



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: 15/11/2016 TO: 15/11/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	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
15/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	2025 On 02-February-17			Bond Future	129.03	129.0500	129.0264	129.0500	3,255.00
15/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	964	1	1	1	0.00
15/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	974	1	1	1	0.00
15/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	984	1	1	1	0.00
15/11/2016	2025 On 04-May-17			Bond Future	131.55	131.5730	131.5486	131.5730	0.00
15/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	1021	1	1	1	0.00
15/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1031	1	1	1	0.00
15/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	1011	1	1	1	0.00
15/11/2016	2025 On 03-August-17			Bond Future	132.90	132.9245	132.8976	132.9245	0.00
15/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1062	1	1	1	0.00
15/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1072	1	1	1	0.00
15/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1082	1	1	1	0.00
15/11/2016	2030 On 02-February-17			Bond Future	9.51	88.2824	89.0168	88.2824	38,639.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	1451	2	1	2	0.00
15/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	1382	2	1	2	0.00
15/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	1521	2	2	2	0.00
15/11/2016	2030 On 04-May-17			Bond Future	9.57	90.0035	90.7520	90.0035	0.00
15/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	1601	2	2	2	0.00
15/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	1670	2	2	2	0.00
15/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	1533	2	2	2	0.00
15/11/2016	2030 On 03-August-17			Bond Future	9.61	87.8278	88.5902	87.8278	0.00
15/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	1826	3	2	3	0.00
15/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	1894	3	2	3	0.00
15/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	1758	3	2	3	0.00
15/11/2016	2032 On 02-February-17			Bond Future	9.63	91.2732	92.0572	91.2732	18,016.00
15/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	1808	1	2	1	0.00
15/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	1874	2	2	2	0.00
15/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	1841	2	2	2	0.00
15/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2632	3	3	3	0.00
15/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2592	3	3	3	0.00
15/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	2673	3	3	3	0.00
15/11/2016	2032 On 04-May-17			Bond Future	9.68	88.8929	89.6919	88.8929	0.00
15/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2392	2	2	2	0.00
15/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2362	2	2	2	0.00
15/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2331	2	2	2	0.00
15/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	4044	5	4	5	0.00
15/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	4088	5	4	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
15/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	4001	4	4	4	0.00
15/11/2016	2032 On 03-August-17			Bond Future	9.73	90.7022	91.5161	90.7022	0.00
15/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	2983	3	3	3	0.00
15/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	3043	3	3	3	0.00
15/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3013	3	3	3	0.00
15/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	5024	5	5	5	0.00
15/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	5110	6	5	6	0.00
15/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	5067	6	5	6	0.00
15/11/2016	2033 On 02-February-17			Bond Future	107.97	107.9898	107.9706	107.9898	5,474.00
15/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	1739	2	2	2	0.00
15/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	1749	2	2	2	0.00
15/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	1729	2	2	2	0.00
15/11/2016	2033 On 04-May-17			Bond Future	109.04	109.0619	109.0420	109.0619	0.00
15/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	1798	2	2	2	0.00
15/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	1808	2	2	2	0.00
15/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	1788	2	2	2	0.00
15/11/2016	2033 On 03-August-17			Bond Future	111.26	111.2867	111.2648	111.2867	0.00
15/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	1855	2	2	2	0.00
15/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	1865	2	2	2	0.00
15/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	1875	2	2	2	0.00
15/11/2016	2037 On 02-February-17			Bond Future	9.81	87.9135	88.7650	87.9135	45,251.00
15/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	1873	2	2	2	0.00
15/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	1943	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
15/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	1908	2	2	2	0.00
15/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	3084	4	3	4	0.00
15/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	3038	4	3	4	0.00
15/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2992	4	3	4	0.00
15/11/2016	2037 On 04-May-17			Bond Future	9.87	89.6275	90.4953	89.6275	0.00
15/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2654	2	3	2	0.00
15/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2620	2	3	2	0.00
15/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2687	2	3	2	0.00
15/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	4907	5	5	5	0.00
15/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	4811	5	5	5	0.00
15/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	4859	5	5	5	0.00
15/11/2016	2037 On 03-August-17			Bond Future	9.91	87.1938	88.0778	87.1938	0.00
15/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3227	3	3	3	0.00
15/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3194	3	3	3	0.00
15/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3160	3	3	3	0.00
15/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5974	7	6	7	0.00
15/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	5926	6	6	6	0.00
15/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	5878	6	6	6	0.00
15/11/2016	2038 On 02-February-17			Bond Future	134.69	134.7127	134.6883	134.7127	22,835.00
15/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	2362	2	2	2	0.00
15/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	2372	2	2	2	0.00
15/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	2382	2	2	2	0.00
15/11/2016	2038 On 04-May-17			Bond Future	137.32	137.3466	137.3211	137.3466	0.00
15/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	2459	2	2	2	0.00
15/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	2469	2	2	2	0.00
15/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	2449	2	2	2	0.00
15/11/2016	2038 On 03-August-17			Bond Future	138.62	138.6494	138.6213	138.6494	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
15/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	2549	3	3	3	0.00
15/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	2539	3	3	3	0.00
15/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	2559	3	3	3	0.00
15/11/2016	2040 On 02-February-17			Bond Future	9.84	91.6097	92.5650	91.6097	8,238.00
15/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1681	1	2	1	0.00
15/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	1747	1	2	1	0.00
15/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1714	1	2	1	0.00
15/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	3937	5	4	5	0.00
15/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	3827	4	4	4	0.00
15/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	3882	5	4	5	0.00
15/11/2016	2040 On 04-May-17			Bond Future	9.90	93.3957	94.3694	93.3957	0.00
15/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	3000	3	3	3	0.00
15/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	2964	3	3	3	0.00
15/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	2928	3	3	3	0.00
15/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	5234	6	5	6	0.00
15/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	5286	6	5	6	0.00
15/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	5183	6	5	6	0.00
15/11/2016	2040 On 03-August-17			Bond Future	9.94	90.7882	91.7803	90.7882	0.00
15/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3510	3	4	3	0.00
15/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3544	3	4	3	0.00
15/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	3579	3	4	3	0.00
15/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	6290	7	6	7	0.00
15/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	6238	7	6	7	0.00
15/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	6343	7	6	7	0.00
15/11/2016	2044 On 02-February-17			Bond Future	9.84	88.9627	89.8836	88.9627	20,659.00
15/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2404	2	2	2	0.00
15/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2364	2	2	2	0.00
15/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2445	2	2	2	0.00
15/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2996	4	3	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
15/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	3042	4	3	4	0.00
15/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	3089	4	3	4	0.00
15/11/2016	2044 On 04-May-17			Bond Future	9.90	90.6972	91.6358	90.6972	0.00
15/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	3171	3	3	3	0.00
15/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	3209	3	3	3	0.00
15/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	3133	3	3	3	0.00
15/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	5126	6	5	6	0.00
15/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	5076	6	5	6	0.00
15/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	5177	6	5	6	0.00
15/11/2016	2044 On 03-August-17			Bond Future	9.94	88.1600	89.1162	88.1600	0.00
15/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	3694	3	4	3	0.00
15/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	3623	3	4	3	0.00
15/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	3658	3	4	3	0.00
15/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	6400	7	6	7	0.00
15/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	6347	7	6	7	0.00
15/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	6295	7	6	7	0.00
15/11/2016	2046 On 02-February-17			Bond Future	134.84	134.8632	134.8392	134.8632	18,352.00
15/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	2301	2	2	2	0.00
15/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	2311	2	2	2	0.00
15/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	2291	2	2	2	0.00
15/11/2016	2046 On 04-May-17			Bond Future	135.95	135.9718	135.9471	135.9718	0.00
15/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	2383	2	2	2	0.00
15/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	2393	2	2	2	0.00
15/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	2373	2	2	2	0.00
15/11/2016	2046 On 03-August-17			Bond Future	138.72	138.7460	138.7182	138.7460	0.00
15/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2046 On 03-August-17	141.17	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
15/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	2472	2	2	2	0.00
15/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	2452	2	2	2	0.00
15/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	2462	2	2	2	0.00
15/11/2016	2050 On 02-February-17			Bond Future	143.98	144.0102	143.9842	144.0102	24,754.00
15/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	986	1	1	1	0.00
15/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	996	1	1	1	0.00
15/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	976	1	1	1	0.00
15/11/2016	2050 On 04-May-17			Bond Future	146.80	146.8259	146.7986	146.8259	0.00
15/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	1041	1	1	1	0.00
15/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	1051	1	1	1	0.00
15/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	1031	1	1	1	0.00
15/11/2016	2050 On 03-August-17			Bond Future	148.13	148.1593	148.1292	148.1593	0.00
15/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
15/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	1091	1	1	1	0.00
15/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	1111	1	1	1	0.00
15/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	1101	1	1	1	0.00
15/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	AL37 On 02-February-17			Index Future	509.23	507.7730	509.2260	507.7730	7.00
15/11/2016	AL37 On 04-May-17			Index Future	519.15	517.6680	519.1470	517.6680	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
15/11/2016	AL37 On 03-August-17			Index Future	529.70	528.1950	529.6960	528.1950	0.00
15/11/2016	AL7T On 02-February-17			Index Future	585.19	581.6340	585.1880	581.6340	2.00
15/11/2016	AL7T On 04-May-17			Index Future	596.59	592.9680	596.5890	592.9680	0.00
15/11/2016	AL7T On 03-August-17			Index Future	608.71	605.0260	608.7120	605.0260	0.00
15/11/2016	ALBI On 02-February-17			Index Future	530.98	527.1080	530.9760	527.1080	751.00
15/11/2016	ALBI On 04-May-17			Index Future	541.32	537.3790	541.3210	537.3790	0.00
15/11/2016	ALBI On 03-August-17			Index Future	552.32	548.3070	552.3210	548.3070	0.00
15/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C186 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
15/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	CES1 On 20-April-18			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
15/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/11/2016	EL28 On 02-February-17			Bond Future	129.88	129.9057	129.8848	129.9057	0.00
15/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
15/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
15/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
15/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5215	5	5	5	0.00
15/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	5225	5	5	5	0.00
15/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	5235	5	5	5	0.00
15/11/2016	EL28 On 04-May-17			Bond Future	130.74	130.7634	130.7418	130.7634	0.00
15/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
15/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
15/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
15/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7158	7	7	7	0.00
15/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7168	7	7	7	0.00
15/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7178	7	7	7	0.00
15/11/2016	EL28 On 03-August-17			Bond Future	133.41	133.4313	133.4072	133.4313	0.00
15/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
15/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
15/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
15/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1763	2	2	2	0.00
15/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1753	2	2	2	0.00
15/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1773	2	2	2	0.00
15/11/2016	ES33 On 02-February-17			Bond Future	10.73	77.5975	78.2078	77.5975	8,849.00
15/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
15/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
15/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
15/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	801	1	1	1	0.00
15/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	864	1	1	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
15/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	738	1	1	1	0.00
15/11/2016	ES33 On 04-May-17			Bond Future	10.81	75.3161	75.9379	75.3161	0.00
15/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
15/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
15/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
15/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1635	2	2	2	0.00
15/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1572	2	2	2	0.00
15/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1699	2	2	2	0.00
15/11/2016	ES33 On 03-August-17			Bond Future	10.89	76.8490	77.4824	76.8490	0.00
15/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
15/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
15/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
15/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	2215	3	2	3	0.00
15/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	2089	3	2	3	0.00
15/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	2152	3	2	3	0.00
15/11/2016	ES42 On 02-February-17			Bond Future	10.83	81.6651	82.3974	81.6651	8,777.00
15/11/2016	ES42 On 04-May-17			Bond Future	10.92	78.9941	79.7404	78.9941	0.00
15/11/2016	ES42 On 03-August-17			Bond Future	10.99	80.6023	81.3626	80.6023	0.00
15/11/2016	GOVI On 02-February-17			GOVI	528.79	524.9390	528.7880	524.9390	486.00
15/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
15/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
15/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
15/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	45420	8	5	8	0.00
15/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	45520	8	5	8	0.00
15/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	45320	8	5	8	0.00
15/11/2016	GOVI On 04-May-17			GOVI	539.09	535.1680	539.0900	535.1680	0.00
15/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2768900	273	277	273	0.00
15/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2769000	273	277	273	0.00
15/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2769100	273	277	273	0.00
15/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
15/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
15/11/2016	GOVI On 04-May-17	262.20	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
15/11/2016	GOVI On 03-August-17			GOVI	550.05	546.0500	550.0450	546.0500	0.00
15/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
15/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
15/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
15/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	110650	15	11	15	0.00
15/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	110450	15	11	15	0.00
15/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	110550	15	11	15	0.00
15/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/11/2016	IGOV On 02-February-17			Index Future	252.26	252.3700	252.2600	252.3700	1,070.00
15/11/2016	IGOV On 04-May-17			Index Future	257.19	257.3030	257.1900	257.3030	0.00
15/11/2016	IGOV On 03-August-17			Index Future	262.43	262.5500	262.4310	262.5500	0.00
15/11/2016	ILBI On 02-February-17			Index Future	683.49	683.7950	683.4890	683.7950	155.00
15/11/2016	ILBI On 04-May-17			Index Future	696.78	697.0920	696.7790	697.0920	0.00
15/11/2016	ILBI On 03-August-17			Index Future	710.49	710.8130	710.4940	710.8130	0.00
15/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
15/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0201	100.0181	100.0201	0.00
15/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.66	99.6672	99.6617	99.6672	0.00
15/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.75	99.7660	99.7509	99.7660	0.00
15/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.09	100.1168	100.0945	100.1168	0.00
15/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.12	100.1394	100.1176	100.1394	0.00
15/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.47	99.5044	99.4724	99.5044	0.00
15/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.22	99.2579	99.2179	99.2579	0.00
15/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.36	99.4208	99.3620	99.4208	0.00
15/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.93	100.0300	99.9300	100.0300	0.00
15/11/2016	IS05 On 17-December-20			Interest Rate Swap	99.06	99.3010	99.0635	99.3010	0.00
15/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.50	98.7424	98.5007	98.7424	0.00
15/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.91	98.1513	97.9065	98.1513	0.00
15/11/2016	IS05 On 21-September-21			Interest Rate Swap	98.28	98.5340	98.2833	98.5340	0.00
15/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.60	100.8600	100.5995	100.8600	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/11/2016	IS10 On 17-December-25			Interest Rate Swap	100.60	101.1024	100.5990	101.1024	0.00
15/11/2016	IS10 On 16-March-26			Interest Rate Swap	97.80	98.3269	97.7951	98.3269	0.00
15/11/2016	IS10 On 15-June-26			Interest Rate Swap	96.66	97.2190	96.6635	97.2190	0.00
15/11/2016	IS10 On 21-September-26			Interest Rate Swap	98.81	99.3752	98.8059	99.3752	0.00
15/11/2016	IS10 On 21-December-26			Interest Rate Swap	102.47	103.0487	102.4743	103.0487	0.00
15/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
15/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
15/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
15/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
15/11/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
15/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	10,000.00
15/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
15/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
15/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	1,000.00
15/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
15/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
15/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
15/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
15/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.85	92.0200	92.1500	92.0200	0.00
15/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.88	92.5400	92.1200	92.5400	0.00
15/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
15/11/2016	R023 On 02-February-17			Bond Future	8.79	98.2773	98.6319	98.2773	16,470.00
15/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1411	1	1	1	0.00
15/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1387	1	1	1	0.00
15/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1362	1	1	1	0.00
15/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	1098	1	1	1	0.00
15/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	1118	1	1	1	0.00
15/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	1077	1	1	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
15/11/2016	R023 On 04-May-17			Bond Future	8.83	96.2600	96.6214	96.2600	0.00
15/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1252	1	1	1	0.00
15/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1289	1	1	1	0.00
15/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1270	1	1	1	0.00
15/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2305	3	2	3	0.00
15/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	2255	2	2	2	0.00
15/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2280	3	2	3	0.00
15/11/2016	R023 On 03-August-17			Bond Future	8.86	98.2188	98.5860	98.2188	0.00
15/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1558	1	2	1	0.00
15/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1594	1	2	1	0.00
15/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1576	1	2	1	0.00
15/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2742	3	3	3	0.00
15/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2718	3	3	3	0.00
15/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2693	3	3	3	0.00
15/11/2016	R035 On 02-February-17			Bond Future	9.75	95.6432	96.5406	95.6432	5,762.00
15/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	1941	3	2	3	0.00
15/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	1860	3	2	3	0.00
15/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	2023	3	2	3	0.00
15/11/2016	R035 On 04-May-17			Bond Future	9.80	93.0037	93.9184	93.0037	0.00
15/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	2182	3	2	3	0.00
15/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	2101	3	2	3	0.00
15/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	2019	3	2	3	0.00
15/11/2016	R035 On 03-August-17			Bond Future	9.85	94.8964	95.8282	94.8964	0.00
15/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	2591	4	3	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
15/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	2753	4	3	4	0.00
15/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	2672	4	3	4	0.00
15/11/2016	R186 On 02-February-17			Bond Future	9.11	109.5739	110.2803	109.5739	112,680.00
15/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	3474	3	3	3	0.00
15/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1152	1	1	1	0.00
15/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	3016	3	3	3	0.00
15/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	310	0	0	0	500.00
15/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	962	1	1	1	0.00
15/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1365	1	1	1	0.00
15/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1572	1	2	1	0.00
15/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	85	0	0	0	7,000.00
15/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	600	0	1	0	7,000.00
15/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	1007	1	1	1	0.00
15/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	372	0	0	0	750.00
15/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	985	1	1	1	0.00
15/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1229	1	1	1	0.00
15/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	1834	2	2	2	0.00
15/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	633	0	1	0	500.00
15/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	3174	4	3	4	0.00
15/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	2467	3	2	3	2,546.00
15/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	2192	3	2	3	500.00
15/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	5511	6	6	6	0.00
15/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	4152	5	4	5	0.00
15/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	1073	1	1	1	750.00
15/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	869	1	1	1	13,500.00
15/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	2807	3	3	3	500.00
15/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	4042	5	4	5	0.00
15/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	3080	4	3	4	0.00
15/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1907	2	2	2	2,546.00
15/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	8009	9	8	9	0.00
15/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2676	3	3	3	750.00
15/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	5140	6	5	6	0.00
15/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	3127	4	3	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
15/11/2016	R186 On 04-May-17			Bond Future	9.16	111.7097	112.4296	111.7097	0.00
15/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2014	2	2	2	0.00
15/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	1959	2	2	2	0.00
15/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	1986	2	2	2	0.00
15/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	3784	4	4	4	0.00
15/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	3743	4	4	4	0.00
15/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3702	4	4	4	0.00
15/11/2016	R186 On 03-August-17			Bond Future	9.20	108.6770	109.4099	108.6770	0.00
15/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2471	2	2	2	0.00
15/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2526	2	3	2	0.00
15/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2498	2	2	2	0.00
15/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	4375	5	4	5	0.00
15/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	4336	5	4	5	0.00
15/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	4297	5	4	5	0.00
15/11/2016	R197 On 02-February-17			Bond Future	299.29	299.3474	299.2921	299.3474	1,246.00
15/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	3288	3	3	3	0.00
15/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	3298	3	3	3	0.00
15/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	3278	3	3	3	0.00
15/11/2016	R197 On 04-May-17			Bond Future	305.14	305.2000	305.1426	305.2000	0.00
15/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	3447	3	3	3	0.00
15/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	3457	3	3	3	0.00
15/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	3437	3	3	3	0.00
15/11/2016	R197 On 03-August-17			Bond Future	304.46	304.5261	304.4631	304.5261	0.00
15/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	3587	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
15/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	3607	4	4	4	0.00
15/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	3597	4	4	4	0.00
15/11/2016	R202 On 02-February-17			Bond Future	248.36	248.7415	248.3648	248.7415	36,619.00
15/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	3365	3	3	3	0.00
15/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	3375	3	3	3	0.00
15/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	3355	3	3	3	0.00
15/11/2016	R202 On 04-May-17			Bond Future	253.22	253.6047	253.2199	253.6047	0.00
15/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	3490	3	3	3	0.00
15/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	3500	3	4	3	0.00
15/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	3510	3	4	3	0.00
15/11/2016	R202 On 03-August-17			Bond Future	254.72	255.1131	254.7168	255.1131	0.00
15/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	3643	3	4	3	0.00
15/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	3653	3	4	3	0.00
15/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	3633	3	4	3	0.00
15/11/2016	R203 On 02-February-17			Bond Future	7.84	103.4720	103.5286	103.4720	24,463.00
15/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	109	0	0	0	0.00
15/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	112	0	0	0	0.00
15/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	114	0	0	0	0.00
15/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	186	0	0	0	0.00
15/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	189	0	0	0	0.00
15/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	183	0	0	0	0.00
15/11/2016	R203 On 04-May-17			Bond Future	7.68	101.3154	101.3728	101.3154	0.00
15/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	45	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
15/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	47	0	0	0	0.00
15/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	46	0	0	0	0.00
15/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	312	0	0	0	0.00
15/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	310	0	0	0	0.00
15/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	315	0	0	0	0.00
15/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
15/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	102	0	0	0	0.00
15/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	104	0	0	0	0.00
15/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	103	0	0	0	0.00
15/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	79	0	0	0	0.00
15/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	80	0	0	0	0.00
15/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	80	0	0	0	0.00
15/11/2016	R204 On 02-February-17			Bond Future	8.03	100.8684	100.9943	100.8684	30,019.00
15/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	637	1	1	1	0.00
15/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	661	1	1	1	0.00
15/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	649	1	1	1	0.00
15/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	207	0	0	0	0.00
15/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	201	0	0	0	0.00
15/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	196	0	0	0	0.00
15/11/2016	R204 On 04-May-17			Bond Future	8.05	102.8346	102.9627	102.8346	0.00
15/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	419	0	0	0	0.00
15/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	433	0	0	0	0.00
15/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	426	0	0	0	0.00
15/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	639	1	1	1	0.00
15/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	630	1	1	1	0.00
15/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	647	1	1	1	0.00
15/11/2016	R204 On 03-August-17			Bond Future	8.02	100.8844	101.0135	100.8844	0.00
15/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	413	0	0	0	0.00
15/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	418	0	0	0	0.00
15/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	424	0	0	0	0.00
15/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	753	1	1	1	0.00
15/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	745	1	1	1	0.00
15/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	738	1	1	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
15/11/2016	R207 On 02-February-17			Bond Future	8.30	97.5567	97.7765	97.5567	86,326.00
15/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1656	1	2	1	62.00
15/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2337	2	2	2	0.00
15/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2383	2	2	2	0.00
15/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2360	2	2	2	0.00
15/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	42	0	0	0	0.00
15/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	40	0	0	0	0.00
15/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	124	0	0	0	0.00
15/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	44	0	0	0	0.00
15/11/2016	R207 On 04-May-17			Bond Future	8.34	99.4584	99.6822	99.4584	0.00
15/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	678	1	1	1	0.00
15/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	699	1	1	1	0.00
15/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	689	1	1	1	0.00
15/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	1013	1	1	1	0.00
15/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	988	1	1	1	0.00
15/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	1001	1	1	1	0.00
15/11/2016	R207 On 03-August-17			Bond Future	8.36	97.8378	98.0646	97.8378	0.00
15/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	792	1	1	1	51.00
15/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1016	1	1	1	0.00
15/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1004	1	1	1	0.00
15/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1027	1	1	1	0.00
15/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	940	1	1	1	0.00
15/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	920	1	1	1	0.00
15/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1154	1	1	1	0.00
15/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	930	1	1	1	0.00
15/11/2016	R208 On 02-February-17			Bond Future	8.50	96.1160	96.3812	96.1160	33,544.00
15/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1083	1	1	1	0.00
15/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1063	1	1	1	0.00
15/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1102	1	1	1	0.00
15/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	618	1	1	1	0.00
15/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	631	1	1	1	0.00
15/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	645	1	1	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
15/11/2016	R208 On 04-May-17			Bond Future	8.55	94.5863	94.8564	94.5863	0.00
15/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	903	1	1	1	0.00
15/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	931	1	1	1	0.00
15/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	917	1	1	1	0.00
15/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1465	2	1	2	0.00
15/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1430	2	1	2	0.00
15/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1447	2	1	2	0.00
15/11/2016	R208 On 03-August-17			Bond Future	8.57	96.5112	96.7853	96.5112	0.00
15/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1049	1	1	1	0.00
15/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1075	1	1	1	0.00
15/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1062	1	1	1	0.00
15/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1839	2	2	2	0.00
15/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1822	2	2	2	0.00
15/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1857	2	2	2	0.00
15/11/2016	R209 On 02-February-17			Bond Future	9.69	71.7882	72.5345	71.7882	62,091.00
15/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1514	1	2	1	0.00
15/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1571	1	2	1	0.00
15/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1542	1	2	1	0.00
15/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2570	3	3	3	0.00
15/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2531	3	3	3	0.00
15/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2492	3	2	3	0.00
15/11/2016	R209 On 04-May-17			Bond Future	9.73	70.0365	70.7971	70.0365	0.00
15/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2059	2	2	2	0.00
15/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2113	2	2	2	0.00
15/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2086	2	2	2	0.00
15/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3901	4	4	4	0.00
15/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3860	4	4	4	0.00
15/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3819	4	4	4	0.00
15/11/2016	R209 On 03-August-17			Bond Future	9.77	71.4619	72.2369	71.4619	0.00
15/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2664	2	3	2	0.00
15/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2636	2	3	2	0.00
15/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2691	2	3	2	0.00
15/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4850	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
15/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4892	5	5	5	0.00
15/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4933	5	5	5	0.00
15/11/2016	R210 On 02-February-17			Bond Future	188.77	188.8069	188.7729	188.8069	1,965.00
15/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	2067	2	2	2	0.00
15/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	2087	2	2	2	0.00
15/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	2077	2	2	2	0.00
15/11/2016	R210 On 04-May-17			Bond Future	190.15	190.1818	190.1468	190.1818	0.00
15/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	2163	2	2	2	0.00
15/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	2183	2	2	2	0.00
15/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	2173	2	2	2	0.00
15/11/2016	R210 On 03-August-17			Bond Future	194.02	194.0617	194.0231	194.0617	0.00
15/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	2267	2	2	2	0.00
15/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	2277	2	2	2	0.00
15/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	2257	2	2	2	0.00
15/11/2016	R212 On 02-February-17			Bond Future	147.87	147.8952	147.8681	147.8952	3,380.00
15/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	1422	1	1	1	0.00
15/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	1412	1	1	1	0.00
15/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	1402	1	1	1	0.00
15/11/2016	R212 On 04-May-17			Bond Future	150.76	150.7868	150.7588	150.7868	0.00
15/11/2016	R212 On 04-May-17	152.25	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
15/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	1481	1	1	1	0.00
15/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	1491	1	1	1	0.00
15/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	1471	1	1	1	0.00
15/11/2016	R212 On 03-August-17			Bond Future	151.80	151.8325	151.8017	151.8325	0.00
15/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
15/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	1538	2	2	2	0.00
15/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	1548	2	2	2	0.00
15/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	1558	2	2	2	0.00
15/11/2016	R213 On 02-February-17			Bond Future	9.53	82.9823	83.6940	82.9823	51,202.00
15/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1547	1	2	1	0.00
15/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1606	1	2	1	0.00
15/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1577	1	2	1	0.00
15/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	2388	3	2	3	0.00
15/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	2351	3	2	3	0.00
15/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	2426	3	2	3	0.00
15/11/2016	R213 On 04-May-17			Bond Future	9.58	81.0476	81.7728	81.0476	0.00
15/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2122	2	2	2	0.00
15/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2150	2	2	2	0.00
15/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2178	2	2	2	0.00
15/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3605	4	4	4	0.00
15/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3567	4	4	4	0.00
15/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3643	4	4	4	0.00
15/11/2016	R213 On 03-August-17			Bond Future	9.62	82.6969	83.4356	82.6969	0.00
15/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	2665	2	3	2	0.00
15/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	2692	2	3	2	0.00
15/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	2720	2	3	2	0.00
15/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4521	5	5	5	0.00
15/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4482	5	4	5	0.00
15/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4560	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
15/11/2016	R214 On 02-February-17			Bond Future	9.76	72.0351	72.8115	72.0351	34,384.00
15/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	1823	1	2	1	0.00
15/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	1791	1	2	1	0.00
15/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	1855	2	2	2	0.00
15/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2475	3	2	3	0.00
15/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2513	3	3	3	0.00
15/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2437	3	2	3	0.00
15/11/2016	R214 On 04-May-17			Bond Future	9.81	70.1407	70.9320	70.1407	0.00
15/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2280	2	2	2	0.00
15/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2339	2	2	2	0.00
15/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2309	2	2	2	0.00
15/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	4022	4	4	4	0.00
15/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3980	4	4	4	0.00
15/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3939	4	4	4	0.00
15/11/2016	R214 On 03-August-17			Bond Future	9.85	71.5681	72.3744	71.5681	0.00
15/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	2835	3	3	3	0.00
15/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	2864	3	3	3	0.00
15/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	2893	3	3	3	0.00
15/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	5148	6	5	6	0.00
15/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	5106	6	5	6	0.00
15/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	5190	6	5	6	0.00
15/11/2016	R248 On 02-February-17			Bond Future	9.81	92.6126	93.6016	92.6126	61,332.00
15/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2639	2	3	2	0.00
15/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	2725	2	3	2	0.00
15/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	2682	2	3	2	0.00
15/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	3036	4	3	4	0.00
15/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	3082	4	3	4	0.00
15/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	2991	4	3	4	0.00
15/11/2016	R248 On 04-May-17			Bond Future	9.86	89.9775	90.9855	89.9775	0.00
15/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3333	3	3	3	0.00
15/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3294	3	3	3	0.00
15/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3255	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
15/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	5043	6	5	6	0.00
15/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	5094	6	5	6	0.00
15/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	4993	6	5	6	0.00
15/11/2016	R248 On 03-August-17			Bond Future	9.90	91.8086	92.8358	91.8086	0.00
15/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	3883	3	4	3	0.00
15/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	3921	3	4	3	0.00
15/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	3845	3	4	3	0.00
15/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	6788	7	7	7	0.00
15/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	6735	7	7	7	0.00
15/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	6841	7	7	7	0.00