



Johannesburg  
Stock Exchange

One Exchange Square,  
Gwen Lane,  
Sandown, South Africa  
Private Bag X991174  
Sandton 2146

Tel: +27 11 520 7000  
Fax: +27 11 520 8584

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2016	2025 On 03-November-16			Bond Future	129.10	129.0814	129.0954	129.0814	2,542.00
25/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	125	0	125	0	0.00
25/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	115	0	115	0	0.00
25/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	135	0	135	0	0.00
25/10/2016	2025 On 02-February-17			Bond Future	130.28	130.2690	130.2823	130.2690	1,317.00
25/10/2016	2025 On 02-February-17	129.99	Call	Bond Future	292	0	292	0	0.00
25/10/2016	2025 On 02-February-17	130.01	Call	Bond Future	272	0	272	0	0.00
25/10/2016	2025 On 02-February-17	130.00	Call	Bond Future	282	0	282	0	0.00
25/10/2016	2025 On 02-February-17	129.99	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2025 On 02-February-17	130.00	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2025 On 02-February-17	130.01	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2025 On 04-May-17			Bond Future	132.86	132.8452	132.8577	132.8452	0.00
25/10/2016	2025 On 04-May-17	132.58	Call	Bond Future	278	0	278	0	0.00
25/10/2016	2025 On 04-May-17	132.57	Call	Bond Future	288	0	288	0	0.00
25/10/2016	2025 On 04-May-17	132.56	Call	Bond Future	298	0	298	0	0.00
25/10/2016	2025 On 04-May-17	132.57	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2025 On 04-May-17	132.58	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2025 On 04-May-17	132.56	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2025 On 03-August-17			Bond Future	134.26	134.2491	134.2609	134.2491	0.00
25/10/2016	2025 On 03-August-17	133.98	Call	Bond Future	281	0	281	0	0.00
25/10/2016	2025 On 03-August-17	133.96	Call	Bond Future	301	0	301	0	0.00
25/10/2016	2025 On 03-August-17	133.97	Call	Bond Future	291	0	291	0	0.00
25/10/2016	2025 On 03-August-17	133.96	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2025 On 03-August-17	133.98	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2025 On 03-August-17	133.97	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2030 On 03-November-16			Bond Future	9.17	93.1368	9.1709	93.1368	21,196.00
25/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	1120	1	1120	1	0.00
25/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	1190	1	1190	1	0.00
25/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	1260	1	1260	1	0.00
25/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2030 On 02-February-17			Bond Future	9.22	90.9053	9.2161	90.9053	13,250.00
25/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	516	0	516	0	0.00
25/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	655	1	655	1	0.00
25/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	585	0	585	0	0.00
25/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2030 On 04-May-17			Bond Future	9.26	92.6980	9.2580	92.6980	0.00
25/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	564	0	564	0	0.00
25/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	495	0	495	0	0.00
25/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	427	0	427	0	0.00
25/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2030 On 03-August-17			Bond Future	9.29	90.5956	9.2911	90.5956	0.00
25/10/2016	2030 On 03-August-17	9.33	Call	Bond Future	265	0	265	0	0.00
25/10/2016	2030 On 03-August-17	9.34	Call	Bond Future	332	0	332	0	0.00
25/10/2016	2030 On 03-August-17	9.35	Call	Bond Future	400	0	400	0	0.00
25/10/2016	2030 On 03-August-17	9.34	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2030 On 03-August-17	9.33	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2032 On 03-November-16			Bond Future	9.27	92.4264	9.2712	92.4264	7,460.00
25/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	7311	7	7311	7	0.00
25/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	7243	7	7243	7	0.00
25/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	7378	7	7378	7	0.00
25/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2032 On 02-February-17			Bond Future	9.32	94.1871	9.3187	94.1871	7,338.00
25/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	3251	3	3251	3	0.00
25/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	3340	3	3340	3	0.00
25/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	3295	3	3295	3	0.00
25/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	1827	2	1827	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
25/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1769	2	1769	2	0.00
25/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1798	2	1798	2	0.00
25/10/2016	2032 On 04-May-17			Bond Future	9.36	91.8844	9.3593	91.8844	0.00
25/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3816	4	3816	4	0.00
25/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3777	4	3777	4	0.00
25/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3738	4	3738	4	0.00
25/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3106	3	3106	3	0.00
25/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3071	3	3071	3	0.00
25/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3141	3	3141	3	0.00
25/10/2016	2032 On 03-August-17			Bond Future	9.39	93.7728	9.3900	93.7728	0.00
25/10/2016	2032 On 03-August-17	9.44	Call	Bond Future	4368	4	4368	4	0.00
25/10/2016	2032 On 03-August-17	9.45	Call	Bond Future	4405	4	4405	4	0.00
25/10/2016	2032 On 03-August-17	9.43	Call	Bond Future	4331	4	4331	4	0.00
25/10/2016	2032 On 03-August-17	9.45	Put	Bond Future	3965	4	3965	4	0.00
25/10/2016	2032 On 03-August-17	9.43	Put	Bond Future	4037	4	4037	4	0.00
25/10/2016	2032 On 03-August-17	9.44	Put	Bond Future	4001	4	4001	4	0.00
25/10/2016	2033 On 03-November-16			Bond Future	107.58	107.5659	107.5780	107.5659	5,045.00
25/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1582	2	1582	2	0.00
25/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1592	2	1592	2	0.00
25/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1602	2	1602	2	0.00
25/10/2016	2033 On 02-February-17			Bond Future	109.63	109.6218	109.6332	109.6218	0.00
25/10/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2033 On 02-February-17	109.71	Put	Bond Future	77	0	77	0	0.00
25/10/2016	2033 On 02-February-17	109.72	Put	Bond Future	87	0	87	0	0.00
25/10/2016	2033 On 02-February-17	109.70	Put	Bond Future	67	0	67	0	0.00
25/10/2016	2033 On 04-May-17			Bond Future	110.76	110.7504	110.7613	110.7504	0.00
25/10/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00

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25/10/2016	2033 On 04-May-17	110.84	Put	Bond Future	79	0	79	0	0.00
25/10/2016	2033 On 04-May-17	110.85	Put	Bond Future	89	0	89	0	0.00
25/10/2016	2033 On 04-May-17	110.83	Put	Bond Future	69	0	69	0	0.00
25/10/2016	2033 On 03-August-17			Bond Future	113.04	113.0315	113.0417	113.0315	0.00
25/10/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2033 On 03-August-17	113.12	Put	Bond Future	78	0	78	0	0.00
25/10/2016	2033 On 03-August-17	113.13	Put	Bond Future	88	0	88	0	0.00
25/10/2016	2033 On 03-August-17	113.14	Put	Bond Future	98	0	98	0	0.00
25/10/2016	2037 On 03-November-16			Bond Future	9.41	93.9828	9.4058	93.9828	23,986.00
25/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	7426	7	7426	7	0.00
25/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	7573	7	7573	7	0.00
25/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	7499	7	7499	7	0.00
25/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2037 On 02-February-17			Bond Future	9.45	91.5170	9.4505	91.5170	31,607.00
25/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3864	4	3864	4	0.00
25/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3767	4	3767	4	0.00
25/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3816	4	3816	4	0.00
25/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2050	2	2050	2	0.00
25/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2018	2	2018	2	0.00
25/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	1987	2	1987	2	0.00
25/10/2016	2037 On 04-May-17			Bond Future	9.49	93.3218	9.4924	93.3218	0.00
25/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	4298	4	4298	4	0.00
25/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	4256	4	4256	4	0.00
25/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4341	4	4341	4	0.00
25/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3538	4	3538	4	0.00
25/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3499	4	3499	4	0.00
25/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3461	4	3461	4	0.00
25/10/2016	2037 On 03-August-17			Bond Future	9.53	90.9818	9.5267	90.9818	0.00
25/10/2016	2037 On 03-August-17	9.58	Call	Bond Future	4967	5	4967	5	0.00
25/10/2016	2037 On 03-August-17	9.57	Call	Bond Future	4926	5	4926	5	0.00

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25/10/2016	2037 On 03-August-17	9.56	Call	Bond Future	4885	5	4885	5	0.00
25/10/2016	2037 On 03-August-17	9.56	Put	Bond Future	4614	5	4614	5	0.00
25/10/2016	2037 On 03-August-17	9.57	Put	Bond Future	4573	5	4573	5	0.00
25/10/2016	2037 On 03-August-17	9.58	Put	Bond Future	4533	5	4533	5	0.00
25/10/2016	2038 On 03-November-16			Bond Future	135.77	135.9870	135.7720	135.9870	13,411.00
25/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	548	0	548	0	0.00
25/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	558	0	558	0	0.00
25/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	538	0	538	0	0.00
25/10/2016	2038 On 02-February-17			Bond Future	136.93	137.1467	136.9265	137.1467	17,942.00
25/10/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2038 On 02-February-17	137.05	Put	Bond Future	124	0	124	0	0.00
25/10/2016	2038 On 02-February-17	137.06	Put	Bond Future	134	0	134	0	0.00
25/10/2016	2038 On 02-February-17	137.07	Put	Bond Future	144	0	144	0	0.00
25/10/2016	2038 On 04-May-17			Bond Future	139.63	139.8590	139.6334	139.8590	0.00
25/10/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2038 On 04-May-17	139.78	Put	Bond Future	147	0	147	0	0.00
25/10/2016	2038 On 04-May-17	139.79	Put	Bond Future	157	0	157	0	0.00
25/10/2016	2038 On 04-May-17	139.77	Put	Bond Future	137	0	137	0	0.00
25/10/2016	2038 On 03-August-17			Bond Future	141.01	141.2409	141.0096	141.2409	0.00
25/10/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2038 On 03-August-17	141.17	Put	Bond Future	160	0	160	0	0.00
25/10/2016	2038 On 03-August-17	141.16	Put	Bond Future	150	0	150	0	0.00
25/10/2016	2038 On 03-August-17	141.18	Put	Bond Future	170	0	170	0	0.00
25/10/2016	2040 On 03-November-16			Bond Future	9.45	98.0683	9.4458	98.0683	257.00
25/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	2529	2	2529	2	0.00

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25/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	2385	2	2385	2	0.00
25/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	2457	2	2457	2	0.00
25/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	220	0	220	0	0.00
25/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	205	0	205	0	0.00
25/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	191	0	191	0	0.00
25/10/2016	2040 On 02-February-17			Bond Future	9.49	95.4299	9.4902	95.4299	4,986.00
25/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	3502	3	3502	3	0.00
25/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	3550	3	3550	3	0.00
25/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3599	4	3599	4	0.00
25/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2665	3	2665	3	0.00
25/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2625	3	2625	3	0.00
25/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2705	3	2705	3	0.00
25/10/2016	2040 On 04-May-17			Bond Future	9.53	97.3119	9.5318	97.3119	0.00
25/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4646	5	4646	5	0.00
25/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4691	5	4691	5	0.00
25/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4737	5	4737	5	0.00
25/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	3827	4	3827	4	0.00
25/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3786	4	3786	4	0.00
25/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	3869	4	3869	4	0.00
25/10/2016	2040 On 03-August-17			Bond Future	9.57	94.8034	9.5661	94.8034	0.00
25/10/2016	2040 On 03-August-17	9.61	Call	Bond Future	5383	5	5383	5	0.00
25/10/2016	2040 On 03-August-17	9.63	Call	Bond Future	5470	5	5470	5	0.00
25/10/2016	2040 On 03-August-17	9.62	Call	Bond Future	5427	5	5427	5	0.00
25/10/2016	2040 On 03-August-17	9.62	Put	Bond Future	4955	5	4955	5	0.00
25/10/2016	2040 On 03-August-17	9.61	Put	Bond Future	4998	5	4998	5	0.00
25/10/2016	2040 On 03-August-17	9.63	Put	Bond Future	4912	5	4912	5	0.00
25/10/2016	2044 On 03-November-16			Bond Future	9.46	95.2601	9.4555	95.2601	16,025.00
25/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	8162	8	8162	8	0.00
25/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	8240	8	8240	8	0.00
25/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	8084	8	8084	8	0.00
25/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2044 On 02-February-17			Bond Future	9.50	92.6935	9.4984	92.6935	3,841.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	4458	4	4458	4	0.00
25/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	4404	4	4404	4	0.00
25/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	4512	4	4512	4	0.00
25/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2048	2	2048	2	0.00
25/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2016	2	2016	2	0.00
25/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2081	2	2081	2	0.00
25/10/2016	2044 On 04-May-17			Bond Future	9.54	94.5216	9.5384	94.5216	0.00
25/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4933	5	4933	5	0.00
25/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4980	5	4980	5	0.00
25/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4886	5	4886	5	0.00
25/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3721	4	3721	4	0.00
25/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3762	4	3762	4	0.00
25/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	3803	4	3803	4	0.00
25/10/2016	2044 On 03-August-17			Bond Future	9.57	92.0809	9.5713	92.0809	0.00
25/10/2016	2044 On 03-August-17	9.62	Call	Bond Future	5505	5	5505	5	0.00
25/10/2016	2044 On 03-August-17	9.64	Call	Bond Future	5594	5	5594	5	0.00
25/10/2016	2044 On 03-August-17	9.63	Call	Bond Future	5549	5	5549	5	0.00
25/10/2016	2044 On 03-August-17	9.62	Put	Bond Future	5072	5	5072	5	0.00
25/10/2016	2044 On 03-August-17	9.63	Put	Bond Future	5028	5	5028	5	0.00
25/10/2016	2044 On 03-August-17	9.64	Put	Bond Future	4984	5	4984	5	0.00
25/10/2016	2046 On 03-November-16			Bond Future	135.38	135.3691	135.3840	135.3691	17,487.00
25/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	1706	2	1706	2	0.00
25/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	1686	2	1686	2	0.00
25/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	1696	2	1696	2	0.00
25/10/2016	2046 On 02-February-17			Bond Future	137.97	137.9562	137.9705	137.9562	0.00
25/10/2016	2046 On 02-February-17	137.13	Call	Bond Future	840	1	840	1	0.00
25/10/2016	2046 On 02-February-17	137.14	Call	Bond Future	830	1	830	1	0.00
25/10/2016	2046 On 02-February-17	137.15	Call	Bond Future	820	1	820	1	0.00
25/10/2016	2046 On 02-February-17	137.14	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2046 On 02-February-17	137.15	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2046 On 02-February-17	137.13	Put	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2016	2046 On 04-May-17			Bond Future	139.17	139.1565	139.1700	139.1565	0.00
25/10/2016	2046 On 04-May-17	138.34	Call	Bond Future	830	1	830	1	0.00
25/10/2016	2046 On 04-May-17	138.33	Call	Bond Future	840	1	840	1	0.00
25/10/2016	2046 On 04-May-17	138.32	Call	Bond Future	850	1	850	1	0.00
25/10/2016	2046 On 04-May-17	138.33	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2046 On 04-May-17	138.34	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2046 On 04-May-17	138.32	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2046 On 03-August-17			Bond Future	142.04	142.0228	142.0355	142.0228	0.00
25/10/2016	2046 On 03-August-17	141.19	Call	Bond Future	846	1	846	1	0.00
25/10/2016	2046 On 03-August-17	141.17	Call	Bond Future	866	1	866	1	0.00
25/10/2016	2046 On 03-August-17	141.18	Call	Bond Future	856	1	856	1	0.00
25/10/2016	2046 On 03-August-17	141.19	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2046 On 03-August-17	141.17	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2046 On 03-August-17	141.18	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2050 On 03-November-16			Bond Future	143.93	143.9103	143.9265	143.9103	19,763.00
25/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
25/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5604	6	5604	6	0.00
25/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5614	6	5614	6	0.00
25/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5594	6	5594	6	0.00
25/10/2016	2050 On 02-February-17			Bond Future	145.07	145.0593	145.0747	145.0593	2,108.00
25/10/2016	2050 On 02-February-17	144.96	Call	Bond Future	115	0	115	0	0.00
25/10/2016	2050 On 02-February-17	144.97	Call	Bond Future	105	0	105	0	0.00
25/10/2016	2050 On 02-February-17	144.98	Call	Bond Future	95	0	95	0	0.00
25/10/2016	2050 On 02-February-17	144.97	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2050 On 02-February-17	144.98	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2050 On 02-February-17	144.96	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2050 On 04-May-17			Bond Future	147.94	147.9277	147.9425	147.9277	0.00
25/10/2016	2050 On 04-May-17	147.84	Call	Bond Future	102	0	102	0	0.00
25/10/2016	2050 On 04-May-17	147.85	Call	Bond Future	92	0	92	0	0.00
25/10/2016	2050 On 04-May-17	147.83	Call	Bond Future	112	0	112	0	0.00
25/10/2016	2050 On 04-May-17	147.84	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2050 On 04-May-17	147.85	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2016	2050 On 04-May-17	147.83	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2050 On 03-August-17			Bond Future	149.33	149.3132	149.3267	149.3132	0.00
25/10/2016	2050 On 03-August-17	149.22	Call	Bond Future	107	0	107	0	0.00
25/10/2016	2050 On 03-August-17	149.24	Call	Bond Future	87	0	87	0	0.00
25/10/2016	2050 On 03-August-17	149.23	Call	Bond Future	97	0	97	0	0.00
25/10/2016	2050 On 03-August-17	149.22	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2050 On 03-August-17	149.24	Put	Bond Future	0	0	0	0	0.00
25/10/2016	2050 On 03-August-17	149.23	Put	Bond Future	0	0	0	0	0.00
25/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	AL37 On 03-November-16			Index Future	504.21	504.0090	504.2090	504.0090	9.00
25/10/2016	AL37 On 02-February-17			Index Future	513.81	513.6090	513.8070	513.6090	7.00
25/10/2016	AL37 On 04-May-17			Index Future	523.93	523.7330	523.9310	523.7330	0.00
25/10/2016	AL37 On 03-August-17			Index Future	534.69	534.4860	534.6850	534.4860	0.00
25/10/2016	AL7T On 03-November-16			Index Future	584.36	583.6480	584.3600	583.6480	2.00
25/10/2016	AL7T On 02-February-17			Index Future	595.48	594.7640	595.4840	594.7640	2.00
25/10/2016	AL7T On 04-May-17			Index Future	607.22	606.4870	607.2170	606.4870	0.00
25/10/2016	AL7T On 03-August-17			Index Future	619.68	618.9400	619.6810	618.9400	0.00
25/10/2016	ALBI On 03-November-16			Index Future	532.83	532.0630	532.8330	532.0630	250.00
25/10/2016	ALBI On 02-February-17			Index Future	542.98	542.1970	542.9760	542.1970	373.00
25/10/2016	ALBI On 04-May-17			Index Future	553.68	552.8840	553.6750	552.8840	0.00
25/10/2016	ALBI On 03-August-17			Index Future	565.04	564.2370	565.0400	564.2370	0.00
25/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/10/2016	EL28 On 03-November-16			Bond Future	129.15	129.1382	129.1547	129.1382	0.00
25/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
25/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
25/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
25/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2995	3	2995	3	0.00
25/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	3005	3	3005	3	0.00
25/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	3015	3	3015	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
25/10/2016	EL28 On 02-February-17			Bond Future	131.62	131.6062	131.6220	131.6062	0.00
25/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
25/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
25/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
25/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	3498	4	3498	4	0.00
25/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3488	4	3488	4	0.00
25/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3478	3	3478	3	0.00
25/10/2016	EL28 On 04-May-17			Bond Future	132.54	132.5271	132.5422	132.5271	0.00
25/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
25/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
25/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
25/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5358	5	5358	5	0.00
25/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5368	5	5368	5	0.00
25/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5378	5	5378	5	0.00
25/10/2016	EL28 On 03-August-17			Bond Future	135.27	135.2571	135.2714	135.2571	0.00
25/10/2016	EL28 On 03-August-17	135.18	Call	Bond Future	91	0	91	0	0.00
25/10/2016	EL28 On 03-August-17	135.17	Call	Bond Future	101	0	101	0	0.00
25/10/2016	EL28 On 03-August-17	135.16	Call	Bond Future	111	0	111	0	0.00
25/10/2016	EL28 On 03-August-17	135.17	Put	Bond Future	0	0	0	0	0.00
25/10/2016	EL28 On 03-August-17	135.16	Put	Bond Future	0	0	0	0	0.00
25/10/2016	EL28 On 03-August-17	135.18	Put	Bond Future	0	0	0	0	0.00
25/10/2016	ES33 On 03-November-16			Bond Future	10.28	78.9138	10.2848	78.9138	2,000.00
25/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6216	6	6216	6	0.00
25/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6332	6	6332	6	0.00
25/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6274	6	6274	6	0.00
25/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
25/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
25/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
25/10/2016	ES33 On 02-February-17			Bond Future	10.36	80.4171	10.3634	80.4171	6,789.00
25/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1577	1	1577	1	0.00
25/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1514	1	1514	1	0.00
25/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1451	1	1451	1	0.00
25/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
25/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
25/10/2016	ES33 On 04-May-17			Bond Future	10.43	78.2081	10.4334	78.2081	0.00
25/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	743	1	743	1	0.00
25/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	806	1	806	1	0.00
25/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	679	1	679	1	0.00
25/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
25/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
25/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
25/10/2016	ES33 On 03-August-17			Bond Future	10.49	79.8154	10.4940	79.8154	0.00
25/10/2016	ES33 On 03-August-17	10.55	Call	Bond Future	354	0	354	0	0.00
25/10/2016	ES33 On 03-August-17	10.53	Call	Bond Future	228	0	228	0	0.00
25/10/2016	ES33 On 03-August-17	10.54	Call	Bond Future	291	0	291	0	0.00
25/10/2016	ES33 On 03-August-17	10.53	Put	Bond Future	0	0	0	0	0.00
25/10/2016	ES33 On 03-August-17	10.54	Put	Bond Future	0	0	0	0	0.00
25/10/2016	ES33 On 03-August-17	10.55	Put	Bond Future	0	0	0	0	0.00
25/10/2016	ES42 On 03-November-16			Bond Future	10.40	83.2804	10.3991	83.2804	8,777.00
25/10/2016	ES42 On 02-February-17			Bond Future	10.47	84.8669	10.4724	84.8669	0.00
25/10/2016	ES42 On 04-May-17			Bond Future	10.54	82.2772	10.5416	82.2772	0.00
25/10/2016	ES42 On 03-August-17			Bond Future	10.60	83.9685	10.6012	83.9685	0.00
25/10/2016	GOVI On 03-November-16			GOVI	530.56	529.8590	530.5630	529.8590	217.00
25/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	544530	54	544530	54	0.00
25/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	544430	54	544430	54	0.00
25/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	544330	54	544330	54	0.00
25/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
25/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
25/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
25/10/2016	GOVI On 02-February-17			GOVI	540.66	539.9500	540.6630	539.9500	327.00
25/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	73430	7	73430	7	0.00
25/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	73230	7	73230	7	0.00
25/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	73330	7	73330	7	0.00
25/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
25/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
25/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
25/10/2016	GOVI On 04-May-17			GOVI	551.32	550.5930	551.3160	550.5930	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
25/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2891160	288	2891160	288	0.00
25/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2891260	288	2891260	288	0.00
25/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2891360	288	2891360	288	0.00
25/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
25/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
25/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
25/10/2016	GOVI On 03-August-17			GOVI	562.63	561.8990	562.6320	561.8990	0.00
25/10/2016	GOVI On 03-August-17	561.10	Call	GOVI	15320	1	15320	1	0.00
25/10/2016	GOVI On 03-August-17	561.11	Call	GOVI	15220	1	15220	1	0.00
25/10/2016	GOVI On 03-August-17	561.09	Call	GOVI	15420	1	15420	1	0.00
25/10/2016	GOVI On 03-August-17	561.09	Put	GOVI	0	0	0	0	0.00
25/10/2016	GOVI On 03-August-17	561.11	Put	GOVI	0	0	0	0	0.00
25/10/2016	GOVI On 03-August-17	561.10	Put	GOVI	0	0	0	0	0.00
25/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/10/2016	IGOV On 03-November-16			Index Future	250.31	250.3240	250.3140	250.3240	455.00
25/10/2016	IGOV On 02-February-17			Index Future	255.10	255.1070	255.0950	255.1070	653.00
25/10/2016	IGOV On 04-May-17			Index Future	260.14	260.1510	260.1370	260.1510	0.00
25/10/2016	IGOV On 03-August-17			Index Future	265.49	265.5080	265.4910	265.5080	0.00
25/10/2016	ILBI On 03-November-16			Index Future	678.16	678.1800	678.1590	678.1800	0.00
25/10/2016	ILBI On 02-February-17			Index Future	691.28	691.2990	691.2770	691.2990	155.00
25/10/2016	ILBI On 04-May-17			Index Future	704.89	704.9090	704.8870	704.9090	0.00
25/10/2016	ILBI On 03-August-17			Index Future	718.74	718.7590	718.7370	718.7590	0.00
25/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
25/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0160	100.0150	100.0160	0.00
25/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6509	99.6495	99.6509	0.00
25/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.71	99.7111	99.7051	99.7111	0.00
25/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.00	100.0053	100.0023	100.0053	0.00
25/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.03	100.0340	100.0297	100.0340	0.00
25/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.33	99.3389	99.3286	99.3389	0.00
25/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.01	99.0212	99.0097	99.0212	0.00
25/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.08	99.1030	99.0834	99.1030	0.00
25/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.60	99.6300	99.6000	99.6300	0.00
25/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.12	98.1811	98.1218	98.1811	0.00
25/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.48	97.5398	97.4775	97.5398	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
25/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.80	96.8638	96.7999	96.8638	0.00
25/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.09	97.1573	97.0892	97.1573	0.00
25/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.34	99.4123	99.3402	99.4123	50.00
25/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.19	98.3212	98.1853	98.3212	0.00
25/10/2016	IS10 On 16-March-26			Interest Rate Swap	95.29	95.4162	95.2854	95.4162	0.00
25/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.08	94.1979	94.0778	94.1979	0.00
25/10/2016	IS10 On 21-September-26			Interest Rate Swap	96.18	96.2914	96.1822	96.2914	0.00
25/10/2016	IS10 On 21-December-26			Interest Rate Swap	99.85	99.9490	99.8479	99.9490	0.00
25/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
25/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	10,000.00
25/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
25/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.46	92.5300	7.4600	92.5300	0.00
25/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.46	92.5200	7.4600	92.5200	1,000.00
25/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.51	92.4500	7.5100	92.4500	0.00
25/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4300	7.5300	92.4300	0.00
25/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.54	92.4200	7.5400	92.4200	0.00
25/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.53	92.4200	7.5300	92.4200	0.00
25/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
25/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.53	92.4200	7.5300	92.4200	0.00
25/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
25/10/2016	R023 On 03-November-16			Bond Future	8.48	97.9158	8.4761	97.9158	11,782.00
25/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5685	6	5685	6	0.00
25/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5729	6	5729	6	0.00
25/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5773	6	5773	6	0.00
25/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R023 On 02-February-17			Bond Future	8.52	99.7811	8.5200	99.7811	10,526.00
25/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2284	2	2284	2	0.00
25/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2254	2	2254	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
25/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2224	2	2224	2	0.00
25/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	765	1	765	1	0.00
25/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	751	1	751	1	0.00
25/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	780	1	780	1	0.00
25/10/2016	R023 On 04-May-17			Bond Future	8.55	97.8150	8.5468	97.8150	0.00
25/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1934	2	1934	2	0.00
25/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	1980	2	1980	2	0.00
25/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	1957	2	1957	2	0.00
25/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1744	2	1744	2	0.00
25/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1702	2	1702	2	0.00
25/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1723	2	1723	2	0.00
25/10/2016	R023 On 03-August-17			Bond Future	8.56	99.8248	8.5553	99.8248	0.00
25/10/2016	R023 On 03-August-17	8.58	Call	Bond Future	2216	2	2216	2	0.00
25/10/2016	R023 On 03-August-17	8.60	Call	Bond Future	2260	2	2260	2	0.00
25/10/2016	R023 On 03-August-17	8.59	Call	Bond Future	2238	2	2238	2	0.00
25/10/2016	R023 On 03-August-17	8.58	Put	Bond Future	2111	2	2111	2	0.00
25/10/2016	R023 On 03-August-17	8.59	Put	Bond Future	2090	2	2090	2	0.00
25/10/2016	R023 On 03-August-17	8.60	Put	Bond Future	2070	2	2070	2	0.00
25/10/2016	R035 On 03-November-16			Bond Future	9.35	97.3983	9.3513	97.3983	1,031.00
25/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	1976	2	1976	2	0.00
25/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	1813	2	1813	2	0.00
25/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	1895	2	1895	2	0.00
25/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R035 On 02-February-17			Bond Future	9.40	99.2537	9.4004	99.2537	5,726.00
25/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	905	1	905	1	0.00
25/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	987	1	987	1	0.00
25/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	823	1	823	1	0.00
25/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R035 On 04-May-17			Bond Future	9.44	96.7063	9.4395	96.7063	0.00
25/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	741	1	741	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
25/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	903	1	903	1	0.00
25/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	822	1	822	1	0.00
25/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R035 On 03-August-17			Bond Future	9.47	98.6935	9.4694	98.6935	0.00
25/10/2016	R035 On 03-August-17	9.52	Call	Bond Future	411	0	411	0	0.00
25/10/2016	R035 On 03-August-17	9.51	Call	Bond Future	330	0	330	0	0.00
25/10/2016	R035 On 03-August-17	9.50	Call	Bond Future	249	0	249	0	0.00
25/10/2016	R035 On 03-August-17	9.50	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R035 On 03-August-17	9.52	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R035 On 03-August-17	9.51	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R186 On 03-November-16			Bond Future	8.78	115.2576	8.7757	115.2576	55,328.00
25/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	2340	2	2340	2	0.00
25/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	6063	6	6063	6	0.00
25/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	10	0	10	0	150.00
25/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	1187	1	1187	1	0.00
25/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	1557	1	1557	1	0.00
25/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	6392	6	6392	6	0.00
25/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	107	0	107	0	0.00
25/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	824	1	824	1	0.00
25/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	1447	1	1447	1	0.00
25/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	2990	3	2990	3	1,425.00
25/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	4330	4	4330	4	1,425.00
25/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	1501	1	1501	1	0.00
25/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	63	0	63	0	108.00
25/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	306	0	306	0	5,092.00
25/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	200	0	200	0	0.00
25/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	185	0	185	0	0.00
25/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	3468	4	3468	4	0.00
25/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	1948	2	1948	2	150.00
25/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	215	0	215	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
25/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	24	0	24	0	0.00
25/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	509	1	509	1	150.00
25/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	2	0	2	0	0.00
25/10/2016	R186 On 02-February-17			Bond Future	8.82	112.1507	8.8177	112.1507	48,328.00
25/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	5235	5	5235	5	0.00
25/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2342	2	2342	2	0.00
25/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	4712	5	4712	5	0.00
25/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1473	1	1473	1	7,000.00
25/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	2128	2	2128	2	0.00
25/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	372	0	372	0	7,000.00
25/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	924	1	924	1	500.00
25/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	2060	2	2060	2	0.00
25/10/2016	R186 On 02-February-17	9.02	Call	Bond Future	2929	3	2929	3	0.00
25/10/2016	R186 On 02-February-17	8.62	Call	Bond Future	1529	1	1529	1	500.00
25/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	2094	2	2094	2	0.00
25/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1051	1	1051	1	750.00
25/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2454	2	2454	2	0.00
25/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	611	1	611	1	13,500.00
25/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	1979	2	1979	2	500.00
25/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2253	2	2253	2	0.00
25/10/2016	R186 On 02-February-17	9.02	Put	Bond Future	1530	2	1530	2	500.00
25/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3006	3	3006	3	0.00
25/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4107	4	4107	4	0.00
25/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	750	1	750	1	750.00
25/10/2016	R186 On 02-February-17	8.62	Put	Bond Future	2920	3	2920	3	0.00
25/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2182	2	2182	2	0.00
25/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	6277	6	6277	6	0.00
25/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	3800	4	3800	4	0.00
25/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	1882	2	1882	2	750.00
25/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2217	2	2217	2	0.00
25/10/2016	R186 On 04-May-17			Bond Future	8.85	114.3621	8.8521	114.3621	0.00
25/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	3136	3	3136	3	0.00
25/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	3172	3	3172	3	0.00
25/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	3101	3	3101	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
25/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	2843	3	2843	3	0.00
25/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2810	3	2810	3	0.00
25/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2777	3	2777	3	0.00
25/10/2016	R186 On 03-August-17			Bond Future	8.87	111.4056	8.8736	111.4056	0.00
25/10/2016	R186 On 03-August-17	8.93	Call	Bond Future	3788	4	3788	4	0.00
25/10/2016	R186 On 03-August-17	8.91	Call	Bond Future	3719	4	3719	4	0.00
25/10/2016	R186 On 03-August-17	8.92	Call	Bond Future	3753	4	3753	4	0.00
25/10/2016	R186 On 03-August-17	8.91	Put	Bond Future	3475	4	3475	4	0.00
25/10/2016	R186 On 03-August-17	8.92	Put	Bond Future	3443	4	3443	4	0.00
25/10/2016	R186 On 03-August-17	8.93	Put	Bond Future	3410	3	3410	3	0.00
25/10/2016	R197 On 03-November-16			Bond Future	303.32	303.2860	303.3189	303.2860	861.00
25/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	251	0	251	0	0.00
25/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	261	0	261	0	0.00
25/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	241	0	241	0	0.00
25/10/2016	R197 On 02-February-17			Bond Future	302.44	302.4070	302.4380	302.4070	0.00
25/10/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R197 On 02-February-17	302.58	Put	Bond Future	142	0	142	0	0.00
25/10/2016	R197 On 02-February-17	302.59	Put	Bond Future	152	0	152	0	0.00
25/10/2016	R197 On 02-February-17	302.57	Put	Bond Future	132	0	132	0	0.00
25/10/2016	R197 On 04-May-17			Bond Future	308.42	308.3872	308.4166	308.3872	0.00
25/10/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R197 On 04-May-17	308.59	Put	Bond Future	173	0	173	0	0.00
25/10/2016	R197 On 04-May-17	308.60	Put	Bond Future	183	0	183	0	0.00
25/10/2016	R197 On 04-May-17	308.58	Put	Bond Future	163	0	163	0	0.00
25/10/2016	R197 On 03-August-17			Bond Future	307.87	307.8401	307.8677	307.8401	0.00
25/10/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R197 On 03-August-17	308.07	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
25/10/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R197 On 03-August-17	308.05	Put	Bond Future	182	0	182	0	0.00
25/10/2016	R197 On 03-August-17	308.06	Put	Bond Future	192	0	192	0	0.00
25/10/2016	R197 On 03-August-17	308.07	Put	Bond Future	202	0	202	0	0.00
25/10/2016	R202 On 03-November-16			Bond Future	250.18	250.1482	250.1760	250.1482	25,052.00
25/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3684	4	3684	4	0.00
25/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3694	4	3694	4	0.00
25/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3674	4	3674	4	0.00
25/10/2016	R202 On 02-February-17			Bond Future	251.41	251.3833	251.4094	251.3833	32,896.00
25/10/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R202 On 02-February-17	251.72	Put	Bond Future	311	0	311	0	0.00
25/10/2016	R202 On 02-February-17	251.74	Put	Bond Future	331	0	331	0	0.00
25/10/2016	R202 On 02-February-17	251.73	Put	Bond Future	321	0	321	0	0.00
25/10/2016	R202 On 04-May-17			Bond Future	256.38	256.3543	256.3792	256.3543	0.00
25/10/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R202 On 04-May-17	256.71	Put	Bond Future	331	0	331	0	0.00
25/10/2016	R202 On 04-May-17	256.72	Put	Bond Future	341	0	341	0	0.00
25/10/2016	R202 On 04-May-17	256.73	Put	Bond Future	351	0	351	0	0.00
25/10/2016	R202 On 03-August-17			Bond Future	257.99	257.9700	257.9935	257.9700	0.00
25/10/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R202 On 03-August-17	258.36	Put	Bond Future	367	0	367	0	0.00
25/10/2016	R202 On 03-August-17	258.37	Put	Bond Future	377	0	377	0	0.00
25/10/2016	R202 On 03-August-17	258.35	Put	Bond Future	357	0	357	0	0.00
25/10/2016	R203 On 03-November-16			Bond Future	7.64	101.6983	7.6411	101.6983	23,024.00
25/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	969	1	969	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
25/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	985	1	985	1	0.00
25/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	977	1	977	1	0.00
25/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R203 On 02-February-17			Bond Future	7.64	103.6356	7.6388	103.6356	920.00
25/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	159	0	159	0	0.00
25/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	165	0	165	0	0.00
25/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	162	0	162	0	0.00
25/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	121	0	121	0	0.00
25/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	118	0	118	0	0.00
25/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	123	0	123	0	0.00
25/10/2016	R203 On 04-May-17			Bond Future	7.28	101.5050	7.2816	101.5050	0.00
25/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	60	0	60	0	0.00
25/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	61	0	61	0	0.00
25/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	62	0	62	0	0.00
25/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	188	0	188	0	0.00
25/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	190	0	190	0	0.00
25/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	185	0	185	0	0.00
25/10/2016	R203 On 03-August-17			Bond Future	4.89	103.5908	4.8886	103.5908	0.00
25/10/2016	R203 On 03-August-17	4.87	Call	Bond Future	39	0	39	0	0.00
25/10/2016	R203 On 03-August-17	4.89	Call	Bond Future	40	0	40	0	0.00
25/10/2016	R203 On 03-August-17	4.88	Call	Bond Future	40	0	40	0	0.00
25/10/2016	R203 On 03-August-17	4.88	Put	Bond Future	40	0	40	0	0.00
25/10/2016	R203 On 03-August-17	4.89	Put	Bond Future	40	0	40	0	0.00
25/10/2016	R203 On 03-August-17	4.87	Put	Bond Future	41	0	41	0	0.00
25/10/2016	R204 On 03-November-16			Bond Future	7.83	103.3534	7.8343	103.3534	22,163.00
25/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2619	3	2619	3	0.00
25/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2601	3	2601	3	0.00
25/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2638	3	2638	3	0.00
25/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R204 On 02-February-17			Bond Future	7.85	101.2822	7.8524	101.2822	10,941.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	895	1	895	1	0.00
25/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	907	1	907	1	0.00
25/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	921	1	921	1	0.00
25/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	166	0	166	0	0.00
25/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	162	0	162	0	0.00
25/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	158	0	158	0	0.00
25/10/2016	R204 On 04-May-17			Bond Future	7.83	103.2793	7.8342	103.2793	0.00
25/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	573	1	573	1	0.00
25/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	589	1	589	1	0.00
25/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	581	1	581	1	0.00
25/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	468	0	468	0	0.00
25/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	461	0	461	0	0.00
25/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	474	0	474	0	0.00
25/10/2016	R204 On 03-August-17			Bond Future	7.74	101.3583	7.7394	101.3583	0.00
25/10/2016	R204 On 03-August-17	7.75	Call	Bond Future	551	1	551	1	0.00
25/10/2016	R204 On 03-August-17	7.76	Call	Bond Future	557	1	557	1	0.00
25/10/2016	R204 On 03-August-17	7.77	Call	Bond Future	564	1	564	1	0.00
25/10/2016	R204 On 03-August-17	7.75	Put	Bond Future	537	1	537	1	0.00
25/10/2016	R204 On 03-August-17	7.76	Put	Bond Future	531	1	531	1	0.00
25/10/2016	R204 On 03-August-17	7.77	Put	Bond Future	525	1	525	1	0.00
25/10/2016	R207 On 03-November-16			Bond Future	8.04	100.0457	8.0447	100.0457	34,817.00
25/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	101	0	101	0	0.00
25/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	93	0	93	0	0.00
25/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	109	0	109	0	0.00
25/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	387	0	387	0	0.00
25/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	368	0	368	0	0.00
25/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	406	0	406	0	0.00
25/10/2016	R207 On 02-February-17			Bond Future	8.07	98.3092	8.0734	98.3092	33,642.00
25/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2188	2	2188	2	62.00
25/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2892	3	2892	3	0.00
25/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2939	3	2939	3	0.00
25/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2916	3	2916	3	0.00
25/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	95	0	95	0	0.00
25/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	37	0	37	0	0.00

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25/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	35	0	35	0	0.00
25/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	36	0	36	0	0.00
25/10/2016	R207 On 04-May-17			Bond Future	8.09	100.2478	8.0895	100.2478	0.00
25/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	989	1	989	1	0.00
25/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1015	1	1015	1	0.00
25/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	1002	1	1002	1	0.00
25/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	710	1	710	1	0.00
25/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	731	1	731	1	0.00
25/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	720	1	720	1	0.00
25/10/2016	R207 On 03-August-17			Bond Future	8.07	98.6629	8.0670	98.6629	0.00
25/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1096	1	1096	1	51.00
25/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1366	1	1366	1	0.00
25/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1353	1	1353	1	0.00
25/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1380	1	1380	1	0.00
25/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	662	1	662	1	0.00
25/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	647	1	647	1	0.00
25/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	832	1	832	1	0.00
25/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	654	1	654	1	0.00
25/10/2016	R208 On 03-November-16			Bond Future	8.23	95.3076	8.2307	95.3076	23,975.00
25/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4559	5	4559	5	0.00
25/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4592	5	4592	5	0.00
25/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4625	5	4625	5	0.00
25/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R208 On 02-February-17			Bond Future	8.27	97.1233	8.2685	97.1233	26,127.00
25/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1686	2	1686	2	0.00
25/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1663	2	1663	2	0.00
25/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1709	2	1709	2	0.00
25/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	456	0	456	0	0.00
25/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	446	0	446	0	0.00
25/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	465	0	465	0	0.00
25/10/2016	R208 On 04-May-17			Bond Future	8.29	95.6347	8.2898	95.6347	0.00
25/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1366	1	1366	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
25/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1401	1	1401	1	0.00
25/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1383	1	1383	1	0.00
25/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1112	1	1112	1	0.00
25/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1084	1	1084	1	0.00
25/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1098	1	1098	1	0.00
25/10/2016	R208 On 03-August-17			Bond Future	8.29	97.5998	8.2854	97.5998	0.00
25/10/2016	R208 On 03-August-17	8.30	Call	Bond Future	1422	1	1422	1	0.00
25/10/2016	R208 On 03-August-17	8.32	Call	Bond Future	1453	1	1453	1	0.00
25/10/2016	R208 On 03-August-17	8.31	Call	Bond Future	1438	1	1438	1	0.00
25/10/2016	R208 On 03-August-17	8.31	Put	Bond Future	1364	1	1364	1	0.00
25/10/2016	R208 On 03-August-17	8.32	Put	Bond Future	1350	1	1350	1	0.00
25/10/2016	R208 On 03-August-17	8.30	Put	Bond Future	1378	1	1378	1	0.00
25/10/2016	R209 On 03-November-16			Bond Future	9.30	73.3763	9.3004	73.3763	28,374.00
25/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	6176	6	6176	6	0.00
25/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	6298	6	6298	6	0.00
25/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	6237	6	6237	6	0.00
25/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	131	0	131	0	0.00
25/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	1323	1	1323	1	0.00
25/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	12	0	12	0	345.00
25/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	121	0	121	0	0.00
25/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	829	1	829	1	0.00
25/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	24	0	24	0	250.00
25/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1177	1	1177	1	120.00
25/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	1924	2	1924	2	250.00
25/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	3586	4	3586	4	0.00
25/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	283	0	283	0	250.00
25/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	1987	2	1987	2	345.00
25/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	344	0	344	0	0.00
25/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	3147	3	3147	3	0.00
25/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	552	1	552	1	345.00
25/10/2016	R209 On 02-February-17			Bond Future	9.34	74.7742	9.3419	74.7742	12,140.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	3061	3	3061	3	0.00
25/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	2980	3	2980	3	0.00
25/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	3020	3	3020	3	0.00
25/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1686	2	1686	2	0.00
25/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1659	2	1659	2	0.00
25/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1632	2	1632	2	0.00
25/10/2016	R209 On 04-May-17			Bond Future	9.38	73.0971	9.3772	73.0971	0.00
25/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3469	3	3469	3	0.00
25/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3541	3	3541	3	0.00
25/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3505	3	3505	3	0.00
25/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	2900	3	2900	3	0.00
25/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	2867	3	2867	3	0.00
25/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	2835	3	2835	3	0.00
25/10/2016	R209 On 03-August-17			Bond Future	9.40	74.5993	9.4038	74.5993	0.00
25/10/2016	R209 On 03-August-17	9.44	Call	Bond Future	4023	4	4023	4	0.00
25/10/2016	R209 On 03-August-17	9.43	Call	Bond Future	3988	4	3988	4	0.00
25/10/2016	R209 On 03-August-17	9.45	Call	Bond Future	4057	4	4057	4	0.00
25/10/2016	R209 On 03-August-17	9.45	Put	Bond Future	3741	4	3741	4	0.00
25/10/2016	R209 On 03-August-17	9.44	Put	Bond Future	3774	4	3774	4	0.00
25/10/2016	R209 On 03-August-17	9.43	Put	Bond Future	3809	4	3809	4	0.00
25/10/2016	R210 On 03-November-16			Bond Future	187.41	187.3878	187.4085	187.3878	891.00
25/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	1492	2	1492	2	0.00
25/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	1502	2	1502	2	0.00
25/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	1512	2	1512	2	0.00
25/10/2016	R210 On 02-February-17			Bond Future	190.99	190.9692	190.9889	190.9692	1,699.00
25/10/2016	R210 On 02-February-17	190.86	Call	Bond Future	129	0	129	0	0.00
25/10/2016	R210 On 02-February-17	190.84	Call	Bond Future	149	0	149	0	0.00
25/10/2016	R210 On 02-February-17	190.85	Call	Bond Future	139	0	139	0	0.00
25/10/2016	R210 On 02-February-17	190.86	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R210 On 02-February-17	190.84	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R210 On 02-February-17	190.85	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/10/2016	R210 On 04-May-17			Bond Future	192.45	192.4294	192.4481	192.4294	0.00
25/10/2016	R210 On 04-May-17	192.32	Call	Bond Future	128	0	128	0	0.00
25/10/2016	R210 On 04-May-17	192.31	Call	Bond Future	138	0	138	0	0.00
25/10/2016	R210 On 04-May-17	192.33	Call	Bond Future	118	0	118	0	0.00
25/10/2016	R210 On 04-May-17	192.31	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R210 On 04-May-17	192.32	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R210 On 04-May-17	192.33	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R210 On 03-August-17			Bond Future	196.41	196.3933	196.4107	196.3933	0.00
25/10/2016	R210 On 03-August-17	196.28	Call	Bond Future	131	0	131	0	0.00
25/10/2016	R210 On 03-August-17	196.29	Call	Bond Future	121	0	121	0	0.00
25/10/2016	R210 On 03-August-17	196.30	Call	Bond Future	111	0	111	0	0.00
25/10/2016	R210 On 03-August-17	196.29	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R210 On 03-August-17	196.30	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R210 On 03-August-17	196.28	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R211 On 03-November-16			Bond Future	141.41	141.3844	141.4108	141.3844	56.00
25/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
25/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	339	0	339	0	0.00
25/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	329	0	329	0	0.00
25/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	349	0	349	0	0.00
25/10/2016	R212 On 03-November-16			Bond Future	148.57	148.5562	148.5722	148.5562	3,049.00
25/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	462	0	462	0	0.00
25/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	452	0	452	0	0.00
25/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	472	0	472	0	0.00
25/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R212 On 02-February-17			Bond Future	149.46	149.4461	149.4611	149.4461	1,122.00
25/10/2016	R212 On 02-February-17	149.27	Call	Bond Future	191	0	191	0	0.00
25/10/2016	R212 On 02-February-17	149.29	Call	Bond Future	171	0	171	0	0.00
25/10/2016	R212 On 02-February-17	149.28	Call	Bond Future	181	0	181	0	0.00
25/10/2016	R212 On 02-February-17	149.27	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R212 On 02-February-17	149.28	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
25/10/2016	R212 On 02-February-17	149.29	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R212 On 04-May-17			Bond Future	152.42	152.4015	152.4158	152.4015	0.00
25/10/2016	R212 On 04-May-17	152.25	Call	Bond Future	166	0	166	0	0.00
25/10/2016	R212 On 04-May-17	152.24	Call	Bond Future	176	0	176	0	0.00
25/10/2016	R212 On 04-May-17	152.23	Call	Bond Future	186	0	186	0	0.00
25/10/2016	R212 On 04-May-17	152.24	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R212 On 04-May-17	152.25	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R212 On 04-May-17	152.23	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R212 On 03-August-17			Bond Future	153.52	153.5107	153.5240	153.5107	0.00
25/10/2016	R212 On 03-August-17	153.34	Call	Bond Future	184	0	184	0	0.00
25/10/2016	R212 On 03-August-17	153.35	Call	Bond Future	174	0	174	0	0.00
25/10/2016	R212 On 03-August-17	153.36	Call	Bond Future	164	0	164	0	0.00
25/10/2016	R212 On 03-August-17	153.34	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R212 On 03-August-17	153.35	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R212 On 03-August-17	153.36	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R213 On 03-November-16			Bond Future	9.19	83.9583	9.1861	83.9583	35,766.00
25/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	6603	6	6603	6	0.00
25/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	6542	6	6542	6	0.00
25/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	6480	6	6480	6	0.00
25/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R213 On 02-February-17			Bond Future	9.23	85.5577	9.2327	85.5577	6,578.00
25/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2832	3	2832	3	0.00
25/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2911	3	2911	3	0.00
25/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2871	3	2871	3	0.00
25/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1702	2	1702	2	0.00
25/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1648	2	1648	2	0.00
25/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1675	2	1675	2	0.00
25/10/2016	R213 On 04-May-17			Bond Future	9.27	83.6918	9.2690	83.6918	0.00
25/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3407	3	3407	3	0.00
25/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3372	3	3372	3	0.00
25/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3336	3	3336	3	0.00
25/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2761	3	2761	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
25/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2730	3	2730	3	0.00
25/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2793	3	2793	3	0.00
25/10/2016	R213 On 03-August-17			Bond Future	9.30	85.4115	9.2956	85.4115	0.00
25/10/2016	R213 On 03-August-17	9.33	Call	Bond Future	3852	4	3852	4	0.00
25/10/2016	R213 On 03-August-17	9.34	Call	Bond Future	3886	4	3886	4	0.00
25/10/2016	R213 On 03-August-17	9.35	Call	Bond Future	3920	4	3920	4	0.00
25/10/2016	R213 On 03-August-17	9.34	Put	Bond Future	3590	4	3590	4	0.00
25/10/2016	R213 On 03-August-17	9.35	Put	Bond Future	3557	4	3557	4	0.00
25/10/2016	R213 On 03-August-17	9.33	Put	Bond Future	3622	4	3622	4	0.00
25/10/2016	R214 On 03-November-16			Bond Future	9.37	73.7430	9.3705	73.7430	24,310.00
25/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	6673	7	6673	7	0.00
25/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	6547	6	6547	6	0.00
25/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	6610	6	6610	6	0.00
25/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R214 On 02-February-17			Bond Future	9.41	75.1478	9.4133	75.1478	12,853.00
25/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3455	3	3455	3	0.00
25/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3412	3	3412	3	0.00
25/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	3499	3	3499	3	0.00
25/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1617	2	1617	2	0.00
25/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1591	2	1591	2	0.00
25/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1644	2	1644	2	0.00
25/10/2016	R214 On 04-May-17			Bond Future	9.45	73.3305	9.4472	73.3305	0.00
25/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3875	4	3875	4	0.00
25/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3797	4	3797	4	0.00
25/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3836	4	3836	4	0.00
25/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	2985	3	2985	3	0.00
25/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	2953	3	2953	3	0.00
25/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	2921	3	2921	3	0.00
25/10/2016	R214 On 03-August-17			Bond Future	9.47	74.8373	9.4730	74.8373	0.00
25/10/2016	R214 On 03-August-17	9.51	Call	Bond Future	4266	4	4266	4	0.00
25/10/2016	R214 On 03-August-17	9.53	Call	Bond Future	4340	4	4340	4	0.00
25/10/2016	R214 On 03-August-17	9.52	Call	Bond Future	4303	4	4303	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
25/10/2016	R214 On 03-August-17	9.52	Put	Bond Future	3965	4	3965	4	0.00
25/10/2016	R214 On 03-August-17	9.53	Put	Bond Future	3930	4	3930	4	0.00
25/10/2016	R214 On 03-August-17	9.51	Put	Bond Future	3999	4	3999	4	0.00
25/10/2016	R248 On 03-November-16			Bond Future	9.42	94.7296	9.4157	94.7296	35,931.00
25/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	8451	8	8451	8	0.00
25/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	8372	8	8372	8	0.00
25/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	8292	8	8292	8	0.00
25/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
25/10/2016	R248 On 02-February-17			Bond Future	9.46	96.5343	9.4598	96.5343	28,835.00
25/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4793	5	4793	5	0.00
25/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	4849	5	4849	5	0.00
25/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4906	5	4906	5	0.00
25/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2026	2	2026	2	0.00
25/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2059	2	2059	2	0.00
25/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	1995	2	1995	2	0.00
25/10/2016	R248 On 04-May-17			Bond Future	9.49	93.9966	9.4949	93.9966	0.00
25/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	5299	5	5299	5	0.00
25/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	5250	5	5250	5	0.00
25/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	5201	5	5201	5	0.00
25/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3739	4	3739	4	0.00
25/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3698	4	3698	4	0.00
25/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3780	4	3780	4	0.00
25/10/2016	R248 On 03-August-17			Bond Future	9.52	95.9282	9.5220	95.9282	0.00
25/10/2016	R248 On 03-August-17	9.57	Call	Bond Future	5678	6	5678	6	0.00
25/10/2016	R248 On 03-August-17	9.58	Call	Bond Future	5724	6	5724	6	0.00
25/10/2016	R248 On 03-August-17	9.56	Call	Bond Future	5632	6	5632	6	0.00
25/10/2016	R248 On 03-August-17	9.58	Put	Bond Future	5191	5	5191	5	0.00
25/10/2016	R248 On 03-August-17	9.57	Put	Bond Future	5237	5	5237	5	0.00
25/10/2016	R248 On 03-August-17	9.56	Put	Bond Future	5283	5	5283	5	0.00