



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 WEEKLY STATISTICS REPORT

FROM: 29/11/2016 TO: 29/11/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	2025 On 02-February-17			Bond Future	128.23	128.2442	128.2315	128.2442	3,278.00
29/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	1759	2	2	2	0.00
29/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	1769	2	2	2	0.00
29/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	1779	2	2	2	0.00
29/11/2016	2025 On 04-May-17			Bond Future	130.73	130.7449	130.7318	130.7449	0.00
29/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	1838	2	2	2	0.00
29/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	1848	2	2	2	0.00
29/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	1828	2	2	2	0.00
29/11/2016	2025 On 03-August-17			Bond Future	132.03	132.0464	132.0295	132.0464	0.00
29/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	1931	2	2	2	0.00
29/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	1941	2	2	2	0.00
29/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	1951	2	2	2	0.00
29/11/2016	2030 On 02-February-17			Bond Future	9.44	90.4843	89.4997	90.4843	30,695.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	969	0	1	0	0.00
29/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	899	0	1	0	0.00
29/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	1038	0	1	0	0.00
29/11/2016	2030 On 04-May-17			Bond Future	9.49	92.2436	91.2397	92.2436	0.00
29/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	1114	0	1	0	0.00
29/11/2016	2030 On 04-May-17	9.32	Put	Bond Future	1182	0	1	0	0.00
29/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	1045	0	1	0	0.00
29/11/2016	2030 On 03-August-17			Bond Future	9.54	90.0899	89.0632	90.0899	0.00
29/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	1353	0	1	0	0.00
29/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	1421	0	1	0	0.00
29/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	1285	0	1	0	0.00
29/11/2016	2032 On 02-February-17			Bond Future	9.57	93.5149	92.5008	93.5149	18,016.00
29/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	1783	2	2	2	0.00
29/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	1853	2	2	2	0.00
29/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	1818	2	2	2	0.00
29/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	2166	2	2	2	0.00
29/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	2127	2	2	2	0.00
29/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	2204	2	2	2	0.00
29/11/2016	2032 On 04-May-17			Bond Future	9.62	91.1735	90.1395	91.1735	0.00
29/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	2513	3	3	3	0.00
29/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	2481	3	2	3	0.00
29/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	2449	3	2	3	0.00
29/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	3716	3	4	3	0.00
29/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	3758	3	4	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
29/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3675	3	4	3	0.00
29/11/2016	2032 On 03-August-17			Bond Future	9.66	93.0056	91.9484	93.0056	0.00
29/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	3054	4	3	4	0.00
29/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	3117	4	3	4	0.00
29/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3085	4	3	4	0.00
29/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4665	4	5	4	0.00
29/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	4749	4	5	4	0.00
29/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	4707	4	5	4	0.00
29/11/2016	2033 On 02-February-17			Bond Future	107.27	107.2811	107.2710	107.2811	5,474.00
29/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	2439	2	2	2	0.00
29/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	2449	2	2	2	0.00
29/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	2429	2	2	2	0.00
29/11/2016	2033 On 04-May-17			Bond Future	108.32	108.3339	108.3233	108.3339	0.00
29/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	2517	3	3	3	0.00
29/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	2527	3	3	3	0.00
29/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	2507	2	3	2	0.00
29/11/2016	2033 On 03-August-17			Bond Future	110.50	110.5164	110.5026	110.5164	0.00
29/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	2617	3	3	3	0.00
29/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	2627	3	3	3	0.00
29/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	2637	3	3	3	0.00
29/11/2016	2037 On 02-February-17			Bond Future	9.76	90.3096	89.2042	90.3096	45,471.00
29/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	1868	2	2	2	0.00
29/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	1940	3	2	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
29/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	1904	2	2	2	0.00
29/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	2640	2	3	2	0.00
29/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	2595	2	3	2	0.00
29/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2551	2	3	2	0.00
29/11/2016	2037 On 04-May-17			Bond Future	9.81	92.0654	90.9384	92.0654	0.00
29/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	2665	3	3	3	0.00
29/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	2632	3	3	3	0.00
29/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	2699	3	3	3	0.00
29/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	4476	4	4	4	0.00
29/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	4380	4	4	4	0.00
29/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	4428	4	4	4	0.00
29/11/2016	2037 On 03-August-17			Bond Future	9.86	89.6577	88.5055	89.6577	0.00
29/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	3321	4	3	4	0.00
29/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	3288	4	3	4	0.00
29/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	3255	4	3	4	0.00
29/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	5640	5	6	5	0.00
29/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	5592	5	6	5	0.00
29/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	5544	5	6	5	0.00
29/11/2016	2038 On 02-February-17			Bond Future	133.46	133.4685	133.4553	133.4685	22,790.00
29/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	3595	4	4	4	0.00
29/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	3605	4	4	4	0.00
29/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	3615	4	4	4	0.00
29/11/2016	2038 On 04-May-17			Bond Future	136.06	136.0710	136.0575	136.0710	0.00
29/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	3722	4	4	4	0.00
29/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	3732	4	4	4	0.00
29/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	3712	4	4	4	0.00
29/11/2016	2038 On 03-August-17			Bond Future	137.30	137.3134	137.2958	137.3134	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
29/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	3874	4	4	4	0.00
29/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	3864	4	4	4	0.00
29/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	3884	4	4	4	0.00
29/11/2016	2040 On 02-February-17			Bond Future	9.79	94.1329	92.9914	94.1329	8,238.00
29/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	1632	2	2	2	0.00
29/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	1699	2	2	2	0.00
29/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	1665	2	2	2	0.00
29/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	3461	3	3	3	0.00
29/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	3353	3	3	3	0.00
29/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	3407	3	3	3	0.00
29/11/2016	2040 On 04-May-17			Bond Future	9.84	95.9631	94.7993	95.9631	0.00
29/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	2975	4	3	4	0.00
29/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	2938	3	3	3	0.00
29/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	2902	3	3	3	0.00
29/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	4778	4	5	4	0.00
29/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	4830	4	5	4	0.00
29/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	4728	4	5	4	0.00
29/11/2016	2040 On 03-August-17			Bond Future	9.89	93.3833	92.1933	93.3833	0.00
29/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	3621	4	4	4	0.00
29/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	3658	4	4	4	0.00
29/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	3693	4	4	4	0.00
29/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	5990	5	6	5	0.00
29/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	5939	5	6	5	0.00
29/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	6042	5	6	5	0.00
29/11/2016	2044 On 02-February-17			Bond Future	9.79	91.5117	90.3557	91.5117	20,651.00
29/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	2387	3	2	3	0.00
29/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	2344	3	2	3	0.00
29/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	2430	3	2	3	0.00
29/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2509	2	3	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
29/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2553	2	3	2	0.00
29/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2597	2	3	2	0.00
29/11/2016	2044 On 04-May-17			Bond Future	9.84	93.2909	92.1124	93.2909	0.00
29/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	3150	4	3	4	0.00
29/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	3188	4	3	4	0.00
29/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	3112	4	3	4	0.00
29/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	4629	4	5	4	0.00
29/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	4579	4	5	4	0.00
29/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	4679	4	5	4	0.00
29/11/2016	2044 On 03-August-17			Bond Future	9.89	90.7826	89.5778	90.7826	0.00
29/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	3815	4	4	4	0.00
29/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	3741	4	4	4	0.00
29/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	3778	4	4	4	0.00
29/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	6057	5	6	5	0.00
29/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	6005	5	6	5	0.00
29/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	5954	5	6	5	0.00
29/11/2016	2046 On 02-February-17			Bond Future	132.55	132.5627	132.5500	132.5627	18,408.00
29/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	4590	5	5	5	0.00
29/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	4600	5	5	5	0.00
29/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	4580	5	5	5	0.00
29/11/2016	2046 On 04-May-17			Bond Future	133.61	133.6195	133.6064	133.6195	0.00
29/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	4724	5	5	5	0.00
29/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	4734	5	5	5	0.00
29/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	4714	5	5	5	0.00
29/11/2016	2046 On 03-August-17			Bond Future	136.29	136.3115	136.2944	136.3115	0.00
29/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	4896	5	5	5	0.00
29/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	4876	5	5	5	0.00
29/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	4886	5	5	5	0.00
29/11/2016	2050 On 02-February-17			Bond Future	141.96	141.9696	141.9560	141.9696	24,822.00
29/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	3014	3	3	3	0.00
29/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	3024	3	3	3	0.00
29/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	3004	3	3	3	0.00
29/11/2016	2050 On 04-May-17			Bond Future	144.72	144.7380	144.7236	144.7380	0.00
29/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	3116	3	3	3	0.00
29/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	3126	3	3	3	0.00
29/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	3106	3	3	3	0.00
29/11/2016	2050 On 03-August-17			Bond Future	145.97	145.9922	145.9737	145.9922	0.00
29/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
29/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	3246	3	3	3	0.00
29/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	3266	3	3	3	0.00
29/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	3256	3	3	3	0.00
29/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	AL37 On 02-February-17			Index Future	509.52	511.7940	509.5160	511.7940	7.00
29/11/2016	AL37 On 04-May-17			Index Future	519.42	521.7410	519.4180	521.7410	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
29/11/2016	AL37 On 03-August-17			Index Future	529.84	532.2200	529.8350	532.2200	0.00
29/11/2016	AL7T On 02-February-17			Index Future	587.41	591.8850	587.4110	591.8850	2.00
29/11/2016	AL7T On 04-May-17			Index Future	598.83	603.3890	598.8260	603.3890	0.00
29/11/2016	AL7T On 03-August-17			Index Future	610.84	615.5070	610.8370	615.5070	0.00
29/11/2016	ALBI On 02-February-17			Index Future	532.82	537.7680	532.8160	537.7680	751.00
29/11/2016	ALBI On 04-May-17			Index Future	543.17	548.2200	543.1710	548.2200	0.00
29/11/2016	ALBI On 03-August-17			Index Future	554.07	559.2300	554.0650	559.2300	0.00
29/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/11/2016	EL28 On 02-February-17			Bond Future	129.10	129.1133	129.1032	129.1133	0.00
29/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
29/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
29/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
29/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	5997	6	6	6	0.00
29/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	6007	6	6	6	0.00
29/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	6017	6	6	6	0.00
29/11/2016	EL28 On 04-May-17			Bond Future	129.94	129.9490	129.9386	129.9490	0.00
29/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
29/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
29/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
29/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	7961	8	8	8	0.00
29/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	7971	8	8	8	0.00
29/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	7981	8	8	8	0.00
29/11/2016	EL28 On 03-August-17			Bond Future	132.55	132.5672	132.5530	132.5672	0.00
29/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
29/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
29/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
29/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	2617	3	3	3	0.00
29/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	2607	3	3	3	0.00
29/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	2627	3	3	3	0.00
29/11/2016	ES33 On 02-February-17			Bond Future	10.69	79.3238	78.4596	79.3238	8,849.00
29/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
29/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
29/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
29/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	549	0	1	0	0.00
29/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	613	0	1	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
29/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	486	0	0	0	0.00
29/11/2016	ES33 On 04-May-17			Bond Future	10.77	77.0720	76.1908	77.0720	0.00
29/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
29/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
29/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
29/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1383	1	1	1	0.00
29/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1319	0	1	0	0.00
29/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1446	1	1	1	0.00
29/11/2016	ES33 On 03-August-17			Bond Future	10.85	78.6207	77.7197	78.6207	0.00
29/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	0	0	0	0.00
29/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	0	0	0	0.00
29/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	0	0	0	0.00
29/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	1977	1	2	1	0.00
29/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	1851	1	2	1	0.00
29/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	1914	1	2	1	0.00
29/11/2016	ES42 On 02-February-17			Bond Future	10.80	83.5956	82.6422	83.5956	8,777.00
29/11/2016	ES42 On 04-May-17			Bond Future	10.88	80.9580	79.9858	80.9580	0.00
29/11/2016	ES42 On 03-August-17			Bond Future	10.96	82.5851	81.5911	82.5851	0.00
29/11/2016	GOVI On 02-February-17			GOVI	530.68	535.6020	530.6830	535.6020	487.00
29/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	2	0	2	0.00
29/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	2	0	2	0.00
29/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	2	0	2	0.00
29/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	26470	0	3	0	0.00
29/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	26570	0	3	0	0.00
29/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	26370	0	3	0	0.00
29/11/2016	GOVI On 04-May-17			GOVI	541.00	546.0110	540.9960	546.0110	0.00
29/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2787960	284	279	284	0.00
29/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2788060	284	279	284	0.00
29/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2788160	284	279	284	0.00
29/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
29/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
29/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	GOVI On 03-August-17			GOVI	551.85	556.9780	551.8470	556.9780	0.00
29/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	0	0	0	0.00
29/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	0	0	0	0.00
29/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	0	0	0	0.00
29/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	92630	4	9	4	0.00
29/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	92430	4	9	4	0.00
29/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	92530	4	9	4	0.00
29/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/11/2016	IGOV On 02-February-17			Index Future	250.14	250.1960	250.1400	250.1960	1,070.00
29/11/2016	IGOV On 04-May-17			Index Future	255.02	255.0730	255.0160	255.0730	0.00
29/11/2016	IGOV On 03-August-17			Index Future	260.15	260.2110	260.1460	260.2110	0.00
29/11/2016	ILBI On 02-February-17			Index Future	678.56	678.6550	678.5590	678.6550	155.00
29/11/2016	ILBI On 04-May-17			Index Future	691.74	691.8380	691.7400	691.8380	0.00
29/11/2016	ILBI On 03-August-17			Index Future	705.36	705.4570	705.3560	705.4570	0.00
29/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
29/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0057	100.0074	100.0057	0.00
29/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6317	99.6379	99.6317	0.00
29/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.70	99.6849	99.6954	99.6849	0.00
29/11/2016	IS01 On 21-December-17			Interest Rate Swap	100.01	99.9971	100.0107	99.9971	0.00
29/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.03	100.0197	100.0333	100.0197	0.00
29/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.36	99.3420	99.3599	99.3420	0.00
29/11/2016	IS02 On 15-June-18			Interest Rate Swap	99.07	99.0528	99.0750	99.0528	0.00
29/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.19	99.1623	99.1900	99.1623	0.00
29/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.74	99.7100	99.7400	99.7100	0.00
29/11/2016	IS05 On 17-December-20			Interest Rate Swap	98.76	98.5781	98.7559	98.5781	0.00
29/11/2016	IS05 On 16-March-21			Interest Rate Swap	98.17	97.9807	98.1653	97.9807	0.00
29/11/2016	IS05 On 15-June-21			Interest Rate Swap	97.54	97.3546	97.5417	97.3546	0.00
29/11/2016	IS05 On 21-September-21			Interest Rate Swap	97.89	97.6993	97.8882	97.6993	0.00
29/11/2016	IS05 On 21-December-21			Interest Rate Swap	100.19	99.9973	100.1890	99.9973	50.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	IS10 On 17-December-25			Interest Rate Swap	100.00	99.6436	99.9988	99.6436	0.00
29/11/2016	IS10 On 16-March-26			Interest Rate Swap	97.17	96.8108	97.1737	96.8108	0.00
29/11/2016	IS10 On 15-June-26			Interest Rate Swap	96.03	95.6640	96.0300	95.6640	0.00
29/11/2016	IS10 On 21-September-26			Interest Rate Swap	98.17	97.8115	98.1740	97.8115	0.00
29/11/2016	IS10 On 21-December-26			Interest Rate Swap	101.86	101.5024	101.8579	101.5024	0.00
29/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	10,000.00
29/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
29/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
29/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	1,000.00
29/11/2016	JBAF On 19-April-17			Jibar Tradeable Future	7.54	92.4600	92.4600	92.4600	0.00
29/11/2016	JBAF On 17-May-17			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00
29/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	0.00
29/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
29/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	0.00
29/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.77	92.2300	92.2300	92.2300	0.00
29/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.80	92.2000	92.2000	92.2000	0.00
29/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	8.31	91.6900	91.6900	91.6900	0.00
29/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
29/11/2016	R023 On 02-February-17			Bond Future	8.76	99.2845	98.7253	99.2845	16,460.00
29/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	1334	2	1	2	0.00
29/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	1309	2	1	2	0.00
29/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	1284	2	1	2	0.00
29/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	927	1	1	1	0.00
29/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	946	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	907	1	1	1	0.00
29/11/2016	R023 On 04-May-17			Bond Future	8.81	97.2818	96.7116	97.2818	0.00
29/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1238	1	1	1	0.00
29/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1275	2	1	2	0.00
29/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1256	2	1	2	0.00
29/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	2202	2	2	2	0.00
29/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	2150	2	2	2	0.00
29/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	2176	2	2	2	0.00
29/11/2016	R023 On 03-August-17			Bond Future	8.84	99.2364	98.6520	99.2364	0.00
29/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	1537	2	2	2	0.00
29/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	1573	2	2	2	0.00
29/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	1555	2	2	2	0.00
29/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2655	2	3	2	0.00
29/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2631	2	3	2	0.00
29/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2606	2	3	2	0.00
29/11/2016	R035 On 02-February-17			Bond Future	9.71	97.9733	96.8655	97.9733	6,557.00
29/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	1617	1	2	1	0.00
29/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	1535	0	2	0	0.00
29/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	1699	1	2	1	0.00
29/11/2016	R035 On 04-May-17			Bond Future	9.76	95.3742	94.2447	95.3742	0.00
29/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	1856	1	2	1	0.00
29/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	1774	1	2	1	0.00
29/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	1693	1	2	1	0.00
29/11/2016	R035 On 03-August-17			Bond Future	9.81	97.2907	96.1357	97.2907	0.00
29/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R035 On 03-August-17	9.50	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
29/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	2284	1	2	1	0.00
29/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	2446	1	2	1	0.00
29/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	2365	1	2	1	0.00
29/11/2016	R186 On 02-February-17			Bond Future	9.04	111.6128	110.7313	111.6128	115,741.00
29/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	3698	4	4	4	0.00
29/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	1202	2	1	2	0.00
29/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	3210	4	3	4	0.00
29/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	304	0	0	0	500.00
29/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	998	1	1	1	0.00
29/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	1432	2	1	2	0.00
29/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	1656	2	2	2	0.00
29/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	76	0	0	0	7,000.00
29/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	610	1	1	1	7,000.00
29/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	1046	1	1	1	0.00
29/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	368	1	0	1	750.00
29/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	1022	1	1	1	0.00
29/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	1285	2	1	2	0.00
29/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	1939	2	2	2	0.00
29/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	644	1	1	1	500.00
29/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	2759	2	3	2	0.00
29/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	2082	2	2	2	2,546.00
29/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1825	1	2	1	500.00
29/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	5054	4	5	4	0.00
29/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	3710	3	4	3	0.00
29/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	815	1	1	1	750.00
29/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	642	0	1	0	13,550.00
29/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	2406	2	2	2	500.00
29/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	3603	3	4	3	0.00
29/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2668	2	3	2	0.00
29/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1561	1	2	1	2,546.00
29/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	7549	7	8	7	0.00
29/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	2281	2	2	2	750.00
29/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2713	2	3	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
29/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	4685	4	5	4	0.00
29/11/2016	R186 On 04-May-17			Bond Future	9.09	113.7825	112.8837	113.7825	0.00
29/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2110	3	2	3	0.00
29/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	2052	2	2	2	0.00
29/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	2081	3	2	3	0.00
29/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	3422	3	3	3	0.00
29/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	3383	3	3	3	0.00
29/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	3344	3	3	3	0.00
29/11/2016	R186 On 03-August-17			Bond Future	9.13	110.7633	109.8433	110.7633	0.00
29/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	2638	3	3	3	0.00
29/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	2695	3	3	3	0.00
29/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	2666	3	3	3	0.00
29/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	4109	4	4	4	0.00
29/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	4071	4	4	4	0.00
29/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	4033	4	4	4	0.00
29/11/2016	R197 On 02-February-17			Bond Future	297.22	297.2508	297.2220	297.2508	1,246.00
29/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	5358	5	5	5	0.00
29/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	5368	5	5	5	0.00
29/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	5348	5	5	5	0.00
29/11/2016	R197 On 04-May-17			Bond Future	303.02	303.0468	303.0170	303.0468	0.00
29/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	5573	6	6	6	0.00
29/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	5583	6	6	6	0.00
29/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	5563	6	6	6	0.00
29/11/2016	R197 On 03-August-17			Bond Future	302.21	302.2529	302.2142	302.2529	0.00
29/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R197 On 03-August-17	308.06	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
29/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	5836	6	6	6	0.00
29/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	5856	6	6	6	0.00
29/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	5846	6	6	6	0.00
29/11/2016	R202 On 02-February-17			Bond Future	246.45	246.4763	246.4528	246.4763	36,619.00
29/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	5277	5	5	5	0.00
29/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	5287	5	5	5	0.00
29/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	5267	5	5	5	0.00
29/11/2016	R202 On 04-May-17			Bond Future	251.26	251.2824	251.2579	251.2824	0.00
29/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	5452	5	5	5	0.00
29/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	5462	5	5	5	0.00
29/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	5472	5	5	5	0.00
29/11/2016	R202 On 03-August-17			Bond Future	252.65	252.6804	252.6484	252.6804	0.00
29/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	5712	6	6	6	0.00
29/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	5722	6	6	6	0.00
29/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	5702	6	6	6	0.00
29/11/2016	R203 On 02-February-17			Bond Future	7.84	103.6200	103.5289	103.6200	27,039.00
29/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	73	0	0	0	0.00
29/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	75	0	0	0	0.00
29/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	77	0	0	0	0.00
29/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	149	0	0	0	0.00
29/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	152	0	0	0	0.00
29/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	145	0	0	0	0.00
29/11/2016	R203 On 04-May-17			Bond Future	7.70	101.4610	101.3679	101.4610	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
29/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	19	0	0	0	0.00
29/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	20	0	0	0	0.00
29/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	20	0	0	0	0.00
29/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	291	0	0	0	0.00
29/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	288	0	0	0	0.00
29/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	294	0	0	0	0.00
29/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	103.6219	103.6219	0.00
29/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	53	0	0	0	0.00
29/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	54	0	0	0	0.00
29/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	53	0	0	0	0.00
29/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	30	0	0	0	0.00
29/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	30	0	0	0	0.00
29/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	31	0	0	0	0.00
29/11/2016	R204 On 02-February-17			Bond Future	8.02	101.2277	101.0019	101.2277	30,194.00
29/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	599	1	1	1	0.00
29/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	623	1	1	1	0.00
29/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	611	1	1	1	0.00
29/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	161	0	0	0	0.00
29/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	156	0	0	0	0.00
29/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	151	0	0	0	0.00
29/11/2016	R204 On 04-May-17			Bond Future	8.05	103.1956	102.9651	103.1956	0.00
29/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	370	0	0	0	0.00
29/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	383	0	0	0	0.00
29/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	376	0	0	0	0.00
29/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	586	0	1	0	0.00
29/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	578	0	1	0	0.00
29/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	595	0	1	0	0.00
29/11/2016	R204 On 03-August-17			Bond Future	8.04	101.2267	100.9888	101.2267	0.00
29/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	362	0	0	0	0.00
29/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	368	0	0	0	0.00
29/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	373	0	0	0	0.00
29/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	727	1	1	1	0.00
29/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	719	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	712	1	1	1	0.00
29/11/2016	R207 On 02-February-17			Bond Future	8.30	98.0968	97.7741	98.0968	85,575.00
29/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	1616	2	2	2	62.00
29/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2318	3	2	3	0.00
29/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2365	3	2	3	0.00
29/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2341	3	2	3	0.00
29/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	25	0	0	0	0.00
29/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	24	0	0	0	0.00
29/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	86	0	0	0	0.00
29/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	27	0	0	0	0.00
29/11/2016	R207 On 04-May-17			Bond Future	8.35	100.0039	99.6747	100.0039	0.00
29/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	620	1	1	1	0.00
29/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	641	1	1	1	0.00
29/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	630	1	1	1	0.00
29/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	963	1	1	1	0.00
29/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	937	1	1	1	0.00
29/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	950	1	1	1	0.00
29/11/2016	R207 On 03-August-17			Bond Future	8.38	98.3689	98.0304	98.3689	0.00
29/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	744	1	1	1	51.00
29/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	965	1	1	1	0.00
29/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	954	1	1	1	0.00
29/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	977	1	1	1	0.00
29/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	924	1	1	1	0.00
29/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	904	1	1	1	0.00
29/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	1141	1	1	1	0.00
29/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	914	1	1	1	0.00
29/11/2016	R208 On 02-February-17			Bond Future	8.48	96.8668	96.4500	96.8668	33,544.00
29/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1031	1	1	1	0.00
29/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1011	1	1	1	0.00
29/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1052	1	1	1	0.00
29/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	498	0	0	0	0.00
29/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	511	0	1	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
29/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	524	0	1	0	0.00
29/11/2016	R208 On 04-May-17			Bond Future	8.53	95.3467	94.9216	95.3467	0.00
29/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	880	1	1	1	0.00
29/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	908	1	1	1	0.00
29/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	894	1	1	1	0.00
29/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1376	1	1	1	0.00
29/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1341	1	1	1	0.00
29/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1359	1	1	1	0.00
29/11/2016	R208 On 03-August-17			Bond Future	8.56	97.2626	96.8263	97.2626	0.00
29/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1001	1	1	1	0.00
29/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1026	1	1	1	0.00
29/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1013	1	1	1	0.00
29/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1750	2	2	2	0.00
29/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1733	1	2	1	0.00
29/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1767	2	2	2	0.00
29/11/2016	R209 On 02-February-17			Bond Future	9.65	73.6857	72.7616	73.6857	63,573.00
29/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	1419	2	1	2	0.00
29/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	1478	2	1	2	0.00
29/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	1448	2	1	2	0.00
29/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	2249	2	2	2	0.00
29/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	2210	2	2	2	0.00
29/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	2172	2	2	2	0.00
29/11/2016	R209 On 04-May-17			Bond Future	9.70	71.9671	71.0250	71.9671	0.00
29/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2088	3	2	3	0.00
29/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	2144	3	2	3	0.00
29/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2116	3	2	3	0.00
29/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3703	3	4	3	0.00
29/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	3662	3	4	3	0.00
29/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	3622	3	4	3	0.00
29/11/2016	R209 On 03-August-17			Bond Future	9.74	73.4132	72.4502	73.4132	0.00
29/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	2653	3	3	3	0.00
29/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	2626	3	3	3	0.00
29/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	2681	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	4627	4	5	4	0.00
29/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	4668	4	5	4	0.00
29/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	4709	4	5	4	0.00
29/11/2016	R210 On 02-February-17			Bond Future	187.59	187.6077	187.5897	187.6077	1,885.00
29/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	3250	3	3	3	0.00
29/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	3270	3	3	3	0.00
29/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	3260	3	3	3	0.00
29/11/2016	R210 On 04-May-17			Bond Future	188.93	188.9497	188.9309	188.9497	0.00
29/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	3379	3	3	3	0.00
29/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	3399	3	3	3	0.00
29/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	3389	3	3	3	0.00
29/11/2016	R210 On 03-August-17			Bond Future	192.73	192.7565	192.7321	192.7565	0.00
29/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	3558	4	4	4	0.00
29/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	3568	4	4	4	0.00
29/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	3548	4	4	4	0.00
29/11/2016	R212 On 02-February-17			Bond Future	147.30	147.3826	147.2969	147.3826	3,380.00
29/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	1993	2	2	2	0.00
29/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	1983	2	2	2	0.00
29/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	1973	2	2	2	0.00
29/11/2016	R212 On 04-May-17			Bond Future	150.17	150.2566	150.1689	150.2566	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
29/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	2071	2	2	2	0.00
29/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	2081	2	2	2	0.00
29/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	2061	2	2	2	0.00
29/11/2016	R212 On 03-August-17			Bond Future	151.16	151.2535	151.1599	151.2535	0.00
29/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R212 On 03-August-17	153.36	Call	Bond Future	0	0	0	0	0.00
29/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	2180	2	2	2	0.00
29/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	2190	2	2	2	0.00
29/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	2200	2	2	2	0.00
29/11/2016	R213 On 02-February-17			Bond Future	9.46	85.0500	84.1634	85.0500	50,566.00
29/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	1567	2	2	2	0.00
29/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	1629	2	2	2	0.00
29/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	1598	2	2	2	0.00
29/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1940	2	2	2	0.00
29/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1905	1	2	1	0.00
29/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1976	2	2	2	0.00
29/11/2016	R213 On 04-May-17			Bond Future	9.51	83.1511	82.2472	83.1511	0.00
29/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2257	3	2	3	0.00
29/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	2287	3	2	3	0.00
29/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	2316	3	2	3	0.00
29/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	3267	3	3	3	0.00
29/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	3230	3	3	3	0.00
29/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	3305	3	3	3	0.00
29/11/2016	R213 On 03-August-17			Bond Future	9.55	84.8219	83.8974	84.8219	0.00
29/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	2796	3	3	3	0.00
29/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	2825	3	3	3	0.00
29/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	2854	3	3	3	0.00
29/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	4192	4	4	4	0.00
29/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	4154	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	4229	4	4	4	0.00
29/11/2016	R214 On 02-February-17			Bond Future	9.72	74.0496	73.1203	74.0496	36,737.00
29/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	1738	2	2	2	0.00
29/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	1706	2	2	2	0.00
29/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	1771	2	2	2	0.00
29/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	2082	2	2	2	0.00
29/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	2119	2	2	2	0.00
29/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	2044	2	2	2	0.00
29/11/2016	R214 On 04-May-17			Bond Future	9.76	72.1907	71.2432	72.1907	0.00
29/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	2314	3	2	3	0.00
29/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	2374	3	2	3	0.00
29/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	2344	3	2	3	0.00
29/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	3746	3	4	3	0.00
29/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3704	3	4	3	0.00
29/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3663	3	4	3	0.00
29/11/2016	R214 On 03-August-17			Bond Future	9.80	73.6412	72.6727	73.6412	0.00
29/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	2827	3	3	3	0.00
29/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	2856	3	3	3	0.00
29/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	2886	3	3	3	0.00
29/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	4842	4	5	4	0.00
29/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	4799	4	5	4	0.00
29/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	4884	4	5	4	0.00
29/11/2016	R248 On 02-February-17			Bond Future	9.77	95.1369	93.9523	95.1369	67,858.00
29/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	2489	3	2	3	0.00
29/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	2577	3	3	3	0.00
29/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	2533	3	3	3	0.00
29/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	2537	2	3	2	0.00
29/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	2581	2	3	2	0.00
29/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	2493	2	2	2	0.00
29/11/2016	R248 On 04-May-17			Bond Future	9.82	92.5461	91.3383	92.5461	0.00
29/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	3329	4	3	4	0.00
29/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	3289	4	3	4	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	3250	4	3	4	0.00
29/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	4686	4	5	4	0.00
29/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	4737	4	5	4	0.00
29/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	4635	4	5	4	0.00
29/11/2016	R248 On 03-August-17			Bond Future	9.86	94.4057	93.1711	94.4057	0.00
29/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	3799	4	4	4	0.00
29/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	3836	4	4	4	0.00
29/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	3762	4	4	4	0.00
29/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	6368	6	6	6	0.00
29/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	6315	6	6	6	0.00
29/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	6423	6	6	6	0.00