



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 February 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	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
10/02/2016	2025 On 05-May-16			Bond Future	123.37	123.4119	123.3686	123.4119	4,467.00
10/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
10/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
10/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
10/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2631	3	2631	3	0.00
10/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2621	3	2621	3	0.00
10/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2641	3	2641	3	0.00
10/02/2016	2025 On 04-August-16			Bond Future	124.51	124.5581	124.5114	124.5581	0.00
10/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	661	1	661	1	0.00
10/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	651	1	651	1	0.00
10/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	641	1	641	1	0.00
10/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2030 On 05-May-16			Bond Future	9.69	88.6704	9.6903	88.6704	17,216.00
10/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	4893	6	4893	6	0.00
10/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	4967	6	4967	6	0.00
10/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	4819	6	4819	6	0.00
10/02/2016	2030 On 04-August-16			Bond Future	9.75	86.3775	9.7543	86.3775	0.00
10/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	2730	2	2730	2	0.00
10/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2032 On 05-May-16			Bond Future	9.80	87.6652	9.8041	87.6652	9,165.00
10/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	726	1	726	1	0.00
10/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	756	1	756	1	0.00
10/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	741	1	741	1	0.00
10/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	6919	8	6919	8	0.00
10/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	6790	7	6790	7	0.00
10/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	6854	8	6854	8	0.00
10/02/2016	2032 On 04-August-16			Bond Future	9.87	89.3616	9.8660	89.3616	0.00
10/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1461	1	1461	1	0.00
10/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1500	1	1500	1	0.00

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10/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1480	1	1480	1	0.00
10/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	7999	9	7999	9	0.00
10/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	7939	9	7939	9	0.00
10/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	8060	9	8060	9	0.00
10/02/2016	2032 On 03-November-16			Bond Future	9.92	86.9586	9.9204	86.9586	0.00
10/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	6022	4	6022	4	0.00
10/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	6101	5	6101	5	0.00
10/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	6062	4	6062	4	0.00
10/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3539	3	3539	3	0.00
10/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3512	3	3512	3	0.00
10/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3484	3	3484	3	0.00
10/02/2016	2033 On 05-May-16			Bond Future	102.82	102.8551	102.8191	102.8551	2,032.00
10/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	419	0	419	0	0.00
10/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	409	0	409	0	0.00
10/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	429	0	429	0	0.00
10/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2037 On 05-May-16			Bond Future	9.97	88.6792	9.9692	88.6792	40,950.00
10/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	568	0	568	0	0.00
10/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	594	0	594	0	0.00
10/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	581	0	581	0	0.00
10/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	8699	9	8699	9	0.00
10/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	8776	10	8776	10	0.00
10/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	8622	9	8622	9	0.00
10/02/2016	2037 On 04-August-16			Bond Future	10.03	86.1360	10.0329	86.1360	0.00
10/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1873	2	1873	2	0.00
10/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1850	2	1850	2	0.00
10/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1827	2	1827	2	0.00
10/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	8235	9	8235	9	0.00
10/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	8298	9	8298	9	0.00
10/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	8172	9	8172	9	0.00
10/02/2016	2037 On 03-November-16			Bond Future	10.08	87.8301	10.0846	87.8301	0.00
10/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	6163	4	6163	4	0.00

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10/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	6246	5	6246	5	0.00
10/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	6205	5	6205	5	0.00
10/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	4143	3	4143	3	0.00
10/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	4175	3	4175	3	0.00
10/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	4111	3	4111	3	0.00
10/02/2016	2038 On 05-May-16			Bond Future	128.90	128.9427	128.8978	128.9427	19,557.00
10/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
10/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
10/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
10/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2092	2	2092	2	0.00
10/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2102	2	2102	2	0.00
10/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2112	2	2112	2	0.00
10/02/2016	2038 On 04-August-16			Bond Future	129.99	130.0399	129.9915	130.0399	0.00
10/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	682	1	682	1	0.00
10/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	692	1	692	1	0.00
10/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	672	1	672	1	0.00
10/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2040 On 05-May-16			Bond Future	10.05	92.1541	10.0499	92.1541	1,820.00
10/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1454	1	1454	1	0.00
10/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1429	1	1429	1	0.00
10/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1405	1	1405	1	0.00
10/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	6176	7	6176	7	0.00
10/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	6242	7	6242	7	0.00
10/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	6111	7	6111	7	0.00
10/02/2016	2040 On 04-August-16			Bond Future	10.11	89.4275	10.1145	89.4275	0.00
10/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2418	2	2418	2	0.00
10/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2446	2	2446	2	0.00
10/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2389	2	2389	2	0.00
10/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7621	8	7621	8	0.00
10/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7682	8	7682	8	0.00
10/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7744	8	7744	8	0.00
10/02/2016	2044 On 05-May-16			Bond Future	10.07	89.1949	10.0682	89.1949	20,898.00

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10/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	506	0	506	0	0.00
10/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	517	0	517	0	0.00
10/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	495	0	495	0	0.00
10/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	10118	11	10118	11	0.00
10/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	10294	11	10294	11	0.00
10/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	10206	11	10206	11	0.00
10/02/2016	2044 On 04-August-16			Bond Future	10.13	86.5363	10.1311	86.5363	0.00
10/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2411	2	2411	2	0.00
10/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2383	2	2383	2	0.00
10/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2355	2	2355	2	0.00
10/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	7835	8	7835	8	0.00
10/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7772	8	7772	8	0.00
10/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	7898	9	7898	9	0.00
10/02/2016	2044 On 03-November-16			Bond Future	10.18	88.2383	10.1825	88.2383	0.00
10/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	6499	5	6499	5	0.00
10/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	6542	5	6542	5	0.00
10/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	6456	5	6456	5	0.00
10/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4572	4	4572	4	0.00
10/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4607	4	4607	4	0.00
10/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4641	4	4641	4	0.00
10/02/2016	2046 On 05-May-16			Bond Future	128.26	127.1983	128.2625	127.1983	12,807.00
10/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
10/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
10/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
10/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	1728	3	1728	3	0.00
10/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	1738	3	1738	3	0.00
10/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	1748	3	1748	3	0.00
10/02/2016	2046 On 04-August-16			Bond Future	130.75	129.6697	130.7518	129.6697	0.00
10/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1752	1	1752	1	0.00
10/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1742	1	1742	1	0.00
10/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1732	1	1732	1	0.00
10/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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10/02/2016	2050 On 05-May-16			Bond Future	139.76	139.8093	139.7608	139.8093	16,456.00
10/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	1761	2	1761	2	0.00
10/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	1771	2	1771	2	0.00
10/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	1751	2	1751	2	0.00
10/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2050 On 04-August-16			Bond Future	140.90	140.9577	140.9050	140.9577	0.00
10/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	1785	2	1785	2	0.00
10/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	1765	2	1765	2	0.00
10/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	1775	2	1775	2	0.00
10/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
10/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
10/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	AL37 On 05-May-16			Index Future	470.89	468.8250	470.8850	468.8250	2.00
10/02/2016	AL37 On 04-August-16			Index Future	479.89	477.7970	479.8900	477.7970	0.00
10/02/2016	AL7T On 05-May-16			Index Future	541.97	538.1300	541.9730	538.1300	0.00
10/02/2016	AL7T On 04-August-16			Index Future	552.34	548.4280	552.3370	548.4280	0.00
10/02/2016	ALBI On 05-May-16			Index Future	490.91	487.2460	490.9130	487.2460	515.00
10/02/2016	ALBI On 04-August-16			Index Future	500.30	496.5700	500.3010	496.5700	139.00
10/02/2016	ALBI On 03-November-16			Index Future	510.24	506.4280	510.2390	506.4280	0.00
10/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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10/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/02/2016	EL28 On 05-May-16			Bond Future	126.12	126.4900	126.1174	126.4900	0.00
10/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
10/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
10/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
10/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2893	3	2893	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
10/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2883	3	2883	3	0.00
10/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2873	3	2873	3	0.00
10/02/2016	EL28 On 04-August-16			Bond Future	128.57	128.9476	128.5651	128.9476	0.00
10/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1705	2	1705	2	0.00
10/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1695	2	1695	2	0.00
10/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1685	2	1685	2	0.00
10/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
10/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
10/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
10/02/2016	ES33 On 05-May-16			Bond Future	10.78	74.9352	10.7785	74.9352	8,776.00
10/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
10/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
10/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
10/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5165	6	5165	6	0.00
10/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5096	6	5096	6	0.00
10/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5027	6	5027	6	0.00
10/02/2016	ES33 On 04-August-16			Bond Future	10.87	76.3852	10.8676	76.3852	0.00
10/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
10/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
10/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
10/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4008	5	4008	5	0.00
10/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3875	5	3875	5	0.00
10/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3941	5	3941	5	0.00
10/02/2016	ES33 On 03-November-16			Bond Future	10.95	74.0931	10.9513	74.0931	0.00
10/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2123	1	2123	1	0.00
10/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2008	1	2008	1	0.00
10/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2066	1	2066	1	0.00
10/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
10/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
10/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
10/02/2016	ES42 On 05-May-16			Bond Future	10.91	78.8122	10.9136	78.8122	7,250.00
10/02/2016	GOVI On 05-May-16			GOVI	490.07	486.5610	490.0690	486.5610	483.00
10/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
10/02/2016	GOVI On 05-May-16	518.01	Call	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
10/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
10/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	279210	31	279210	31	0.00
10/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	279310	31	279310	31	0.00
10/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	279410	31	279410	31	0.00
10/02/2016	GOVI On 04-August-16			GOVI	499.44	495.8720	499.4410	495.8720	26.00
10/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
10/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
10/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
10/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	215690	25	215690	25	0.00
10/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	215490	25	215490	25	0.00
10/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	215590	25	215590	25	0.00
10/02/2016	GOVI On 03-November-16			GOVI	509.36	505.7160	509.3610	505.7160	0.00
10/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	332510	30	332510	30	0.00
10/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	332410	30	332410	30	0.00
10/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	332310	30	332310	30	0.00
10/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
10/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
10/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
10/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/02/2016	IGOV On 05-May-16			Index Future	237.67	237.8140	237.6660	237.8140	975.00
10/02/2016	IGOV On 04-August-16			Index Future	242.23	242.3840	242.2290	242.3840	81.00
10/02/2016	IGOV On 03-November-16			Index Future	247.06	247.2130	247.0590	247.2130	0.00
10/02/2016	ILBI On 05-May-16			Index Future	643.55	644.2000	643.5520	644.2000	0.00
10/02/2016	ILBI On 04-August-16			Index Future	655.53	656.1850	655.5250	656.1850	157.00
10/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.20	100.2007	100.1993	100.2007	0.00
10/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.26	100.2648	100.2631	100.2648	0.00
10/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.74	100.7439	100.7415	100.7439	0.00
10/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.24	100.2435	100.2409	100.2435	0.00
10/02/2016	IS05 On 17-December-20			Interest Rate Swap	101.33	101.3356	101.3318	101.3356	0.00
10/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.88	100.8876	100.8836	100.8876	0.00
10/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.97	103.9708	103.9662	103.9708	0.00
10/02/2016	IS10 On 16-March-26			Interest Rate Swap	101.26	101.2649	101.2602	101.2649	0.00
10/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
10/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
10/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
10/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
10/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,000.00
10/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.09	92.9000	7.0900	92.9000	0.00
10/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7500	7.2300	92.7500	0.00
10/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.29	92.6700	7.2900	92.6700	0.00
10/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.40	92.5400	7.4000	92.5400	0.00
10/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.4700	7.4700	92.4700	0.00
10/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.62	92.2800	7.6200	92.2800	0.00
10/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.82	92.0600	7.8200	92.0600	0.00
10/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.98	91.9000	7.9800	91.9000	0.00
10/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.12	91.7800	8.1200	91.7800	0.00
10/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.23	91.6500	8.2300	91.6500	0.00
10/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.33	91.5600	8.3300	91.5600	0.00
10/02/2016	R023 On 05-May-16			Bond Future	9.14	94.0001	9.1394	94.0001	9,781.00
10/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	320	0	320	0	0.00
10/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	328	0	328	0	0.00
10/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	313	0	313	0	0.00
10/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4685	5	4685	5	0.00
10/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4642	5	4642	5	0.00
10/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4728	5	4728	5	0.00
10/02/2016	R023 On 04-August-16			Bond Future	9.20	95.8187	9.2034	95.8187	0.00
10/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	690	1	690	1	0.00
10/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	700	1	700	1	0.00
10/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	711	1	711	1	0.00
10/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5245	6	5245	6	0.00
10/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5207	6	5207	6	0.00
10/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5284	6	5284	6	0.00
10/02/2016	R023 On 03-November-16			Bond Future	9.26	93.7695	9.2623	93.7695	0.00
10/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3985	3	3985	3	0.00
10/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	4013	3	4013	3	0.00
10/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	4040	3	4040	3	0.00
10/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1899	1	1899	1	0.00
10/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1883	1	1883	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
10/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1915	1	1915	1	0.00
10/02/2016	R035 On 05-May-16			Bond Future	9.89	92.2735	9.8859	92.2735	4,019.00
10/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	3556	3	3556	3	0.00
10/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	3704	3	3704	3	0.00
10/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	3630	3	3630	3	0.00
10/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R035 On 04-August-16			Bond Future	9.94	94.0588	9.9448	94.0588	0.00
10/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	3227	2	3227	2	0.00
10/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	3154	2	3154	2	0.00
10/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	3080	2	3080	2	0.00
10/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R186 On 05-May-16			Bond Future	9.27	111.3868	9.2676	111.3868	57,354.00
10/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	471	0	471	0	0.00
10/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2481	2	2481	2	180.00
10/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	5245	5	5245	5	0.00
10/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	482	0	482	0	0.00
10/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	5599	5	5599	5	0.00
10/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	5096	4	5096	4	0.00
10/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	460	0	460	0	0.00
10/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	1106	1	1106	1	180.00
10/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	58	0	58	0	0.00
10/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1324	1	1324	1	0.00
10/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	7344	8	7344	8	0.00
10/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	984	1	984	1	180.00
10/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	873	1	873	1	5,000.00
10/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	1035	1	1035	1	5,000.00
10/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	13046	14	13046	14	0.00
10/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	7213	8	7213	8	0.00
10/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	7278	8	7278	8	0.00
10/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	4319	5	4319	5	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4834	5	4834	5	1,900.00
10/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	2605	3	2605	3	0.00
10/02/2016	R186 On 04-August-16			Bond Future	9.33	108.2371	9.3262	108.2371	0.00
10/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1359	1	1359	1	0.00
10/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1323	1	1323	1	0.00
10/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1340	1	1340	1	0.00
10/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	7306	8	7306	8	0.00
10/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	7249	8	7249	8	0.00
10/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	7194	8	7194	8	0.00
10/02/2016	R197 On 05-May-16			Bond Future	293.72	294.2035	293.7156	294.2035	1,383.00
10/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6284	6	6284	6	0.00
10/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6294	6	6294	6	0.00
10/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6274	6	6274	6	0.00
10/02/2016	R197 On 04-August-16			Bond Future	292.92	293.4261	292.9227	293.4261	0.00
10/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	1037	1	1037	1	0.00
10/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	1047	1	1047	1	0.00
10/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	1057	1	1057	1	0.00
10/02/2016	R202 On 05-May-16			Bond Future	241.38	241.9641	241.3807	241.9641	43,482.00
10/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	5619	5	5619	5	0.00
10/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	5629	5	5629	5	0.00
10/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	5609	5	5609	5	0.00
10/02/2016	R202 On 04-August-16			Bond Future	242.62	243.2158	242.6162	243.2158	0.00
10/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R202 On 04-August-16	243.24	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
10/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	634	0	634	0	0.00
10/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	624	0	624	0	0.00
10/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	644	0	644	0	0.00
10/02/2016	R203 On 05-May-16			Bond Future	8.15	101.2198	8.1470	101.2198	53,959.00
10/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	52	0	52	0	0.00
10/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	49	0	49	0	0.00
10/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	51	0	51	0	0.00
10/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1197	1	1197	1	0.00
10/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1175	1	1175	1	0.00
10/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1186	1	1186	1	0.00
10/02/2016	R203 On 04-August-16			Bond Future	8.23	103.1783	8.2288	103.1783	0.00
10/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	105	0	105	0	0.00
10/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	108	0	108	0	0.00
10/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	106	0	106	0	0.00
10/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1123	1	1123	1	0.00
10/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1115	1	1115	1	0.00
10/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1132	1	1132	1	0.00
10/02/2016	R203 On 03-November-16			Bond Future	8.28	101.0334	8.2845	101.0334	0.00
10/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	721	1	721	1	0.00
10/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	732	1	732	1	0.00
10/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	727	1	727	1	0.00
10/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	274	0	274	0	0.00
10/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	269	0	269	0	0.00
10/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	272	0	272	0	0.00
10/02/2016	R204 On 05-May-16			Bond Future	8.56	101.5043	8.5613	101.5043	33,081.00
10/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	149	0	149	0	0.00
10/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	145	0	145	0	0.00
10/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	142	0	142	0	0.00
10/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2019	2	2019	2	0.00
10/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	1999	2	1999	2	0.00
10/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2039	2	2039	2	0.00
10/02/2016	R204 On 04-August-16			Bond Future	8.66	99.4264	8.6553	99.4264	0.00
10/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	268	0	268	0	0.00
10/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	272	0	272	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
10/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	277	0	277	0	0.00
10/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2179	2	2179	2	0.00
10/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2162	2	2162	2	0.00
10/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2196	2	2196	2	0.00
10/02/2016	R204 On 03-November-16			Bond Future	8.73	101.3813	8.7286	101.3813	0.00
10/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1637	1	1637	1	0.00
10/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1661	1	1661	1	0.00
10/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1649	1	1649	1	0.00
10/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	730	1	730	1	0.00
10/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	736	1	736	1	0.00
10/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	724	1	724	1	0.00
10/02/2016	R207 On 05-May-16			Bond Future	8.77	97.2225	8.7679	97.2225	41,997.00
10/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	73	0	73	0	43.00
10/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	159	0	159	0	0.00
10/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	163	0	163	0	0.00
10/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	155	0	155	0	0.00
10/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	2964	3	2964	3	0.00
10/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	2937	3	2937	3	0.00
10/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	2991	3	2991	3	0.00
10/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3784	4	3784	4	0.00
10/02/2016	R207 On 04-August-16			Bond Future	8.85	95.4588	8.8545	95.4588	0.00
10/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	428	0	428	0	0.00
10/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	421	0	421	0	0.00
10/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	435	0	435	0	0.00
10/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	2898	3	2898	3	0.00
10/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2853	3	2853	3	0.00
10/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	2875	3	2875	3	0.00
10/02/2016	R208 On 05-May-16			Bond Future	8.93	91.7777	8.9300	91.7777	52,479.00
10/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	199	0	199	0	0.00
10/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	209	0	209	0	0.00
10/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	204	0	204	0	0.00
10/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3715	4	3715	4	0.00
10/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3681	4	3681	4	0.00
10/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3749	4	3749	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
10/02/2016	R208 On 04-August-16			Bond Future	9.00	93.5536	9.0049	93.5536	0.00
10/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	445	0	445	0	0.00
10/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	452	0	452	0	0.00
10/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	460	0	460	0	0.00
10/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4117	5	4117	5	0.00
10/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4087	4	4087	4	0.00
10/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4058	4	4058	4	0.00
10/02/2016	R208 On 03-November-16			Bond Future	9.07	91.9891	9.0673	91.9891	0.00
10/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	3002	2	3002	2	0.00
10/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	3044	2	3044	2	0.00
10/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	3023	2	3023	2	0.00
10/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1322	1	1322	1	0.00
10/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1310	1	1310	1	0.00
10/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1299	1	1299	1	0.00
10/02/2016	R209 On 05-May-16			Bond Future	9.83	68.9274	9.8316	68.9274	31,972.00
10/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	623	1	623	1	6,700.00
10/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	102	0	102	0	6,700.00
10/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	611	0	611	0	0.00
10/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	637	1	637	1	0.00
10/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6342	7	6342	7	0.00
10/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6403	7	6403	7	0.00
10/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	11747	12	11747	12	0.00
10/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	6464	7	6464	7	0.00
10/02/2016	R209 On 04-August-16			Bond Future	9.89	70.2612	9.8861	70.2612	0.00
10/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6120	6	6120	6	6,000.00
10/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1775	2	1775	2	0.00
10/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1818	2	1818	2	0.00
10/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1796	2	1796	2	0.00
10/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2654	2	2654	2	6,000.00
10/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	6060	7	6060	7	0.00
10/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1731	2	1731	2	0.00
10/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	6158	7	6158	7	0.00
10/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	6109	7	6109	7	0.00
10/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4544	5	4544	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2016	R209 On 03-November-16			Bond Future	9.93	68.4911	9.9338	68.4911	0.00
10/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	5284	4	5284	4	0.00
10/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	5354	4	5354	4	0.00
10/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	5319	4	5319	4	0.00
10/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	3336	3	3336	3	0.00
10/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	3310	3	3310	3	0.00
10/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3362	3	3362	3	0.00
10/02/2016	R210 On 05-May-16			Bond Future	180.37	180.9040	180.3656	180.9040	1,178.00
10/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4634	4	4634	4	0.00
10/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4644	4	4644	4	0.00
10/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4624	4	4624	4	0.00
10/02/2016	R210 On 04-August-16			Bond Future	183.87	184.4187	183.8662	184.4187	0.00
10/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2356	3	2356	3	0.00
10/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2366	3	2366	3	0.00
10/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2346	3	2346	3	0.00
10/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R211 On 05-May-16			Bond Future	137.19	137.1768	137.1905	137.1768	2.00
10/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1800	2	1800	2	0.00
10/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1810	2	1810	2	0.00
10/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1820	2	1820	2	0.00
10/02/2016	R211 On 04-August-16			Bond Future	138.12	138.1047	138.1158	138.1047	0.00
10/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1026	1	1026	1	0.00
10/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1046	1	1046	1	0.00
10/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1036	1	1036	1	0.00
10/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00

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10/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R212 On 05-May-16			Bond Future	142.61	142.6566	142.6058	142.6566	3,799.00
10/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
10/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2394	2	2394	2	0.00
10/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2404	2	2404	2	0.00
10/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2384	2	2384	2	0.00
10/02/2016	R212 On 04-August-16			Bond Future	143.47	143.5214	143.4667	143.5214	0.00
10/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	1027	1	1027	1	0.00
10/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	1037	1	1037	1	0.00
10/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	1047	1	1047	1	0.00
10/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
10/02/2016	R213 On 05-May-16			Bond Future	9.71	79.5111	9.7084	79.5111	47,721.00
10/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	459	0	459	0	0.00
10/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	480	0	480	0	0.00
10/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	469	0	469	0	0.00
10/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	7142	8	7142	8	0.00
10/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	7206	8	7206	8	0.00
10/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	7079	8	7079	8	0.00
10/02/2016	R213 On 04-August-16			Bond Future	9.76	81.0495	9.7642	81.0495	0.00
10/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1537	1	1537	1	0.00
10/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1498	1	1498	1	0.00
10/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1517	1	1517	1	0.00
10/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6759	7	6759	7	0.00
10/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6656	7	6656	7	0.00
10/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6708	7	6708	7	0.00
10/02/2016	R213 On 03-November-16			Bond Future	9.82	79.0906	9.8157	79.0906	0.00
10/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	5515	4	5515	4	0.00
10/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	5479	4	5479	4	0.00
10/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	5442	4	5442	4	0.00
10/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	3128	3	3128	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
10/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	3104	2	3104	2	0.00
10/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	3154	3	3154	3	0.00
10/02/2016	R214 On 05-May-16			Bond Future	9.94	68.9904	9.9400	68.9904	31,269.00
10/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	513	0	513	0	0.00
10/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	535	0	535	0	0.00
10/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	524	0	524	0	0.00
10/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	961	1	961	1	0.00
10/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	7297	8	7297	8	0.00
10/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7364	8	7364	8	0.00
10/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	7432	8	7432	8	0.00
10/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5500	6	5500	6	0.00
10/02/2016	R214 On 04-August-16			Bond Future	9.99	70.3252	9.9930	70.3252	0.00
10/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1763	2	1763	2	1,300.00
10/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	8817	8	8817	8	6,300.00
10/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1636	1	1636	1	0.00
10/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1677	1	1677	1	0.00
10/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1657	1	1657	1	0.00
10/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	614	1	614	1	1,300.00
10/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4733	4	4733	4	6,300.00
10/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6867	7	6867	7	0.00
10/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	6976	8	6976	8	0.00
10/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6652	7	6652	7	0.00
10/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	961	1	961	1	0.00
10/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2738	3	2738	3	0.00
10/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6921	7	6921	7	0.00
10/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11473	12	11473	12	0.00
10/02/2016	R214 On 03-November-16			Bond Future	10.04	68.4092	10.0420	68.4092	0.00
10/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	5434	4	5434	4	0.00
10/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	5506	4	5506	4	0.00
10/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	5470	4	5470	4	0.00
10/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3575	3	3575	3	0.00
10/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3548	3	3548	3	0.00
10/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3521	3	3521	3	0.00
10/02/2016	R248 On 05-May-16			Bond Future	10.05	88.3594	10.0484	88.3594	61,942.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	542	0	542	0	0.00
10/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	530	0	530	0	0.00
10/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	518	0	518	0	0.00
10/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	10274	11	10274	11	0.00
10/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	10364	11	10364	11	0.00
10/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	10184	11	10184	11	0.00
10/02/2016	R248 On 04-August-16			Bond Future	10.11	90.0690	10.1052	90.0690	0.00
10/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1819	2	1819	2	0.00
10/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1843	2	1843	2	0.00
10/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1796	2	1796	2	0.00
10/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9467	10	9467	10	0.00
10/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9540	10	9540	10	0.00
10/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9614	10	9614	10	0.00
10/02/2016	R248 On 03-November-16			Bond Future	10.16	87.3994	10.1580	87.3994	0.00
10/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	6583	5	6583	5	0.00
10/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	6539	5	6539	5	0.00
10/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	6495	5	6495	5	0.00
10/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4734	4	4734	4	0.00
10/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4698	4	4698	4	0.00
10/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4770	4	4770	4	0.00