



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/09/2016 TO: 12/09/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	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
12/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	2025 On 03-November-16			Bond Future	128.74	128.7358	128.7397	128.7358	3,044.00
12/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
12/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
12/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
12/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	480	0	0	0	0.00
12/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	470	0	0	0	0.00
12/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	490	0	0	0	0.00
12/09/2016	2030 On 03-November-16			Bond Future	9.12	93.5230	93.6714	93.5230	33,286.00
12/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	1509	1	2	1	0.00
12/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	1578	1	2	1	0.00
12/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	1648	1	2	1	0.00
12/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
12/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
12/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
12/09/2016	2030 On 02-February-17			Bond Future	9.16	91.3219	91.4715	91.3219	0.00
12/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	934	1	1	1	0.00
12/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	1073	1	1	1	0.00
12/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	1003	1	1	1	0.00
12/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
12/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
12/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
12/09/2016	2030 On 04-May-17			Bond Future	9.19	93.1616	93.3119	93.1616	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
12/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	1027	1	1	1	0.00
12/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	959	1	1	1	0.00
12/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	890	1	1	1	0.00
12/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
12/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
12/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
12/09/2016	2032 On 03-November-16			Bond Future	9.22	92.7920	92.9514	92.7920	13,093.00
12/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	7698	8	8	8	0.00
12/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	7827	8	8	8	0.00
12/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	7763	8	8	8	0.00
12/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	87	0	0	0	0.00
12/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	81	0	0	0	0.00
12/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	84	0	0	0	0.00
12/09/2016	2032 On 02-February-17			Bond Future	9.27	94.5827	94.7437	94.5827	0.00
12/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	3957	4	4	4	0.00
12/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	4047	4	4	4	0.00
12/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	4002	4	4	4	0.00
12/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	2107	2	2	2	0.00
12/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	2136	2	2	2	0.00
12/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	2078	2	2	2	0.00
12/09/2016	2032 On 04-May-17			Bond Future	9.30	92.3269	92.4887	92.3269	0.00
12/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4418	4	4	4	0.00
12/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	4378	4	4	4	0.00
12/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	4338	4	4	4	0.00
12/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	3264	3	3	3	0.00
12/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	3231	3	3	3	0.00
12/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	3298	3	3	3	0.00
12/09/2016	2033 On 03-November-16			Bond Future	108.25	108.2436	108.2470	108.2436	4,575.00
12/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
12/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
12/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
12/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	923	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
12/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	933	1	1	1	0.00
12/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	913	1	1	1	0.00
12/09/2016	2037 On 03-November-16			Bond Future	9.35	94.4409	94.6165	94.4409	38,537.00
12/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	8028	8	8	8	0.00
12/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	8097	8	8	8	0.00
12/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	8166	8	8	8	0.00
12/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	137	0	0	0	0.00
12/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	132	0	0	0	0.00
12/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	141	0	0	0	0.00
12/09/2016	2037 On 02-February-17			Bond Future	9.39	92.0071	92.1844	92.0071	0.00
12/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	4604	5	5	5	0.00
12/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4703	5	5	5	0.00
12/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	4654	5	5	5	0.00
12/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	2396	2	2	2	0.00
12/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2364	2	2	2	0.00
12/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	2333	2	2	2	0.00
12/09/2016	2037 On 04-May-17			Bond Future	9.43	93.8607	94.0392	93.8607	0.00
12/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	5012	5	5	5	0.00
12/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	4968	5	5	5	0.00
12/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	5056	5	5	5	0.00
12/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	3711	4	4	4	0.00
12/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	3637	4	4	4	0.00
12/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	3674	4	4	4	0.00
12/09/2016	2038 On 03-November-16			Bond Future	136.68	136.4446	136.6819	136.4446	20,843.00
12/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	352	0	0	0	0.00
12/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	362	0	0	0	0.00
12/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	372	0	0	0	0.00
12/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
12/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
12/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
12/09/2016	2040 On 03-November-16			Bond Future	9.37	98.7466	98.9358	98.7466	3,923.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	3938	4	4	4	0.00
12/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	4060	4	4	4	0.00
12/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	3998	4	4	4	0.00
12/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	1091	1	1	1	0.00
12/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	1065	1	1	1	0.00
12/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	1039	1	1	1	0.00
12/09/2016	2040 On 02-February-17			Bond Future	9.41	96.1455	96.3367	96.1455	0.00
12/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	4474	4	4	4	0.00
12/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	4524	4	5	4	0.00
12/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	4573	4	5	4	0.00
12/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	2920	3	3	3	0.00
12/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	2881	3	3	3	0.00
12/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	2958	3	3	3	0.00
12/09/2016	2040 On 04-May-17			Bond Future	9.45	98.0825	98.2750	98.0825	0.00
12/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	5528	5	6	5	0.00
12/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	5575	5	6	5	0.00
12/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	5623	6	6	6	0.00
12/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	3940	4	4	4	0.00
12/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	3900	4	4	4	0.00
12/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	3980	4	4	4	0.00
12/09/2016	2044 On 03-November-16			Bond Future	9.39	95.8599	96.0983	95.8599	18,566.00
12/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	8913	9	9	9	0.00
12/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	8840	9	9	9	0.00
12/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	8987	9	9	9	0.00
12/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	142	0	0	0	0.00
12/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	147	0	0	0	0.00
12/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	152	0	0	0	0.00
12/09/2016	2044 On 02-February-17			Bond Future	9.43	93.3283	93.5696	93.3283	0.00
12/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	5444	5	5	5	0.00
12/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	5499	5	5	5	0.00
12/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	5390	5	5	5	0.00
12/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	2396	3	2	3	0.00
12/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	2364	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	2428	3	2	3	0.00
12/09/2016	2044 On 04-May-17			Bond Future	9.46	95.2086	95.4522	95.2086	0.00
12/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	5789	6	6	6	0.00
12/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5740	6	6	6	0.00
12/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	5837	6	6	6	0.00
12/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	3888	4	4	4	0.00
12/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	3928	4	4	4	0.00
12/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	3967	4	4	4	0.00
12/09/2016	2046 On 03-November-16			Bond Future	134.46	134.1703	134.4625	134.1703	17,660.00
12/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
12/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
12/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
12/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	2627	3	3	3	0.00
12/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	2607	3	3	3	0.00
12/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	2617	3	3	3	0.00
12/09/2016	2050 On 03-November-16			Bond Future	144.42	144.4144	144.4192	144.4144	21,628.00
12/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
12/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
12/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
12/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5111	5	5	5	0.00
12/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5121	5	5	5	0.00
12/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5101	5	5	5	0.00
12/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	AL37 On 03-November-16			Index Future	505.11	504.3590	505.1110	504.3590	14.00
12/09/2016	AL37 On 02-February-17			Index Future	514.85	514.0930	514.8480	514.0930	0.00
12/09/2016	AL7T On 03-November-16			Index Future	585.14	584.3450	585.1370	584.3450	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2016	AL7T On 02-February-17			Index Future	596.42	595.6220	596.4170	595.6220	0.00
12/09/2016	ALBI On 03-November-16			Index Future	534.82	533.8530	534.8200	533.8530	707.00
12/09/2016	ALBI On 02-February-17			Index Future	545.13	544.1550	545.1300	544.1550	0.00
12/09/2016	ALBI On 04-May-17			Index Future	556.09	555.1100	556.0880	555.1100	0.00
12/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C202 On 07-December-33			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
12/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	CS26 On 02-April-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
12/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/09/2016	EL28 On 03-November-16			Bond Future	130.41	130.4057	130.4117	130.4057	0.00
12/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
12/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
12/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
12/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1748	2	2	2	0.00
12/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1758	2	2	2	0.00
12/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1738	2	2	2	0.00
12/09/2016	EL28 On 02-February-17			Bond Future	132.93	132.9304	132.9343	132.9304	0.00
12/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
12/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
12/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
12/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2166	2	2	2	0.00
12/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2186	2	2	2	0.00
12/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2176	2	2	2	0.00
12/09/2016	EL28 On 04-May-17			Bond Future	133.93	133.9291	133.9297	133.9291	0.00
12/09/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
12/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
12/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
12/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3970	4	4	4	0.00
12/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3980	4	4	4	0.00
12/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3990	4	4	4	0.00
12/09/2016	ES33 On 03-November-16			Bond Future	10.25	79.1043	79.2436	79.1043	8,789.00
12/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6557	6	7	6	0.00
12/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6441	6	6	6	0.00
12/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6499	6	6	6	0.00
12/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
12/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
12/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
12/09/2016	ES33 On 02-February-17			Bond Future	10.33	80.6308	80.7715	80.6308	0.00
12/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1825	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1762	2	2	2	0.00
12/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1699	2	2	2	0.00
12/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
12/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
12/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
12/09/2016	ES33 On 04-May-17			Bond Future	10.39	78.4591	78.6006	78.4591	0.00
12/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1027	1	1	1	0.00
12/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1090	1	1	1	0.00
12/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	964	1	1	1	0.00
12/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
12/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
12/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
12/09/2016	ES42 On 03-November-16			Bond Future	10.34	83.6656	83.8662	83.6656	8,777.00
12/09/2016	ES42 On 02-February-17			Bond Future	10.41	85.2805	85.4835	85.2805	0.00
12/09/2016	ES42 On 04-May-17			Bond Future	10.47	82.7347	82.9397	82.7347	0.00
12/09/2016	GOVI On 03-November-16			GOVI	532.30	531.3980	532.3020	531.3980	421.00
12/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	561920	55	56	55	0.00
12/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	561720	55	56	55	0.00
12/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	561820	55	56	55	0.00
12/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
12/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
12/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
12/09/2016	GOVI On 02-February-17			GOVI	542.56	541.6530	542.5630	541.6530	27.00
12/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	92430	8	9	8	0.00
12/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	92230	8	9	8	0.00
12/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	92330	8	9	8	0.00
12/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
12/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
12/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
12/09/2016	GOVI On 04-May-17			GOVI	553.47	552.5570	553.4700	552.5570	0.00
12/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2912700	290	291	290	0.00
12/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2912800	290	291	290	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
12/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2912900	290	291	290	0.00
12/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
12/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
12/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
12/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/09/2016	IGOV On 03-November-16			Index Future	250.25	250.1460	250.2510	250.1460	1,023.00
12/09/2016	IGOV On 02-February-17			Index Future	255.09	254.9880	255.0910	254.9880	57.00
12/09/2016	IGOV On 04-May-17			Index Future	260.23	260.1360	260.2330	260.1360	0.00
12/09/2016	ILBI On 03-November-16			Index Future	677.89	677.7100	677.8940	677.7100	0.00
12/09/2016	ILBI On 02-February-17			Index Future	691.05	690.8650	691.0480	690.8650	155.00
12/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0793	100.0769	100.0793	0.00
12/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.04	100.0464	100.0422	100.0464	0.00
12/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.70	99.7097	99.7038	99.7097	0.00
12/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.81	99.8129	99.8081	99.8129	0.00
12/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.14	100.1460	100.1419	100.1460	0.00
12/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.48	99.4802	99.4795	99.4802	0.00
12/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.20	99.1985	99.1996	99.1985	0.00
12/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.37	99.3583	99.3725	99.3583	0.00
12/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.49	98.4898	98.4892	98.4898	0.00
12/09/2016	IS05 On 16-March-21			Interest Rate Swap	97.85	97.8468	97.8465	97.8468	0.00
12/09/2016	IS05 On 15-June-21			Interest Rate Swap	97.17	97.1720	97.1718	97.1720	0.00
12/09/2016	IS05 On 21-September-21			Interest Rate Swap	97.47	97.4669	97.4708	97.4669	0.00
12/09/2016	IS10 On 17-December-25			Interest Rate Swap	98.45	98.4731	98.4476	98.4731	0.00
12/09/2016	IS10 On 16-March-26			Interest Rate Swap	95.55	95.5732	95.5514	95.5732	0.00
12/09/2016	IS10 On 15-June-26			Interest Rate Swap	94.34	94.3610	94.3426	94.3610	0.00
12/09/2016	IS10 On 21-September-26			Interest Rate Swap	96.44	96.4540	96.4411	96.4540	0.00
12/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
12/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6100	92.6200	92.6100	10.00
12/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.43	92.5600	92.5700	92.5600	0.00
12/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.45	92.5400	92.5500	92.5400	0.00
12/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
12/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
12/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.58	92.4300	92.4200	92.4300	0.00
12/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	1,000.00
12/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.69	92.3300	92.3100	92.3300	0.00
12/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.71	92.3000	92.2900	92.3000	0.00
12/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.73	92.2900	92.2700	92.2900	0.00
12/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.73	92.2900	92.2700	92.2900	1,000.00
12/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
12/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
12/09/2016	R023 On 03-November-16			Bond Future	8.43	98.0306	98.2024	98.0306	12,662.00
12/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	5932	6	6	6	0.00
12/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	5975	6	6	6	0.00
12/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	6018	6	6	6	0.00
12/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	9	0	0	0	0.00
12/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	9	0	0	0	0.00
12/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	10	0	0	0	0.00
12/09/2016	R023 On 02-February-17			Bond Future	8.46	99.9224	100.0958	99.9224	0.00
12/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2690	3	3	3	0.00
12/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2660	3	3	3	0.00
12/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2630	3	3	3	0.00
12/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	907	1	1	1	0.00
12/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	893	1	1	1	0.00
12/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	922	1	1	1	0.00
12/09/2016	R023 On 04-May-17			Bond Future	8.48	97.9999	98.1743	97.9999	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
12/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	2294	2	2	2	0.00
12/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	2342	2	2	2	0.00
12/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	2318	2	2	2	0.00
12/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	1795	2	2	2	0.00
12/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	1755	2	2	2	0.00
12/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	1775	2	2	2	0.00
12/09/2016	R035 On 03-November-16			Bond Future	9.28	97.9268	98.1033	97.9268	4,315.00
12/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	2387	2	2	2	0.00
12/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	2550	2	3	2	0.00
12/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	2469	2	2	2	0.00
12/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R035 On 02-February-17			Bond Future	9.33	99.8166	99.9948	99.8166	0.00
12/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	1513	1	2	1	0.00
12/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	1595	1	2	1	0.00
12/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	1431	1	1	1	0.00
12/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R035 On 04-May-17			Bond Future	9.36	97.3209	97.5003	97.3209	0.00
12/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	1400	1	1	1	0.00
12/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	1563	1	2	1	0.00
12/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	1481	1	1	1	0.00
12/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R186 On 03-November-16			Bond Future	8.76	115.3992	115.5478	115.3992	99,208.00
12/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	3072	3	3	3	0.00
12/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	6312	6	6	6	0.00
12/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2397	2	2	2	0.00
12/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	4732	5	5	5	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	863	1	1	1	0.00
12/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	1808	2	2	2	0.00
12/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	2352	2	2	2	0.00
12/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	3598	4	4	4	1,425.00
12/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	436	0	0	0	150.00
12/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	2134	2	2	2	0.00
12/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2442	2	2	2	0.00
12/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	6623	6	7	6	0.00
12/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	106	0	0	0	0.00
12/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	88	0	0	0	0.00
12/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	1110	1	1	1	5,092.00
12/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	651	1	1	1	108.00
12/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	951	1	1	1	0.00
12/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	927	1	1	1	0.00
12/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	3750	4	4	4	0.00
12/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	2560	3	3	3	150.00
12/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	977	1	1	1	0.00
12/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	488	1	0	1	0.00
12/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	1350	1	1	1	150.00
12/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	261	0	0	0	0.00
12/09/2016	R186 On 02-February-17			Bond Future	8.79	112.3230	112.4725	112.3230	0.00
12/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	5687	6	6	6	0.00
12/09/2016	R186 On 02-February-17	8.87	Call	Bond Future	2854	3	3	3	0.00
12/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	5183	5	5	5	0.00
12/09/2016	R186 On 02-February-17	8.60	Call	Bond Future	1952	2	2	2	7,000.00
12/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2636	3	3	3	0.00
12/09/2016	R186 On 02-February-17	8.00	Call	Bond Future	660	1	1	1	7,000.00
12/09/2016	R186 On 02-February-17	8.37	Call	Bond Future	1344	1	1	1	500.00
12/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2566	3	3	3	0.00
12/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1488	1	1	1	750.00
12/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2601	3	3	3	0.00
12/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	2967	3	3	3	0.00
12/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	890	1	1	1	6,500.00
12/09/2016	R186 On 02-February-17	8.87	Put	Bond Future	2317	2	2	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2016	R186 On 02-February-17	8.60	Put	Bond Future	3311	3	3	3	0.00
12/09/2016	R186 On 02-February-17	8.37	Put	Bond Future	4353	4	4	4	0.00
12/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	2586	3	3	3	0.00
12/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	1047	1	1	1	750.00
12/09/2016	R186 On 02-February-17	8.00	Put	Bond Future	6392	7	6	7	0.00
12/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	2517	3	3	3	0.00
12/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	4063	4	4	4	0.00
12/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	2551	3	3	3	0.00
12/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	2222	2	2	2	750.00
12/09/2016	R186 On 04-May-17			Bond Future	8.82	114.5854	114.7349	114.5854	0.00
12/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3569	4	4	4	0.00
12/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3605	4	4	4	0.00
12/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3533	3	4	3	0.00
12/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	3052	3	3	3	0.00
12/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	3020	3	3	3	0.00
12/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	2988	3	3	3	0.00
12/09/2016	R197 On 03-November-16			Bond Future	302.26	302.2488	302.2583	302.2488	875.00
12/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
12/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
12/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
12/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	1312	1	1	1	0.00
12/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	1322	1	1	1	0.00
12/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	1302	1	1	1	0.00
12/09/2016	R202 On 03-November-16			Bond Future	250.94	250.9342	250.9422	250.9342	36,060.00
12/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
12/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
12/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
12/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	2918	3	3	3	0.00
12/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	2928	3	3	3	0.00
12/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	2908	3	3	3	0.00
12/09/2016	R203 On 03-November-16			Bond Future	7.56	101.7266	101.7691	101.7266	30,174.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	1031	1	1	1	0.00
12/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	1047	1	1	1	0.00
12/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	1039	1	1	1	0.00
12/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R203 On 02-February-17			Bond Future	7.49	103.6898	103.7312	103.6898	0.00
12/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	236	0	0	0	0.00
12/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	244	0	0	0	0.00
12/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	240	0	0	0	0.00
12/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	111	0	0	0	0.00
12/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	109	0	0	0	0.00
12/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	113	0	0	0	0.00
12/09/2016	R203 On 04-May-17			Bond Future	6.91	101.6028	101.6425	101.6028	0.00
12/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	123	0	0	0	0.00
12/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	125	0	0	0	0.00
12/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	127	0	0	0	0.00
12/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	122	0	0	0	0.00
12/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	123	0	0	0	0.00
12/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	120	0	0	0	0.00
12/09/2016	R204 On 03-November-16			Bond Future	7.79	103.3617	103.4444	103.3617	29,883.00
12/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2682	3	3	3	0.00
12/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2719	3	3	3	0.00
12/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2700	3	3	3	0.00
12/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R204 On 02-February-17			Bond Future	7.79	101.3158	101.3983	101.3158	0.00
12/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	1043	1	1	1	0.00
12/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	1056	1	1	1	0.00
12/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	1069	1	1	1	0.00
12/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	208	0	0	0	0.00
12/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	200	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
12/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	204	0	0	0	0.00
12/09/2016	R204 On 04-May-17			Bond Future	7.73	103.3564	103.4379	103.3564	0.00
12/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	707	1	1	1	0.00
12/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	725	1	1	1	0.00
12/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	716	1	1	1	0.00
12/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	453	0	0	0	0.00
12/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	447	0	0	0	0.00
12/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	459	0	0	0	0.00
12/09/2016	R207 On 03-November-16			Bond Future	8.00	100.0761	100.1912	100.0761	52,473.00
12/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	435	0	0	0	0.00
12/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	423	0	0	0	0.00
12/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	447	0	0	0	0.00
12/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	589	1	1	1	0.00
12/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	604	1	1	1	0.00
12/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	619	1	1	1	0.00
12/09/2016	R207 On 02-February-17			Bond Future	8.02	98.3648	98.4804	98.3648	0.00
12/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2383	2	2	2	62.00
12/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	3070	3	3	3	0.00
12/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	3115	3	3	3	0.00
12/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	3092	3	3	3	0.00
12/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	147	0	0	0	0.00
12/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	72	0	0	0	0.00
12/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	69	0	0	0	0.00
12/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	70	0	0	0	0.00
12/09/2016	R207 On 04-May-17			Bond Future	8.01	100.3460	100.4614	100.3460	0.00
12/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	1187	1	1	1	0.00
12/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1215	1	1	1	0.00
12/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1201	1	1	1	0.00
12/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	724	1	1	1	0.00
12/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	743	1	1	1	0.00
12/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	734	1	1	1	0.00
12/09/2016	R207 On 03-August-17			Bond Future	7.96	98.8043	98.9224	98.8043	0.00
12/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1297	1	1	1	51.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1580	2	2	2	0.00
12/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1566	1	2	1	0.00
12/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1595	2	2	2	0.00
12/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	644	1	1	1	0.00
12/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	630	1	1	1	0.00
12/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	801	1	1	1	0.00
12/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	637	1	1	1	0.00
12/09/2016	R208 On 03-November-16			Bond Future	8.17	95.4036	95.5505	95.4036	30,188.00
12/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	4767	5	5	5	0.00
12/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	4800	5	5	5	0.00
12/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	4833	5	5	5	0.00
12/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	3	0	0	0	0.00
12/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	2	0	0	0	0.00
12/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	2	0	0	0	0.00
12/09/2016	R208 On 02-February-17			Bond Future	8.20	97.2448	97.3928	97.2448	0.00
12/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	1999	2	2	2	0.00
12/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	1976	2	2	2	0.00
12/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	2022	2	2	2	0.00
12/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	536	1	1	1	0.00
12/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	526	1	1	1	0.00
12/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	545	1	1	1	0.00
12/09/2016	R208 On 04-May-17			Bond Future	8.20	95.7989	95.9474	95.7989	0.00
12/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1630	2	2	2	0.00
12/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1667	2	2	2	0.00
12/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1648	2	2	2	0.00
12/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	1101	1	1	1	0.00
12/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	1074	1	1	1	0.00
12/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	1087	1	1	1	0.00
12/09/2016	R209 On 03-November-16			Bond Future	9.24	73.7335	73.8802	73.7335	37,640.00
12/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	6669	7	7	7	0.00
12/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	6785	7	7	7	0.00
12/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	527	1	1	1	345.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	6727	7	7	7	0.00
12/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	1041	1	1	1	0.00
12/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	2453	2	2	2	0.00
12/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	633	1	1	1	250.00
12/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	2324	2	2	2	120.00
12/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	1015	1	1	1	0.00
12/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	1997	2	2	2	0.00
12/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	92	0	0	0	0.00
12/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	1018	1	1	1	250.00
12/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	95	0	0	0	0.00
12/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	2439	3	2	3	250.00
12/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	3707	4	4	4	0.00
12/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	99	0	0	0	0.00
12/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	2486	3	2	3	345.00
12/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	1096	1	1	1	0.00
12/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	3362	4	3	4	0.00
12/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	1325	1	1	1	345.00
12/09/2016	R209 On 02-February-17			Bond Future	9.28	75.1566	75.3048	75.1566	0.00
12/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3750	4	4	4	0.00
12/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3667	4	4	4	0.00
12/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3708	4	4	4	0.00
12/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	1954	2	2	2	0.00
12/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	1927	2	2	2	0.00
12/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	1900	2	2	2	0.00
12/09/2016	R209 On 04-May-17			Bond Future	9.31	73.5182	73.6674	73.5182	0.00
12/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	4059	4	4	4	0.00
12/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	4133	4	4	4	0.00
12/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	4096	4	4	4	0.00
12/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	3032	3	3	3	0.00
12/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	3000	3	3	3	0.00
12/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	2969	3	3	3	0.00
12/09/2016	R210 On 03-November-16			Bond Future	186.74	186.7289	186.7351	186.7289	2,113.00
12/09/2016	R210 On 03-November-16	188.92	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
12/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
12/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
12/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2165	2	2	2	0.00
12/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2185	2	2	2	0.00
12/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2175	2	2	2	0.00
12/09/2016	R211 On 03-November-16			Bond Future	141.76	141.7556	141.7614	141.7556	56.00
12/09/2016	R211 On 03-November-16	141.76	Call	Bond Future	1	0	0	0	0.00
12/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	11	0	0	0	0.00
12/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	21	0	0	0	0.00
12/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R212 On 03-November-16			Bond Future	148.13	148.1289	148.1333	148.1289	3,838.00
12/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	23	0	0	0	0.00
12/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	13	0	0	0	0.00
12/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	33	0	0	0	0.00
12/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
12/09/2016	R213 On 03-November-16			Bond Future	9.14	84.2928	84.4370	84.2928	42,521.00
12/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	6895	7	7	7	0.00
12/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	7013	7	7	7	0.00
12/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	6954	7	7	7	0.00
12/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	76	0	0	0	0.00
12/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	73	0	0	0	0.00
12/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	78	0	0	0	0.00
12/09/2016	R213 On 02-February-17			Bond Future	9.18	85.9195	86.0650	85.9195	0.00
12/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3436	3	3	3	0.00
12/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3515	3	4	3	0.00
12/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3476	3	3	3	0.00
12/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	1944	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	1889	2	2	2	0.00
12/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	1916	2	2	2	0.00
12/09/2016	R213 On 04-May-17			Bond Future	9.21	84.0958	84.2422	84.0958	0.00
12/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	3948	4	4	4	0.00
12/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	3912	4	4	4	0.00
12/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	3876	4	4	4	0.00
12/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	2897	3	3	3	0.00
12/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	2867	3	3	3	0.00
12/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	2928	3	3	3	0.00
12/09/2016	R214 On 03-November-16			Bond Future	9.31	74.1511	74.3429	74.1511	29,194.00
12/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	7220	7	7	7	0.00
12/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	7101	7	7	7	0.00
12/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	7160	7	7	7	0.00
12/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	105	0	0	0	0.00
12/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	102	0	0	0	0.00
12/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	99	0	0	0	0.00
12/09/2016	R214 On 02-February-17			Bond Future	9.35	75.5820	75.7762	75.5820	0.00
12/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	4211	4	4	4	0.00
12/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	4167	4	4	4	0.00
12/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	4255	4	4	4	0.00
12/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	1898	2	2	2	0.00
12/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	1872	2	2	2	0.00
12/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	1924	2	2	2	0.00
12/09/2016	R214 On 04-May-17			Bond Future	9.38	73.8041	74.0003	73.8041	0.00
12/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	4491	4	4	4	0.00
12/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	4413	4	4	4	0.00
12/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	4452	4	4	4	0.00
12/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	3087	3	3	3	0.00
12/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	3055	3	3	3	0.00
12/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	3023	3	3	3	0.00
12/09/2016	R248 On 03-November-16			Bond Future	9.35	95.3419	95.5880	95.3419	61,875.00
12/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	9227	9	9	9	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
12/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	9152	9	9	9	0.00
12/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	9077	9	9	9	0.00
12/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	163	0	0	0	0.00
12/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	158	0	0	0	0.00
12/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	168	0	0	0	0.00
12/09/2016	R248 On 02-February-17			Bond Future	9.39	97.1819	97.4309	97.1819	0.00
12/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	5766	6	6	6	0.00
12/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	5823	6	6	6	0.00
12/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	5880	6	6	6	0.00
12/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	2348	2	2	2	0.00
12/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	2379	3	2	3	0.00
12/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	2316	2	2	2	0.00
12/09/2016	R248 On 04-May-17			Bond Future	9.42	94.6966	94.9482	94.6966	0.00
12/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	6185	6	6	6	0.00
12/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	6134	6	6	6	0.00
12/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	6084	6	6	6	0.00
12/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	3921	4	4	4	0.00
12/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	3881	4	4	4	0.00
12/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	3961	4	4	4	0.00