



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	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
28/10/2016	2025 On 03-November-16			Bond Future	129.23	129.2495	129.2263	129.2495	2,542.00
28/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	16	0	16	0	0.00
28/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	6	0	6	0	0.00
28/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	4	0	4	0	0.00
28/10/2016	2025 On 02-February-17			Bond Future	130.41	130.4374	130.4123	130.4374	3,231.00
28/10/2016	2025 On 02-February-17	129.99	Call	Bond Future	422	0	422	0	0.00
28/10/2016	2025 On 02-February-17	130.01	Call	Bond Future	402	0	402	0	0.00
28/10/2016	2025 On 02-February-17	130.00	Call	Bond Future	412	0	412	0	0.00
28/10/2016	2025 On 02-February-17	129.99	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2025 On 02-February-17	130.00	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2025 On 02-February-17	130.01	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2025 On 04-May-17			Bond Future	132.99	133.0136	132.9873	133.0136	0.00
28/10/2016	2025 On 04-May-17	132.58	Call	Bond Future	407	0	407	0	0.00
28/10/2016	2025 On 04-May-17	132.57	Call	Bond Future	417	0	417	0	0.00
28/10/2016	2025 On 04-May-17	132.56	Call	Bond Future	427	0	427	0	0.00
28/10/2016	2025 On 04-May-17	132.57	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2025 On 04-May-17	132.58	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2025 On 04-May-17	132.56	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2025 On 03-August-17			Bond Future	134.39	134.4164	134.3871	134.4164	0.00
28/10/2016	2025 On 03-August-17	133.98	Call	Bond Future	407	0	407	0	0.00
28/10/2016	2025 On 03-August-17	133.96	Call	Bond Future	427	0	427	0	0.00
28/10/2016	2025 On 03-August-17	133.97	Call	Bond Future	417	0	417	0	0.00
28/10/2016	2025 On 03-August-17	133.96	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2025 On 03-August-17	133.98	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2025 On 03-August-17	133.97	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2030 On 03-November-16			Bond Future	9.26	92.2737	9.2634	92.2737	17,472.00
28/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	466	0	466	0	0.00
28/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	536	0	536	0	0.00
28/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	606	0	606	0	0.00
28/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
28/10/2016	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
28/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2030 On 02-February-17			Bond Future	9.31	90.0236	9.3120	90.0236	20,204.00
28/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	83	0	83	0	0.00
28/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	14	0	14	0	0.00
28/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	153	1	153	1	0.00
28/10/2016	2030 On 04-May-17			Bond Future	9.36	91.7967	9.3576	91.7967	0.00
28/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	189	1	189	1	0.00
28/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	257	1	257	1	0.00
28/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	120	0	120	0	0.00
28/10/2016	2030 On 03-August-17			Bond Future	9.39	89.6724	9.3947	89.6724	0.00
28/10/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2030 On 03-August-17	9.34	Put	Bond Future	370	1	370	1	0.00
28/10/2016	2030 On 03-August-17	9.33	Put	Bond Future	438	1	438	1	0.00
28/10/2016	2030 On 03-August-17	9.35	Put	Bond Future	302	1	302	1	0.00
28/10/2016	2032 On 03-November-16			Bond Future	9.36	91.5019	9.3636	91.5019	7,060.00
28/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	6611	6	6611	6	0.00
28/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	6543	6	6543	6	0.00
28/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	6678	6	6678	6	0.00
28/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2032 On 02-February-17			Bond Future	9.41	93.2430	9.4143	93.2430	11,894.00
28/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	2811	3	2811	3	0.00
28/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	2893	3	2893	3	0.00
28/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	2852	3	2852	3	0.00
28/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	2104	2	2104	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
28/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	2038	2	2038	2	0.00
28/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	2071	2	2071	2	0.00
28/10/2016	2032 On 04-May-17			Bond Future	9.46	90.9194	9.4583	90.9194	0.00
28/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3406	3	3406	3	0.00
28/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3369	3	3369	3	0.00
28/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3332	3	3332	3	0.00
28/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3430	4	3430	4	0.00
28/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3394	4	3394	4	0.00
28/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3467	4	3467	4	0.00
28/10/2016	2032 On 03-August-17			Bond Future	9.49	92.7847	9.4927	92.7847	0.00
28/10/2016	2032 On 03-August-17	9.44	Call	Bond Future	3888	4	3888	4	0.00
28/10/2016	2032 On 03-August-17	9.43	Call	Bond Future	3853	4	3853	4	0.00
28/10/2016	2032 On 03-August-17	9.45	Call	Bond Future	3924	4	3924	4	0.00
28/10/2016	2032 On 03-August-17	9.45	Put	Bond Future	4235	4	4235	4	0.00
28/10/2016	2032 On 03-August-17	9.43	Put	Bond Future	4311	5	4311	5	0.00
28/10/2016	2032 On 03-August-17	9.44	Put	Bond Future	4273	4	4273	4	0.00
28/10/2016	2033 On 03-November-16			Bond Future	107.31	107.4765	107.3080	107.4765	4,578.00
28/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1852	2	1852	2	0.00
28/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1862	2	1862	2	0.00
28/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1872	2	1872	2	0.00
28/10/2016	2033 On 02-February-17			Bond Future	109.36	109.5282	109.3551	109.5282	5,008.00
28/10/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2033 On 02-February-17	109.71	Put	Bond Future	355	0	355	0	0.00
28/10/2016	2033 On 02-February-17	109.72	Put	Bond Future	365	0	365	0	0.00
28/10/2016	2033 On 02-February-17	109.70	Put	Bond Future	345	0	345	0	0.00
28/10/2016	2033 On 04-May-17			Bond Future	110.48	110.6523	110.4753	110.6523	0.00
28/10/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2033 On 04-May-17	110.85	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
28/10/2016	2033 On 04-May-17	110.84	Put	Bond Future	365	0	365	0	0.00
28/10/2016	2033 On 04-May-17	110.85	Put	Bond Future	375	0	375	0	0.00
28/10/2016	2033 On 04-May-17	110.83	Put	Bond Future	355	0	355	0	0.00
28/10/2016	2033 On 03-August-17			Bond Future	112.74	112.9275	112.7449	112.9275	0.00
28/10/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2033 On 03-August-17	113.12	Put	Bond Future	375	0	375	0	0.00
28/10/2016	2033 On 03-August-17	113.13	Put	Bond Future	385	0	385	0	0.00
28/10/2016	2033 On 03-August-17	113.14	Put	Bond Future	395	0	395	0	0.00
28/10/2016	2037 On 03-November-16			Bond Future	9.50	92.8818	9.5034	92.8818	23,975.00
28/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	6611	6	6611	6	0.00
28/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	6758	6	6758	6	0.00
28/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	6685	6	6685	6	0.00
28/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2037 On 02-February-17			Bond Future	9.55	90.3929	9.5513	90.3929	40,252.00
28/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3304	3	3304	3	0.00
28/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3213	3	3213	3	0.00
28/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3258	3	3258	3	0.00
28/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2329	3	2329	3	0.00
28/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2293	3	2293	3	0.00
28/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2258	2	2258	2	0.00
28/10/2016	2037 On 04-May-17			Bond Future	9.60	92.1733	9.5963	92.1733	0.00
28/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	3815	4	3815	4	0.00
28/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	3774	4	3774	4	0.00
28/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	3856	4	3856	4	0.00
28/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3907	4	3907	4	0.00
28/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3867	4	3867	4	0.00
28/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3827	4	3827	4	0.00
28/10/2016	2037 On 03-August-17			Bond Future	9.63	89.8064	9.6343	89.8064	0.00
28/10/2016	2037 On 03-August-17	9.58	Call	Bond Future	4461	4	4461	4	0.00
28/10/2016	2037 On 03-August-17	9.57	Call	Bond Future	4422	4	4422	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
28/10/2016	2037 On 03-August-17	9.56	Call	Bond Future	4382	4	4382	4	0.00
28/10/2016	2037 On 03-August-17	9.56	Put	Bond Future	4983	5	4983	5	0.00
28/10/2016	2037 On 03-August-17	9.57	Put	Bond Future	4941	5	4941	5	0.00
28/10/2016	2037 On 03-August-17	9.58	Put	Bond Future	4900	5	4900	5	0.00
28/10/2016	2038 On 03-November-16			Bond Future	135.35	135.8319	135.3496	135.8319	13,411.00
28/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	970	0	970	0	0.00
28/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	980	0	980	0	0.00
28/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	960	0	960	0	0.00
28/10/2016	2038 On 02-February-17			Bond Future	136.49	136.9855	136.4923	136.9855	22,037.00
28/10/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2038 On 02-February-17	137.05	Put	Bond Future	558	0	558	0	0.00
28/10/2016	2038 On 02-February-17	137.06	Put	Bond Future	568	0	568	0	0.00
28/10/2016	2038 On 02-February-17	137.07	Put	Bond Future	578	0	578	0	0.00
28/10/2016	2038 On 04-May-17			Bond Future	139.19	139.6911	139.1875	139.6911	0.00
28/10/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2038 On 04-May-17	139.78	Put	Bond Future	592	0	592	0	0.00
28/10/2016	2038 On 04-May-17	139.79	Put	Bond Future	602	0	602	0	0.00
28/10/2016	2038 On 04-May-17	139.77	Put	Bond Future	582	0	582	0	0.00
28/10/2016	2038 On 03-August-17			Bond Future	140.55	141.0647	140.5481	141.0647	0.00
28/10/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2038 On 03-August-17	141.17	Put	Bond Future	622	0	622	0	0.00
28/10/2016	2038 On 03-August-17	141.16	Put	Bond Future	612	0	612	0	0.00
28/10/2016	2038 On 03-August-17	141.18	Put	Bond Future	632	0	632	0	0.00
28/10/2016	2040 On 03-November-16			Bond Future	9.55	96.7977	9.5534	96.7977	257.00
28/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	1625	1	1625	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
28/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	1493	1	1493	1	0.00
28/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	1559	1	1559	1	0.00
28/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	292	0	292	0	0.00
28/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	271	0	271	0	0.00
28/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	250	0	250	0	0.00
28/10/2016	2040 On 02-February-17			Bond Future	9.60	94.1330	9.6013	94.1330	5,109.00
28/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	2913	3	2913	3	0.00
28/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	2956	3	2956	3	0.00
28/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3000	3	3000	3	0.00
28/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	3055	3	3055	3	0.00
28/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	3011	3	3011	3	0.00
28/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	3100	3	3100	3	0.00
28/10/2016	2040 On 04-May-17			Bond Future	9.65	95.9870	9.6463	95.9870	0.00
28/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4087	4	4087	4	0.00
28/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4131	4	4131	4	0.00
28/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4175	4	4175	4	0.00
28/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	4273	5	4273	5	0.00
28/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	4230	4	4230	4	0.00
28/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	4317	5	4317	5	0.00
28/10/2016	2040 On 03-August-17			Bond Future	9.68	93.4478	9.6845	93.4478	0.00
28/10/2016	2040 On 03-August-17	9.61	Call	Bond Future	4799	5	4799	5	0.00
28/10/2016	2040 On 03-August-17	9.63	Call	Bond Future	4884	5	4884	5	0.00
28/10/2016	2040 On 03-August-17	9.62	Call	Bond Future	4841	5	4841	5	0.00
28/10/2016	2040 On 03-August-17	9.62	Put	Bond Future	5401	6	5401	6	0.00
28/10/2016	2040 On 03-August-17	9.61	Put	Bond Future	5446	6	5446	6	0.00
28/10/2016	2040 On 03-August-17	9.63	Put	Bond Future	5356	6	5356	6	0.00
28/10/2016	2044 On 03-November-16			Bond Future	9.57	93.9740	9.5683	93.9740	3,589.00
28/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	7140	7	7140	7	0.00
28/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	7218	7	7218	7	0.00
28/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	7062	7	7062	7	0.00
28/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	0	0	0	0	0.00
28/10/2016	2044 On 02-February-17			Bond Future	9.61	91.3808	9.6146	91.3808	18,900.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	3797	4	3797	4	0.00
28/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	3747	3	3747	3	0.00
28/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	3847	4	3847	4	0.00
28/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2431	3	2431	3	0.00
28/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2394	3	2394	3	0.00
28/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2468	3	2468	3	0.00
28/10/2016	2044 On 04-May-17			Bond Future	9.66	93.1806	9.6581	93.1806	0.00
28/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4336	4	4336	4	0.00
28/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4381	4	4381	4	0.00
28/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4292	4	4292	4	0.00
28/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	4189	4	4189	4	0.00
28/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	4232	4	4232	4	0.00
28/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	4275	5	4275	5	0.00
28/10/2016	2044 On 03-August-17			Bond Future	9.69	90.7091	9.6950	90.7091	0.00
28/10/2016	2044 On 03-August-17	9.62	Call	Bond Future	4894	5	4894	5	0.00
28/10/2016	2044 On 03-August-17	9.64	Call	Bond Future	4980	5	4980	5	0.00
28/10/2016	2044 On 03-August-17	9.63	Call	Bond Future	4937	5	4937	5	0.00
28/10/2016	2044 On 03-August-17	9.62	Put	Bond Future	5554	6	5554	6	0.00
28/10/2016	2044 On 03-August-17	9.63	Put	Bond Future	5509	6	5509	6	0.00
28/10/2016	2044 On 03-August-17	9.64	Put	Bond Future	5463	6	5463	6	0.00
28/10/2016	2046 On 03-November-16			Bond Future	134.42	134.5821	134.4154	134.5821	6,418.00
28/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2675	3	2675	3	0.00
28/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2655	2	2655	2	0.00
28/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2665	2	2665	2	0.00
28/10/2016	2046 On 02-February-17			Bond Future	136.98	137.1512	136.9797	137.1512	17,567.00
28/10/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2046 On 02-February-17	137.14	Put	Bond Future	160	0	160	0	0.00
28/10/2016	2046 On 02-February-17	137.15	Put	Bond Future	170	0	170	0	0.00
28/10/2016	2046 On 02-February-17	137.13	Put	Bond Future	150	0	150	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
28/10/2016	2046 On 04-May-17			Bond Future	138.16	138.3322	138.1565	138.3322	0.00
28/10/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2046 On 04-May-17	138.33	Put	Bond Future	173	0	173	0	0.00
28/10/2016	2046 On 04-May-17	138.34	Put	Bond Future	183	0	183	0	0.00
28/10/2016	2046 On 04-May-17	138.32	Put	Bond Future	163	0	163	0	0.00
28/10/2016	2046 On 03-August-17			Bond Future	140.99	141.1766	140.9948	141.1766	0.00
28/10/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2046 On 03-August-17	141.19	Put	Bond Future	195	0	195	0	0.00
28/10/2016	2046 On 03-August-17	141.17	Put	Bond Future	175	0	175	0	0.00
28/10/2016	2046 On 03-August-17	141.18	Put	Bond Future	185	0	185	0	0.00
28/10/2016	2050 On 03-November-16			Bond Future	142.62	143.9916	142.6235	143.9916	19,763.00
28/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	6907	6	6907	6	0.00
28/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	6917	6	6917	6	0.00
28/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	6897	6	6897	6	0.00
28/10/2016	2050 On 02-February-17			Bond Future	143.74	145.1388	143.7427	145.1388	23,475.00
28/10/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2050 On 02-February-17	144.97	Put	Bond Future	1227	0	1227	0	0.00
28/10/2016	2050 On 02-February-17	144.98	Put	Bond Future	1237	0	1237	0	0.00
28/10/2016	2050 On 02-February-17	144.96	Put	Bond Future	1217	0	1217	0	0.00
28/10/2016	2050 On 04-May-17			Bond Future	146.58	148.0051	146.5813	148.0051	0.00
28/10/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2050 On 04-May-17	147.84	Put	Bond Future	1259	0	1259	0	0.00
28/10/2016	2050 On 04-May-17	147.85	Put	Bond Future	1269	0	1269	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
28/10/2016	2050 On 04-May-17	147.83	Put	Bond Future	1249	0	1249	0	0.00
28/10/2016	2050 On 03-August-17			Bond Future	147.93	149.3871	147.9308	149.3871	0.00
28/10/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
28/10/2016	2050 On 03-August-17	149.22	Put	Bond Future	1289	0	1289	0	0.00
28/10/2016	2050 On 03-August-17	149.24	Put	Bond Future	1309	0	1309	0	0.00
28/10/2016	2050 On 03-August-17	149.23	Put	Bond Future	1299	0	1299	0	0.00
28/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	AL37 On 03-November-16			Index Future	503.10	502.1220	503.1030	502.1220	9.00
28/10/2016	AL37 On 02-February-17			Index Future	512.67	511.6760	512.6700	511.6760	7.00
28/10/2016	AL37 On 04-May-17			Index Future	522.76	521.7510	522.7610	521.7510	0.00
28/10/2016	AL37 On 03-August-17			Index Future	533.47	532.4480	533.4690	532.4480	0.00
28/10/2016	AL7T On 03-November-16			Index Future	580.99	578.9880	580.9850	578.9880	2.00
28/10/2016	AL7T On 02-February-17			Index Future	592.03	590.0050	592.0330	590.0050	2.00
28/10/2016	AL7T On 04-May-17			Index Future	603.69	601.6210	603.6870	601.6210	0.00
28/10/2016	AL7T On 03-August-17			Index Future	616.05	613.9560	616.0530	613.9560	0.00
28/10/2016	ALBI On 03-November-16			Index Future	529.11	527.0360	529.1110	527.0360	250.00
28/10/2016	ALBI On 02-February-17			Index Future	539.17	537.0650	539.1730	537.0650	500.00
28/10/2016	ALBI On 04-May-17			Index Future	549.79	547.6390	549.7860	547.6390	0.00
28/10/2016	ALBI On 03-August-17			Index Future	561.05	558.8670	561.0480	558.8670	0.00
28/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	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
28/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2016	EL28 On 03-November-16			Bond Future	128.82	129.2209	128.8165	129.2209	0.00
28/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
28/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
28/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
28/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	3334	3	3334	3	0.00
28/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	3344	3	3344	3	0.00
28/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	3354	3	3354	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
28/10/2016	EL28 On 02-February-17			Bond Future	131.27	131.6876	131.2741	131.6876	0.00
28/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
28/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
28/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
28/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	3846	3	3846	3	0.00
28/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3836	3	3836	3	0.00
28/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3826	3	3826	3	0.00
28/10/2016	EL28 On 04-May-17			Bond Future	132.18	132.6068	132.1846	132.6068	0.00
28/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
28/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
28/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
28/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5715	5	5715	5	0.00
28/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5725	5	5725	5	0.00
28/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5735	5	5735	5	0.00
28/10/2016	EL28 On 03-August-17			Bond Future	134.90	135.3338	134.9004	135.3338	0.00
28/10/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
28/10/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
28/10/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
28/10/2016	EL28 On 03-August-17	135.17	Put	Bond Future	270	0	270	0	0.00
28/10/2016	EL28 On 03-August-17	135.16	Put	Bond Future	260	0	260	0	0.00
28/10/2016	EL28 On 03-August-17	135.18	Put	Bond Future	280	0	280	0	0.00
28/10/2016	ES33 On 03-November-16			Bond Future	10.38	78.0608	10.3756	78.0608	2,000.00
28/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5622	5	5622	5	0.00
28/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5738	5	5738	5	0.00
28/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5680	5	5680	5	0.00
28/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
28/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
28/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
28/10/2016	ES33 On 02-February-17			Bond Future	10.46	79.5461	10.4575	79.5461	8,789.00
28/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	970	1	970	1	0.00
28/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	907	1	907	1	0.00
28/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	844	0	844	0	0.00
28/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
28/10/2016	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
28/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
28/10/2016	ES33 On 04-May-17			Bond Future	10.53	77.3181	10.5309	77.3181	0.00
28/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	121	0	121	0	0.00
28/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	184	0	184	0	0.00
28/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	58	0	58	0	0.00
28/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
28/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
28/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
28/10/2016	ES33 On 03-August-17			Bond Future	10.60	78.9043	10.5952	78.9043	0.00
28/10/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
28/10/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
28/10/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
28/10/2016	ES33 On 03-August-17	10.53	Put	Bond Future	410	1	410	1	0.00
28/10/2016	ES33 On 03-August-17	10.54	Put	Bond Future	347	1	347	1	0.00
28/10/2016	ES33 On 03-August-17	10.55	Put	Bond Future	284	1	284	1	0.00
28/10/2016	ES42 On 03-November-16			Bond Future	10.51	82.2226	10.5052	82.2226	4,277.00
28/10/2016	ES42 On 02-February-17			Bond Future	10.58	83.7871	10.5822	83.7871	8,777.00
28/10/2016	ES42 On 04-May-17			Bond Future	10.66	81.1740	10.6553	81.1740	0.00
28/10/2016	ES42 On 03-August-17			Bond Future	10.72	82.8397	10.7188	82.8397	0.00
28/10/2016	GOVI On 03-November-16			GOVI	527.23	525.3190	527.2300	525.3190	220.00
28/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	511200	49	511200	49	0.00
28/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	511100	49	511100	49	0.00
28/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	511000	49	511000	49	0.00
28/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
28/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
28/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
28/10/2016	GOVI On 02-February-17			GOVI	537.26	535.3140	537.2560	535.3140	514.00
28/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	39360	2	39360	2	0.00
28/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	39160	2	39160	2	0.00
28/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	39260	2	39260	2	0.00
28/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
28/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
28/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
28/10/2016	GOVI On 04-May-17			GOVI	547.83	545.8540	547.8310	545.8540	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
28/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2856310	284	2856310	284	0.00
28/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2856410	284	2856410	284	0.00
28/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2856510	284	2856510	284	0.00
28/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
28/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
28/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
28/10/2016	GOVI On 03-August-17			GOVI	559.05	557.0460	559.0530	557.0460	0.00
28/10/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
28/10/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
28/10/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
28/10/2016	GOVI On 03-August-17	561.11	Put	GOVI	20570	4	20570	4	0.00
28/10/2016	GOVI On 03-August-17	561.09	Put	GOVI	20370	4	20370	4	0.00
28/10/2016	GOVI On 03-August-17	561.10	Put	GOVI	20470	4	20470	4	0.00
28/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/10/2016	IGOV On 03-November-16			Index Future	249.53	250.0910	249.5260	250.0910	85.00
28/10/2016	IGOV On 02-February-17			Index Future	254.29	254.8650	254.2870	254.8650	1,023.00
28/10/2016	IGOV On 04-May-17			Index Future	259.31	259.8980	259.3070	259.8980	0.00
28/10/2016	IGOV On 03-August-17			Index Future	264.63	265.2420	264.6340	265.2420	0.00
28/10/2016	ILBI On 03-November-16			Index Future	676.38	677.8390	676.3770	677.8390	0.00
28/10/2016	ILBI On 02-February-17			Index Future	689.46	690.9480	689.4570	690.9480	155.00
28/10/2016	ILBI On 04-May-17			Index Future	703.03	704.5520	703.0320	704.5520	0.00
28/10/2016	ILBI On 03-August-17			Index Future	716.85	718.3980	716.8490	718.3980	0.00
28/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
28/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0169	100.0154	100.0169	0.00
28/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6527	99.6498	99.6527	0.00
28/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.70	99.7112	99.7044	99.7112	0.00
28/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.01	100.0163	100.0054	100.0163	0.00
28/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.03	100.0429	100.0318	100.0429	0.00
28/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.34	99.3533	99.3380	99.3533	0.00
28/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.03	99.0470	99.0281	99.0470	0.00
28/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.11	99.1451	99.1064	99.1451	0.00
28/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.62	99.6900	99.6200	99.6900	0.00
28/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.25	98.3857	98.2478	98.3857	0.00
28/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.62	97.7653	97.6211	97.7653	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
28/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.96	97.1119	96.9626	97.1119	0.00
28/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.27	97.4250	97.2710	97.4250	0.00
28/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.54	99.6930	99.5372	99.6930	50.00
28/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.65	98.8864	98.6490	98.8864	0.00
28/10/2016	IS10 On 16-March-26			Interest Rate Swap	95.76	96.0035	95.7625	96.0035	0.00
28/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.56	94.8056	94.5645	94.8056	0.00
28/10/2016	IS10 On 21-September-26			Interest Rate Swap	96.67	96.9078	96.6715	96.9078	0.00
28/10/2016	IS10 On 21-December-26			Interest Rate Swap	100.34	100.5654	100.3357	100.5654	0.00
28/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
28/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	10,000.00
28/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
28/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
28/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.48	92.5200	7.4800	92.5200	1,000.00
28/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
28/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
28/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
28/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
28/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
28/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
28/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/10/2016	R023 On 03-November-16			Bond Future	8.54	97.4343	8.5386	97.4343	8,050.00
28/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5392	5	5392	5	0.00
28/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5435	5	5435	5	0.00
28/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5479	5	5479	5	0.00
28/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R023 On 02-February-17			Bond Future	8.59	99.2883	8.5864	99.2883	16,416.00
28/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2055	2	2055	2	0.00
28/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2026	2	2026	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
28/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	1997	2	1997	2	0.00
28/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	839	1	839	1	0.00
28/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	823	1	823	1	0.00
28/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	855	1	855	1	0.00
28/10/2016	R023 On 04-May-17			Bond Future	8.62	97.3100	8.6172	97.3100	0.00
28/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1768	2	1768	2	0.00
28/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	1812	2	1812	2	0.00
28/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	1790	2	1790	2	0.00
28/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1888	2	1888	2	0.00
28/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1844	2	1844	2	0.00
28/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1866	2	1866	2	0.00
28/10/2016	R023 On 03-August-17			Bond Future	8.63	99.3060	8.6308	99.3060	0.00
28/10/2016	R023 On 03-August-17	8.58	Call	Bond Future	2051	2	2051	2	0.00
28/10/2016	R023 On 03-August-17	8.60	Call	Bond Future	2094	2	2094	2	0.00
28/10/2016	R023 On 03-August-17	8.59	Call	Bond Future	2072	2	2072	2	0.00
28/10/2016	R023 On 03-August-17	8.58	Put	Bond Future	2267	2	2267	2	0.00
28/10/2016	R023 On 03-August-17	8.59	Put	Bond Future	2245	2	2245	2	0.00
28/10/2016	R023 On 03-August-17	8.60	Put	Bond Future	2224	2	2224	2	0.00
28/10/2016	R035 On 03-November-16			Bond Future	9.44	96.2961	9.4437	96.2961	1,031.00
28/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	1204	1	1204	1	0.00
28/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	1041	1	1041	1	0.00
28/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	1123	1	1123	1	0.00
28/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R035 On 02-February-17			Bond Future	9.50	98.1283	9.4959	98.1283	5,762.00
28/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	115	0	115	0	0.00
28/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	197	0	197	0	0.00
28/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	33	0	33	0	0.00
28/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R035 On 04-May-17			Bond Future	9.54	95.5563	9.5381	95.5563	0.00
28/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	97	0	97	0	0.00
28/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	15	0	15	0	0.00
28/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	66	1	66	1	0.00
28/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R035 On 03-August-17			Bond Future	9.57	97.5165	9.5716	97.5165	0.00
28/10/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R035 On 03-August-17	9.50	Put	Bond Future	579	1	579	1	0.00
28/10/2016	R035 On 03-August-17	9.52	Put	Bond Future	417	1	417	1	0.00
28/10/2016	R035 On 03-August-17	9.51	Put	Bond Future	498	1	498	1	0.00
28/10/2016	R186 On 03-November-16			Bond Future	8.87	114.3544	8.8684	114.3544	38,922.00
28/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	1694	1	1694	1	0.00
28/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	5405	5	5405	5	0.00
28/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	0	0	0	0	150.00
28/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	650	0	650	0	0.00
28/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	964	1	964	1	0.00
28/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	5735	5	5735	5	0.00
28/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	15	0	15	0	0.00
28/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	376	0	376	0	0.00
28/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	868	1	868	1	0.00
28/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	2333	2	2333	2	1,425.00
28/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	3672	3	3672	3	1,425.00
28/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	915	1	915	1	0.00
28/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	74	0	74	0	108.00
28/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	427	1	427	1	5,092.00
28/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	271	0	271	0	0.00
28/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	249	0	249	0	0.00
28/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	4115	5	4115	5	0.00
28/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	2513	3	2513	3	150.00
28/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	293	0	293	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
28/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	24	0	24	0	0.00
28/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	718	1	718	1	150.00
28/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	1	0	1	0	0.00
28/10/2016	R186 On 02-February-17			Bond Future	8.91	111.2276	8.9146	111.2276	86,886.00
28/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	1967	2	1967	2	0.00
28/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	4687	4	4687	4	0.00
28/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	4186	4	4186	4	0.00
28/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1186	1	1186	1	7,000.00
28/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	1770	2	1770	2	0.00
28/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	268	0	268	0	7,000.00
28/10/2016	R186 On 02-February-17	9.02	Call	Bond Future	2511	2	2511	2	0.00
28/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	1707	2	1707	2	0.00
28/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	716	1	716	1	500.00
28/10/2016	R186 On 02-February-17	9.10	Call	Bond Future	2830	3	2830	3	0.00
28/10/2016	R186 On 02-February-17	8.62	Call	Bond Future	1235	1	1235	1	500.00
28/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	823	1	823	1	750.00
28/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	1738	2	1738	2	0.00
28/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2070	2	2070	2	0.00
28/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	735	1	735	1	13,500.00
28/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2275	2	2275	2	500.00
28/10/2016	R186 On 02-February-17	9.02	Put	Bond Future	1785	2	1785	2	500.00
28/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3391	4	3391	4	0.00
28/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2573	3	2573	3	0.00
28/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4571	5	4571	5	0.00
28/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	896	1	896	1	750.00
28/10/2016	R186 On 02-February-17	8.62	Put	Bond Future	3298	4	3298	4	0.00
28/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2496	3	2496	3	0.00
28/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	6846	7	6846	7	0.00
28/10/2016	R186 On 02-February-17	9.10	Put	Bond Future	1557	2	1557	2	2,546.00
28/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2534	3	2534	3	0.00
28/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	2170	2	2170	2	750.00
28/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	4244	5	4244	5	0.00
28/10/2016	R186 On 04-May-17			Bond Future	8.95	113.4181	8.9533	113.4181	0.00
28/10/2016	R186 On 04-May-17	8.90	Call	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
28/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	2795	3	2795	3	0.00
28/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	2727	3	2727	3	0.00
28/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	3157	3	3157	3	0.00
28/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	3123	3	3123	3	0.00
28/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	3089	3	3089	3	0.00
28/10/2016	R186 On 03-August-17			Bond Future	8.98	110.4382	8.9797	110.4382	0.00
28/10/2016	R186 On 03-August-17	8.93	Call	Bond Future	3344	3	3344	3	0.00
28/10/2016	R186 On 03-August-17	8.91	Call	Bond Future	3279	3	3279	3	0.00
28/10/2016	R186 On 03-August-17	8.92	Call	Bond Future	3311	3	3311	3	0.00
28/10/2016	R186 On 03-August-17	8.91	Put	Bond Future	3743	4	3743	4	0.00
28/10/2016	R186 On 03-August-17	8.92	Put	Bond Future	3708	4	3708	4	0.00
28/10/2016	R186 On 03-August-17	8.93	Put	Bond Future	3674	4	3674	4	0.00
28/10/2016	R197 On 03-November-16			Bond Future	303.40	303.4513	303.3966	303.4513	861.00
28/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	173	0	173	0	0.00
28/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	183	0	183	0	0.00
28/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	163	0	163	0	0.00
28/10/2016	R197 On 02-February-17			Bond Future	302.51	302.5685	302.5095	302.5685	296.00
28/10/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R197 On 02-February-17	302.58	Put	Bond Future	71	0	71	0	0.00
28/10/2016	R197 On 02-February-17	302.59	Put	Bond Future	81	0	81	0	0.00
28/10/2016	R197 On 02-February-17	302.57	Put	Bond Future	61	0	61	0	0.00
28/10/2016	R197 On 04-May-17			Bond Future	308.48	308.5443	308.4826	308.5443	0.00
28/10/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R197 On 04-May-17	308.59	Put	Bond Future	107	0	107	0	0.00
28/10/2016	R197 On 04-May-17	308.60	Put	Bond Future	117	0	117	0	0.00
28/10/2016	R197 On 04-May-17	308.58	Put	Bond Future	97	0	97	0	0.00
28/10/2016	R197 On 03-August-17			Bond Future	307.92	307.9899	307.9212	307.9899	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
28/10/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R197 On 03-August-17	308.05	Put	Bond Future	129	0	129	0	0.00
28/10/2016	R197 On 03-August-17	308.06	Put	Bond Future	139	0	139	0	0.00
28/10/2016	R197 On 03-August-17	308.07	Put	Bond Future	149	0	149	0	0.00
28/10/2016	R202 On 03-November-16			Bond Future	248.92	249.6271	248.9247	249.6271	22,587.00
28/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	4935	4	4935	4	0.00
28/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	4945	4	4945	4	0.00
28/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	4925	4	4925	4	0.00
28/10/2016	R202 On 02-February-17			Bond Future	250.13	250.8466	250.1280	250.8466	35,485.00
28/10/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R202 On 02-February-17	251.72	Put	Bond Future	1592	1	1592	1	0.00
28/10/2016	R202 On 02-February-17	251.74	Put	Bond Future	1612	1	1612	1	0.00
28/10/2016	R202 On 02-February-17	251.73	Put	Bond Future	1602	1	1602	1	0.00
28/10/2016	R202 On 04-May-17			Bond Future	255.07	255.8009	255.0669	255.8009	0.00
28/10/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R202 On 04-May-17	256.71	Put	Bond Future	1643	1	1643	1	0.00
28/10/2016	R202 On 04-May-17	256.72	Put	Bond Future	1653	1	1653	1	0.00
28/10/2016	R202 On 04-May-17	256.73	Put	Bond Future	1663	1	1663	1	0.00
28/10/2016	R202 On 03-August-17			Bond Future	256.64	257.3964	256.6424	257.3964	0.00
28/10/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R202 On 03-August-17	258.36	Put	Bond Future	1718	1	1718	1	0.00
28/10/2016	R202 On 03-August-17	258.37	Put	Bond Future	1728	1	1728	1	0.00
28/10/2016	R202 On 03-August-17	258.35	Put	Bond Future	1708	1	1708	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
28/10/2016	R203 On 03-November-16			Bond Future	7.68	101.6297	7.6843	101.6297	3,090.00
28/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	933	1	933	1	0.00
28/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	949	1	949	1	0.00
28/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	941	1	941	1	0.00
28/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R203 On 02-February-17			Bond Future	7.71	103.5634	7.7054	103.5634	24,353.00
28/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	128	0	128	0	0.00
28/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	134	0	134	0	0.00
28/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	131	0	131	0	0.00
28/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	128	0	128	0	0.00
28/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	126	0	126	0	0.00
28/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	131	0	131	0	0.00
28/10/2016	R203 On 04-May-17			Bond Future	7.40	101.4289	7.4005	101.4289	0.00
28/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	47	0	47	0	0.00
28/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	48	0	48	0	0.00
28/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	49	0	49	0	0.00
28/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	216	0	216	0	0.00
28/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	218	0	218	0	0.00
28/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	214	0	214	0	0.00
28/10/2016	R203 On 03-August-17			Bond Future	5.33	103.5095	5.3279	103.5095	0.00
28/10/2016	R203 On 03-August-17	4.87	Call	Bond Future	20	0	20	0	0.00
28/10/2016	R203 On 03-August-17	4.89	Call	Bond Future	21	0	21	0	0.00
28/10/2016	R203 On 03-August-17	4.88	Call	Bond Future	20	0	20	0	0.00
28/10/2016	R203 On 03-August-17	4.88	Put	Bond Future	68	0	68	0	0.00
28/10/2016	R203 On 03-August-17	4.89	Put	Bond Future	68	0	68	0	0.00
28/10/2016	R203 On 03-August-17	4.87	Put	Bond Future	69	0	69	0	0.00
28/10/2016	R204 On 03-November-16			Bond Future	7.88	103.1728	7.8828	103.1728	14,687.00
28/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2526	2	2526	2	0.00
28/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2507	2	2507	2	0.00
28/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2545	2	2545	2	0.00
28/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R204 On 02-February-17			Bond Future	7.91	101.0959	7.9095	101.0959	23,363.00
28/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	803	1	803	1	0.00
28/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	816	1	816	1	0.00
28/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	828	1	828	1	0.00
28/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	173	0	173	0	0.00
28/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	168	0	168	0	0.00
28/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	164	0	164	0	0.00
28/10/2016	R204 On 04-May-17			Bond Future	7.90	103.0867	7.9023	103.0867	0.00
28/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	510	0	510	0	0.00
28/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	526	0	526	0	0.00
28/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	518	0	518	0	0.00
28/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	506	1	506	1	0.00
28/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	499	1	499	1	0.00
28/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	513	1	513	1	0.00
28/10/2016	R204 On 03-August-17			Bond Future	7.82	101.1582	7.8244	101.1582	0.00
28/10/2016	R204 On 03-August-17	7.75	Call	Bond Future	508	0	508	0	0.00
28/10/2016	R204 On 03-August-17	7.76	Call	Bond Future	515	0	515	0	0.00
28/10/2016	R204 On 03-August-17	7.77	Call	Bond Future	522	0	522	0	0.00
28/10/2016	R204 On 03-August-17	7.75	Put	Bond Future	604	1	604	1	0.00
28/10/2016	R204 On 03-August-17	7.76	Put	Bond Future	598	1	598	1	0.00
28/10/2016	R204 On 03-August-17	7.77	Put	Bond Future	591	1	591	1	0.00
28/10/2016	R207 On 03-November-16			Bond Future	8.10	99.7777	8.1029	99.7777	22,298.00
28/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	31	0	31	0	0.00
28/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	27	0	27	0	0.00
28/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	35	0	35	0	0.00
28/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	476	1	476	1	0.00
28/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	453	1	453	1	0.00
28/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	499	1	499	1	0.00
28/10/2016	R207 On 02-February-17			Bond Future	8.14	98.0338	8.1382	98.0338	71,236.00
28/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2026	2	2026	2	62.00
28/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2725	3	2725	3	0.00
28/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2772	3	2772	3	0.00
28/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2749	3	2749	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
28/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	97	0	97	0	0.00
28/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	35	0	35	0	0.00
28/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	32	0	32	0	0.00
28/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	34	0	34	0	0.00
28/10/2016	R207 On 04-May-17			Bond Future	8.16	99.9644	8.1620	99.9644	0.00
28/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	897	1	897	1	0.00
28/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	922	1	922	1	0.00
28/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	909	1	909	1	0.00
28/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	786	1	786	1	0.00
28/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	808	1	808	1	0.00
28/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	797	1	797	1	0.00
28/10/2016	R207 On 03-August-17			Bond Future	8.15	98.3703	8.1498	98.3703	0.00
28/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1026	1	1026	1	51.00
28/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1284	1	1284	1	0.00
28/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1271	1	1271	1	0.00
28/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1297	1	1297	1	0.00
28/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	758	1	758	1	0.00
28/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	741	1	741	1	0.00
28/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	940	1	940	1	0.00
28/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	749	1	749	1	0.00
28/10/2016	R208 On 03-November-16			Bond Future	8.28	94.9650	8.2834	94.9650	20,899.00
28/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4374	4	4374	4	0.00
28/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4407	4	4407	4	0.00
28/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4440	4	4440	4	0.00
28/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R208 On 02-February-17			Bond Future	8.33	96.7720	8.3257	96.7720	31,742.00
28/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1516	1	1516	1	0.00
28/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1494	1	1494	1	0.00
28/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1539	1	1539	1	0.00
28/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	476	1	476	1	0.00
28/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	466	1	466	1	0.00
28/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	486	1	486	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
28/10/2016	R208 On 04-May-17			Bond Future	8.35	95.2741	8.3519	95.2741	0.00
28/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1242	1	1242	1	0.00
28/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1275	1	1275	1	0.00
28/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1258	1	1258	1	0.00
28/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1185	1	1185	1	0.00
28/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1155	1	1155	1	0.00
28/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1169	1	1169	1	0.00
28/10/2016	R208 On 03-August-17			Bond Future	8.35	97.2285	8.3537	97.2285	0.00
28/10/2016	R208 On 03-August-17	8.30	Call	Bond Future	1343	1	1343	1	0.00
28/10/2016	R208 On 03-August-17	8.32	Call	Bond Future	1374	1	1374	1	0.00
28/10/2016	R208 On 03-August-17	8.31	Call	Bond Future	1358	1	1358	1	0.00
28/10/2016	R208 On 03-August-17	8.31	Put	Bond Future	1489	2	1489	2	0.00
28/10/2016	R208 On 03-August-17	8.32	Put	Bond Future	1475	2	1475	2	0.00
28/10/2016	R208 On 03-August-17	8.30	Put	Bond Future	1504	2	1504	2	0.00
28/10/2016	R209 On 03-November-16			Bond Future	9.39	72.4537	9.3931	72.4537	16,504.00
28/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	5528	5	5528	5	0.00
28/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	5651	5	5651	5	0.00
28/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	0	0	0	0	345.00
28/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	5589	5	5589	5	0.00
28/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	22	0	22	0	0.00
28/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	771	1	771	1	0.00
28/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	19	0	19	0	0.00
28/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	387	0	387	0	0.00
28/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	1	0	1	0	250.00
28/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	651	1	651	1	120.00
28/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2462	3	2462	3	250.00
28/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	4222	5	4222	5	0.00
28/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	379	1	379	1	250.00
28/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2533	3	2533	3	345.00
28/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	465	1	465	1	0.00
28/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	3772	4	3772	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
28/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	757	1	757	1	345.00
28/10/2016	R209 On 02-February-17			Bond Future	9.44	73.8323	9.4375	73.8323	41,402.00
28/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	2651	2	2651	2	0.00
28/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	2576	2	2576	2	0.00
28/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	2613	2	2613	2	0.00
28/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1944	2	1944	2	0.00
28/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1913	2	1913	2	0.00
28/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1883	2	1883	2	0.00
28/10/2016	R209 On 04-May-17			Bond Future	9.48	72.1348	9.4757	72.1348	0.00
28/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3051	3	3051	3	0.00
28/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3117	3	3117	3	0.00
28/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3084	3	3084	3	0.00
28/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	3157	3	3157	3	0.00
28/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	3123	3	3123	3	0.00
28/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	3088	3	3088	3	0.00
28/10/2016	R209 On 03-August-17			Bond Future	9.51	73.6147	9.5054	73.6147	0.00
28/10/2016	R209 On 03-August-17	9.44	Call	Bond Future	3583	3	3583	3	0.00
28/10/2016	R209 On 03-August-17	9.43	Call	Bond Future	3551	3	3551	3	0.00
28/10/2016	R209 On 03-August-17	9.45	Call	Bond Future	3616	3	3616	3	0.00
28/10/2016	R209 On 03-August-17	9.45	Put	Bond Future	3993	4	3993	4	0.00
28/10/2016	R209 On 03-August-17	9.44	Put	Bond Future	4028	4	4028	4	0.00
28/10/2016	R209 On 03-August-17	9.43	Put	Bond Future	4065	4	4065	4	0.00
28/10/2016	R210 On 03-November-16			Bond Future	186.90	187.4919	186.9034	187.4919	891.00
28/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	1997	1	1997	1	0.00
28/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	2007	1	2007	1	0.00
28/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	2017	1	2017	1	0.00
28/10/2016	R210 On 02-February-17			Bond Future	190.47	191.0712	190.4691	191.0712	1,699.00
28/10/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R210 On 02-February-17	190.86	Put	Bond Future	391	0	391	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
28/10/2016	R210 On 02-February-17	190.84	Put	Bond Future	371	0	371	0	0.00
28/10/2016	R210 On 02-February-17	190.85	Put	Bond Future	381	0	381	0	0.00
28/10/2016	R210 On 04-May-17			Bond Future	191.91	192.5286	191.9139	192.5286	0.00
28/10/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R210 On 04-May-17	192.31	Put	Bond Future	396	0	396	0	0.00
28/10/2016	R210 On 04-May-17	192.32	Put	Bond Future	406	0	406	0	0.00
28/10/2016	R210 On 04-May-17	192.33	Put	Bond Future	416	0	416	0	0.00
28/10/2016	R210 On 03-August-17			Bond Future	195.86	196.4877	195.8567	196.4877	0.00
28/10/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R210 On 03-August-17	196.29	Put	Bond Future	433	0	433	0	0.00
28/10/2016	R210 On 03-August-17	196.30	Put	Bond Future	443	0	443	0	0.00
28/10/2016	R210 On 03-August-17	196.28	Put	Bond Future	423	0	423	0	0.00
28/10/2016	R211 On 03-November-16			Bond Future	141.49	141.4994	141.4851	141.4994	56.00
28/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	265	0	265	0	0.00
28/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	255	0	255	0	0.00
28/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	275	0	275	0	0.00
28/10/2016	R212 On 03-November-16			Bond Future	148.32	148.4200	148.3213	148.4200	3,049.00
28/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	211	0	211	0	0.00
28/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	201	0	201	0	0.00
28/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	221	0	221	0	0.00
28/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R212 On 02-February-17			Bond Future	149.20	149.3039	149.2016	149.3039	3,380.00
28/10/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R212 On 02-February-17	149.28	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
28/10/2016	R212 On 02-February-17	149.27	Put	Bond Future	68	0	68	0	0.00
28/10/2016	R212 On 02-February-17	149.28	Put	Bond Future	78	0	78	0	0.00
28/10/2016	R212 On 02-February-17	149.29	Put	Bond Future	88	0	88	0	0.00
28/10/2016	R212 On 04-May-17			Bond Future	152.15	152.2528	152.1478	152.2528	0.00
28/10/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R212 On 04-May-17	152.24	Put	Bond Future	92	0	92	0	0.00
28/10/2016	R212 On 04-May-17	152.25	Put	Bond Future	102	0	102	0	0.00
28/10/2016	R212 On 04-May-17	152.23	Put	Bond Future	82	0	82	0	0.00
28/10/2016	R212 On 03-August-17			Bond Future	153.24	153.3536	153.2435	153.3536	0.00
28/10/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
28/10/2016	R212 On 03-August-17	153.34	Put	Bond Future	96	0	96	0	0.00
28/10/2016	R212 On 03-August-17	153.35	Put	Bond Future	106	0	106	0	0.00
28/10/2016	R212 On 03-August-17	153.36	Put	Bond Future	116	0	116	0	0.00
28/10/2016	R213 On 03-November-16			Bond Future	9.28	83.1205	9.2785	83.1205	5,727.00
28/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	5968	6	5968	6	0.00
28/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	5907	6	5907	6	0.00
28/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	5845	6	5845	6	0.00
28/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R213 On 02-February-17			Bond Future	9.33	84.7020	9.3285	84.7020	44,341.00
28/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2407	2	2407	2	0.00
28/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2480	2	2480	2	0.00
28/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2443	2	2443	2	0.00
28/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1926	2	1926	2	0.00
28/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1866	2	1866	2	0.00
28/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1896	2	1896	2	0.00
28/10/2016	R213 On 04-May-17			Bond Future	9.37	82.8173	9.3680	82.8173	0.00
28/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3025	3	3025	3	0.00
28/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	2992	3	2992	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
28/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	2958	3	2958	3	0.00
28/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	3045	3	3045	3	0.00
28/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	3012	3	3012	3	0.00
28/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	3078	3	3078	3	0.00
28/10/2016	R213 On 03-August-17			Bond Future	9.40	84.5160	9.3982	84.5160	0.00
28/10/2016	R213 On 03-August-17	9.33	Call	Bond Future	3460	3	3460	3	0.00
28/10/2016	R213 On 03-August-17	9.34	Call	Bond Future	3493	3	3493	3	0.00
28/10/2016	R213 On 03-August-17	9.35	Call	Bond Future	3525	3	3525	3	0.00
28/10/2016	R213 On 03-August-17	9.34	Put	Bond Future	3878	4	3878	4	0.00
28/10/2016	R213 On 03-August-17	9.35	Put	Bond Future	3844	4	3844	4	0.00
28/10/2016	R213 On 03-August-17	9.33	Put	Bond Future	3912	4	3912	4	0.00
28/10/2016	R214 On 03-November-16			Bond Future	9.48	72.7062	9.4782	72.7062	18,425.00
28/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	5886	5	5886	5	0.00
28/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	5760	5	5760	5	0.00
28/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	5823	5	5823	5	0.00
28/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R214 On 02-February-17			Bond Future	9.52	74.0896	9.5242	74.0896	27,906.00
28/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	2914	3	2914	3	0.00
28/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	2874	3	2874	3	0.00
28/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	2954	3	2954	3	0.00
28/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1880	2	1880	2	0.00
28/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1850	2	1850	2	0.00
28/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1910	2	1910	2	0.00
28/10/2016	R214 On 04-May-17			Bond Future	9.56	72.2495	9.5613	72.2495	0.00
28/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3371	3	3371	3	0.00
28/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3299	3	3299	3	0.00
28/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3335	3	3335	3	0.00
28/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3308	4	3308	4	0.00
28/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3273	3	3273	3	0.00
28/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	3238	3	3238	3	0.00
28/10/2016	R214 On 03-August-17			Bond Future	9.59	73.7316	9.5907	73.7316	0.00
28/10/2016	R214 On 03-August-17	9.51	Call	Bond Future	3750	4	3750	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
28/10/2016	R214 On 03-August-17	9.53	Call	Bond Future	3820	4	3820	4	0.00
28/10/2016	R214 On 03-August-17	9.52	Call	Bond Future	3785	4	3785	4	0.00
28/10/2016	R214 On 03-August-17	9.52	Put	Bond Future	4289	5	4289	5	0.00
28/10/2016	R214 On 03-August-17	9.53	Put	Bond Future	4252	4	4252	4	0.00
28/10/2016	R214 On 03-August-17	9.51	Put	Bond Future	4326	5	4326	5	0.00
28/10/2016	R248 On 03-November-16			Bond Future	9.53	93.4059	9.5283	93.4059	30,269.00
28/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	7399	7	7399	7	0.00
28/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	7319	7	7319	7	0.00
28/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	7239	7	7239	7	0.00
28/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	0	0	0	0	0.00
28/10/2016	R248 On 02-February-17			Bond Future	9.58	95.1831	9.5759	95.1831	57,770.00
28/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4061	4	4061	4	0.00
28/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	4113	4	4113	4	0.00
28/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4165	4	4165	4	0.00
28/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2364	3	2364	3	0.00
28/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2401	3	2401	3	0.00
28/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2328	3	2328	3	0.00
28/10/2016	R248 On 04-May-17			Bond Future	9.61	92.6166	9.6144	92.6166	0.00
28/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	4673	4	4673	4	0.00
28/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	4626	4	4626	4	0.00
28/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	4579	4	4579	4	0.00
28/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	4213	4	4213	4	0.00
28/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	4170	4	4170	4	0.00
28/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	4257	5	4257	5	0.00
28/10/2016	R248 On 03-August-17			Bond Future	9.65	94.5165	9.6453	94.5165	0.00
28/10/2016	R248 On 03-August-17	9.57	Call	Bond Future	5049	5	5049	5	0.00
28/10/2016	R248 On 03-August-17	9.58	Call	Bond Future	5094	5	5094	5	0.00
28/10/2016	R248 On 03-August-17	9.56	Call	Bond Future	5005	5	5005	5	0.00
28/10/2016	R248 On 03-August-17	9.58	Put	Bond Future	5686	6	5686	6	0.00
28/10/2016	R248 On 03-August-17	9.57	Put	Bond Future	5733	6	5733	6	0.00
28/10/2016	R248 On 03-August-17	9.56	Put	Bond Future	5780	6	5780	6	0.00