



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 03/10/2016 TO: 03/10/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	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
03/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	2025 On 03-November-16			Bond Future	128.49	128.4789	128.4924	128.4789	3,044.00
03/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	728	1	1	1	0.00
03/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	718	1	1	1	0.00
03/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	738	1	1	1	0.00
03/10/2016	2030 On 03-November-16			Bond Future	8.98	93.9575	94.6171	93.9575	26,853.00
03/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	2454	2	2	2	0.00
03/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	2524	2	3	2	0.00
03/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	2594	2	3	2	0.00
03/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 02-February-17			Bond Future	9.02	91.7542	92.4245	91.7542	0.00
03/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	1887	1	2	1	0.00
03/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	2026	1	2	1	0.00
03/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	1956	1	2	1	0.00
03/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 04-May-17			Bond Future	9.06	93.5842	94.2660	93.5842	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
03/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	1981	1	2	1	0.00
03/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	1913	1	2	1	0.00
03/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	1844	1	2	1	0.00
03/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
03/10/2016	2032 On 03-November-16			Bond Future	9.10	93.2246	93.8932	93.2246	13,093.00
03/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	8562	8	9	8	0.00
03/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	8696	8	9	8	0.00
03/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	8629	8	9	8	0.00
03/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	9	0	0	0	0.00
03/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	8	0	0	0	0.00
03/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	8	0	0	0	0.00
03/10/2016	2032 On 02-February-17			Bond Future	9.14	95.0131	95.6927	95.0131	0.00
03/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	4393	4	4	4	0.00
03/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	4490	4	4	4	0.00
03/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	4441	4	4	4	0.00
03/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	1598	2	2	2	0.00
03/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	1622	2	2	2	0.00
03/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	1573	2	2	2	0.00
03/10/2016	2032 On 04-May-17			Bond Future	9.17	92.7473	93.4386	92.7473	0.00
03/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	4858	4	5	4	0.00
03/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	4814	4	5	4	0.00
03/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	4770	4	5	4	0.00
03/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	2750	3	3	3	0.00
03/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	2721	3	3	3	0.00
03/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	2780	3	3	3	0.00
03/10/2016	2033 On 03-November-16			Bond Future	108.22	108.2083	108.2197	108.2083	4,678.00
03/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	950	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
03/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	960	1	1	1	0.00
03/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	940	1	1	1	0.00
03/10/2016	2037 On 03-November-16			Bond Future	9.27	94.4833	95.3471	94.4833	36,730.00
03/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	8639	8	9	8	0.00
03/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	8712	8	9	8	0.00
03/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	8784	8	9	8	0.00
03/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	21	0	0	0	0.00
03/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	20	0	0	0	0.00
03/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	22	0	0	0	0.00
03/10/2016	2037 On 02-February-17			Bond Future	9.30	92.0398	92.9182	92.0398	0.00
03/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	4842	4	5	4	0.00
03/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	4947	4	5	4	0.00
03/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	4895	4	5	4	0.00
03/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	1900	2	2	2	0.00
03/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	1872	2	2	2	0.00
03/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	1844	2	2	2	0.00
03/10/2016	2037 On 04-May-17			Bond Future	9.34	93.8755	94.7695	93.8755	0.00
03/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	5303	5	5	5	0.00
03/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	5255	5	5	5	0.00
03/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	5350	5	5	5	0.00
03/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3268	4	3	4	0.00
03/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3200	4	3	4	0.00
03/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3234	4	3	4	0.00
03/10/2016	2038 On 03-November-16			Bond Future	135.68	135.6609	135.6751	135.6609	20,563.00
03/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	645	1	1	1	0.00
03/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	635	1	1	1	0.00
03/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	655	1	1	1	0.00
03/10/2016	2040 On 03-November-16			Bond Future	9.32	98.5608	99.3959	98.5608	4,623.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	3870	3	4	3	0.00
03/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	4007	3	4	3	0.00
03/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	3938	3	4	3	0.00
03/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	564	1	1	1	0.00
03/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	545	1	1	1	0.00
03/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	526	1	1	1	0.00
03/10/2016	2040 On 02-February-17			Bond Future	9.36	95.9451	96.7942	95.9451	0.00
03/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	4526	4	5	4	0.00
03/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	4579	4	5	4	0.00
03/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	4632	4	5	4	0.00
03/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2517	3	3	3	0.00
03/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2482	3	2	3	0.00
03/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2553	3	3	3	0.00
03/10/2016	2040 On 04-May-17			Bond Future	9.40	97.8587	98.7229	97.8587	0.00
03/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	5652	5	6	5	0.00
03/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	5703	5	6	5	0.00
03/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	5753	5	6	5	0.00
03/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	3619	4	4	4	0.00
03/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3583	4	4	4	0.00
03/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	3656	4	4	4	0.00
03/10/2016	2044 On 03-November-16			Bond Future	9.34	95.6696	96.5618	95.6696	18,511.00
03/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	9260	8	9	8	0.00
03/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	9184	8	9	8	0.00
03/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	9337	8	9	8	0.00
03/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	29	0	0	0	0.00
03/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	30	0	0	0	0.00
03/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	32	0	0	0	0.00
03/10/2016	2044 On 02-February-17			Bond Future	9.38	93.1236	94.0311	93.1236	0.00
03/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	5556	5	6	5	0.00
03/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	5613	5	6	5	0.00
03/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	5499	5	5	5	0.00
03/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2046	2	2	2	0.00
03/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2016	2	2	2	0.00

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03/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2076	2	2	2	0.00
03/10/2016	2044 On 04-May-17			Bond Future	9.41	94.9809	95.9046	94.9809	0.00
03/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	5932	5	6	5	0.00
03/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	5881	5	6	5	0.00
03/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	5983	5	6	5	0.00
03/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3582	4	4	4	0.00
03/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3619	4	4	4	0.00
03/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	3656	4	4	4	0.00
03/10/2016	2046 On 03-November-16			Bond Future	133.76	133.7475	133.7619	133.7475	17,476.00
03/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	3328	3	3	3	0.00
03/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	3308	3	3	3	0.00
03/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	3318	3	3	3	0.00
03/10/2016	2050 On 03-November-16			Bond Future	143.91	143.8942	143.9096	143.8942	21,628.00
03/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
03/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5620	6	6	6	0.00
03/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5630	6	6	6	0.00
03/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5610	6	6	6	0.00
03/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	AL37 On 03-November-16			Index Future	508.32	506.8680	508.3160	506.8680	9.00
03/10/2016	AL37 On 02-February-17			Index Future	518.06	516.5930	518.0560	516.5930	0.00
03/10/2016	AL7T On 03-November-16			Index Future	591.01	587.6200	591.0110	587.6200	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	AL7T On 02-February-17			Index Future	602.34	598.8930	602.3350	598.8930	0.00
03/10/2016	ALBI On 03-November-16			Index Future	538.97	535.3070	538.9660	535.3070	712.00
03/10/2016	ALBI On 02-February-17			Index Future	549.29	545.5770	549.2940	545.5770	2.00
03/10/2016	ALBI On 04-May-17			Index Future	560.23	556.4520	560.2300	556.4520	0.00
03/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	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
03/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	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
03/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/10/2016	EL28 On 03-November-16			Bond Future	129.69	129.6749	129.6909	129.6749	0.00
03/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	2469	2	2	2	0.00
03/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	2479	2	2	2	0.00
03/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	2459	2	2	2	0.00
03/10/2016	EL28 On 02-February-17			Bond Future	132.18	132.1709	132.1845	132.1709	0.00
03/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2915	3	3	3	0.00
03/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2935	3	3	3	0.00
03/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2925	3	3	3	0.00
03/10/2016	EL28 On 04-May-17			Bond Future	133.14	133.1281	133.1432	133.1281	0.00
03/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
03/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4757	5	5	5	0.00
03/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4767	5	5	5	0.00
03/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4777	5	5	5	0.00
03/10/2016	ES33 On 03-November-16			Bond Future	10.15	79.2206	79.8989	79.2206	8,789.00
03/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7212	7	7	7	0.00
03/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7096	6	7	6	0.00
03/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7154	6	7	6	0.00
03/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 02-February-17			Bond Future	10.22	80.7405	81.4301	80.7405	0.00
03/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	2484	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
03/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	2421	2	2	2	0.00
03/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2358	2	2	2	0.00
03/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 04-May-17			Bond Future	10.29	78.5553	79.2572	78.5553	0.00
03/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1684	1	2	1	0.00
03/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1747	1	2	1	0.00
03/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1621	1	2	1	0.00
03/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
03/10/2016	ES42 On 03-November-16			Bond Future	10.28	83.6075	84.3512	83.6075	8,777.00
03/10/2016	ES42 On 02-February-17			Bond Future	10.35	85.2115	85.9678	85.2115	0.00
03/10/2016	ES42 On 04-May-17			Bond Future	10.41	82.6472	83.4170	82.6472	0.00
03/10/2016	GOVI On 03-November-16			GOVI	536.57	533.2090	536.5650	533.2090	413.00
03/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	604550	57	60	57	0.00
03/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	604350	57	60	57	0.00
03/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	604450	57	60	57	0.00
03/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 02-February-17			GOVI	546.85	543.4390	546.8460	543.4390	27.00
03/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	135260	10	14	10	0.00
03/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	135060	10	14	10	0.00
03/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	135160	10	14	10	0.00
03/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 04-May-17			GOVI	557.73	554.2720	557.7340	554.2720	0.00
03/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2955340	292	296	292	0.00
03/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2955440	292	296	292	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
03/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2955540	292	296	292	0.00
03/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
03/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
03/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/10/2016	IGOV On 03-November-16			Index Future	249.59	249.5120	249.5880	249.5120	1,021.00
03/10/2016	IGOV On 02-February-17			Index Future	254.39	254.3150	254.3860	254.3150	57.00
03/10/2016	IGOV On 04-May-17			Index Future	259.47	259.3990	259.4660	259.3990	0.00
03/10/2016	ILBI On 03-November-16			Index Future	676.53	676.4180	676.5250	676.4180	0.00
03/10/2016	ILBI On 02-February-17			Index Future	689.63	689.5260	689.6330	689.5260	155.00
03/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
03/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0113	100.0099	100.0113	0.00
03/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.63	99.6395	99.6318	99.6395	0.00
03/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.66	99.6751	99.6636	99.6751	0.00
03/10/2016	IS01 On 21-December-17			Interest Rate Swap	99.91	99.9304	99.9130	99.9304	0.00
03/10/2016	IS02 On 18-December-17			Interest Rate Swap	99.94	99.9577	99.9411	99.9577	0.00
03/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.21	99.2341	99.2092	99.2341	0.00
03/10/2016	IS02 On 15-June-18			Interest Rate Swap	98.86	98.8880	98.8552	98.8880	0.00
03/10/2016	IS02 On 21-September-18			Interest Rate Swap	98.89	98.9343	98.8869	98.9343	0.00
03/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.37	99.4300	99.3700	99.4300	0.00
03/10/2016	IS05 On 17-December-20			Interest Rate Swap	97.53	97.7320	97.5333	97.7320	0.00
03/10/2016	IS05 On 16-March-21			Interest Rate Swap	96.84	97.0561	96.8407	97.0561	0.00
03/10/2016	IS05 On 15-June-21			Interest Rate Swap	96.11	96.3468	96.1147	96.3468	0.00
03/10/2016	IS05 On 21-September-21			Interest Rate Swap	96.36	96.6090	96.3593	96.6090	0.00
03/10/2016	IS05 On 21-December-21			Interest Rate Swap	98.58	98.8457	98.5819	98.8457	50.00
03/10/2016	IS10 On 17-December-25			Interest Rate Swap	97.04	97.4999	97.0378	97.4999	0.00
03/10/2016	IS10 On 16-March-26			Interest Rate Swap	94.09	94.5718	94.0901	94.5718	0.00
03/10/2016	IS10 On 15-June-26			Interest Rate Swap	92.84	93.3401	92.8414	93.3401	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
03/10/2016	IS10 On 21-September-26			Interest Rate Swap	94.93	95.4331	94.9276	95.4331	0.00
03/10/2016	IS10 On 21-December-26			Interest Rate Swap	98.59	99.0973	98.5947	99.0973	0.00
03/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
03/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
03/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
03/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
03/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
03/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
03/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	10,000.00
03/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
03/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
03/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	1,000.00
03/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
03/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
03/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
03/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	1,000.00
03/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
03/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
03/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
03/10/2016	R023 On 03-November-16			Bond Future	8.27	98.5597	98.9486	98.5597	13,335.00
03/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	6668	6	7	6	0.00
03/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	6712	6	7	6	0.00
03/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	6756	6	7	6	0.00
03/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R023 On 02-February-17			Bond Future	8.30	100.4506	100.8450	100.4506	0.00
03/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	3125	3	3	3	0.00
03/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	3091	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	3057	3	3	3	0.00
03/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	589	1	1	1	0.00
03/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	578	1	1	1	0.00
03/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	600	1	1	1	0.00
03/10/2016	R023 On 04-May-17			Bond Future	8.31	98.5193	98.9196	98.5193	0.00
03/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	2636	2	3	2	0.00
03/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	2690	2	3	2	0.00
03/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	2663	2	3	2	0.00
03/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1391	2	1	2	0.00
03/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1358	2	1	2	0.00
03/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1374	2	1	2	0.00
03/10/2016	R035 On 03-November-16			Bond Future	9.21	97.9341	98.7566	97.9341	4,849.00
03/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	3040	2	3	2	0.00
03/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	3203	2	3	2	0.00
03/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	3122	2	3	2	0.00
03/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 02-February-17			Bond Future	9.25	99.8129	100.6493	99.8129	0.00
03/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	2167	1	2	1	0.00
03/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	2249	1	2	1	0.00
03/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	2085	1	2	1	0.00
03/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 04-May-17			Bond Future	9.28	97.2979	98.1491	97.2979	0.00
03/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	2049	1	2	1	0.00
03/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	2211	1	2	1	0.00
03/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	2130	1	2	1	0.00
03/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	R186 On 03-November-16			Bond Future	8.59	116.0493	116.7096	116.0493	85,885.00
03/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	3774	3	4	3	0.00
03/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	7378	7	7	7	0.00
03/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	2952	2	3	2	0.00
03/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	5678	5	6	5	1,425.00
03/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	967	1	1	1	0.00
03/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	2204	2	2	2	0.00
03/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	2895	2	3	2	0.00
03/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	4394	4	4	4	1,425.00
03/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	429	0	0	0	150.00
03/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	2620	2	3	2	0.00
03/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	3008	3	3	3	0.00
03/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	7704	7	8	7	0.00
03/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	10	0	0	0	0.00
03/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	7	0	0	0	0.00
03/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	435	1	0	1	5,092.00
03/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	192	0	0	0	108.00
03/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	344	1	0	1	0.00
03/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	331	1	0	1	0.00
03/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	2581	3	3	3	0.00
03/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	1502	2	2	2	150.00
03/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	358	1	0	1	0.00
03/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	122	0	0	0	0.00
03/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	584	1	1	1	150.00
03/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	45	0	0	0	0.00
03/10/2016	R186 On 02-February-17			Bond Future	8.63	112.9728	113.6433	112.9728	0.00
03/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	6514	6	7	6	0.00
03/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	3361	3	3	3	0.00
03/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	5967	5	6	5	0.00
03/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	2297	2	2	2	7,000.00
03/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	3107	3	3	3	0.00
03/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	760	1	1	1	7,000.00
03/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	1573	1	2	1	500.00
03/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	3024	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1744	2	2	2	750.00
03/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	3065	3	3	3	0.00
03/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	3492	3	3	3	0.00
03/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	546	1	1	1	13,500.00
03/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	1653	2	2	2	500.00
03/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	2485	3	2	3	0.00
03/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	3411	4	3	4	0.00
03/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	1873	2	2	2	0.00
03/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	660	1	1	1	750.00
03/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	5321	6	5	6	0.00
03/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	1816	2	2	2	0.00
03/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	3149	4	3	4	0.00
03/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	1845	2	2	2	0.00
03/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	1576	2	2	2	750.00
03/10/2016	R186 On 04-May-17			Bond Future	8.65	115.2256	115.9073	115.2256	0.00
03/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	4060	4	4	4	0.00
03/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	4102	4	4	4	0.00
03/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	4019	4	4	4	0.00
03/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	2366	3	2	3	0.00
03/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	2339	3	2	3	0.00
03/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	2312	3	2	3	0.00
03/10/2016	R197 On 03-November-16			Bond Future	302.60	302.5640	302.5954	302.5640	875.00
03/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	975	1	1	1	0.00
03/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	985	1	1	1	0.00
03/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	965	1	1	1	0.00
03/10/2016	R202 On 03-November-16			Bond Future	249.90	249.8697	249.8964	249.8697	35,841.00
03/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R202 On 03-November-16	253.86	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
03/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3964	4	4	4	0.00
03/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3974	4	4	4	0.00
03/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3954	4	4	4	0.00
03/10/2016	R203 On 03-November-16			Bond Future	7.38	101.8780	101.9225	101.8780	23,344.00
03/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	1184	1	1	1	0.00
03/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	1200	1	1	1	0.00
03/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	1192	1	1	1	0.00
03/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R203 On 02-February-17			Bond Future	7.24	103.8325	103.8758	103.8325	0.00
03/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	322	0	0	0	0.00
03/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	331	0	0	0	0.00
03/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	327	0	0	0	0.00
03/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	53	0	0	0	0.00
03/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	52	0	0	0	0.00
03/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	55	0	0	0	0.00
03/10/2016	R203 On 04-May-17			Bond Future	6.55	101.7282	101.7704	101.7282	0.00
03/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	191	0	0	0	0.00
03/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	194	0	0	0	0.00
03/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	196	0	0	0	0.00
03/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	63	0	0	0	0.00
03/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	64	0	0	0	0.00
03/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	62	0	0	0	0.00
03/10/2016	R204 On 03-November-16			Bond Future	7.60	103.7144	103.8252	103.7144	31,543.00
03/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	3062	3	3	3	0.00
03/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	3099	3	3	3	0.00
03/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	3080	3	3	3	0.00
03/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R204 On 02-February-17			Bond Future	7.57	101.6638	101.7747	101.6638	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
03/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	1308	1	1	1	0.00
03/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	1323	1	1	1	0.00
03/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	1337	1	1	1	0.00
03/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	97	0	0	0	0.00
03/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	93	0	0	0	0.00
03/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	95	0	0	0	0.00
03/10/2016	R204 On 04-May-17			Bond Future	7.49	103.6910	103.8020	103.6910	0.00
03/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	912	1	1	1	0.00
03/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	933	1	1	1	0.00
03/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	923	1	1	1	0.00
03/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	296	0	0	0	0.00
03/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	291	0	0	0	0.00
03/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	300	0	0	0	0.00
03/10/2016	R207 On 03-November-16			Bond Future	7.81	100.5175	100.7157	100.5175	58,834.00
03/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	600	0	1	0	0.00
03/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	582	0	1	0	0.00
03/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	618	1	1	1	0.00
03/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	235	0	0	0	0.00
03/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	245	0	0	0	0.00
03/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	254	0	0	0	0.00
03/10/2016	R207 On 02-February-17			Bond Future	7.81	98.8034	99.0034	98.8034	0.00
03/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2821	3	3	3	62.00
03/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	3544	3	4	3	0.00
03/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	3591	3	4	3	0.00
03/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	3568	3	4	3	0.00
03/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	62	0	0	0	0.00
03/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	23	0	0	0	0.00
03/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	22	0	0	0	0.00
03/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	23	0	0	0	0.00
03/10/2016	R207 On 04-May-17			Bond Future	7.79	100.7737	100.9757	100.7737	0.00
03/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	1462	1	1	1	0.00
03/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1494	1	1	1	0.00
03/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	1478	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
03/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	489	1	0	1	0.00
03/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	504	1	1	1	0.00
03/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	497	1	0	1	0.00
03/10/2016	R207 On 03-August-17			Bond Future	7.73	99.2206	99.4249	99.2206	0.00
03/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1574	1	2	1	51.00
03/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1893	2	2	2	0.00
03/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1877	2	2	2	0.00
03/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1909	2	2	2	0.00
03/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	453	1	0	1	0.00
03/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	442	1	0	1	0.00
03/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	576	1	1	1	0.00
03/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	447	1	0	1	0.00
03/10/2016	R208 On 03-November-16			Bond Future	8.00	95.9021	96.1563	95.9021	30,986.00
03/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	5370	5	5	5	0.00
03/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	5403	5	5	5	0.00
03/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	5436	5	5	5	0.00
03/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R208 On 02-February-17			Bond Future	8.02	97.7420	97.9992	97.7420	0.00
03/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	2383	2	2	2	0.00
03/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	2357	2	2	2	0.00
03/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	2409	2	2	2	0.00
03/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	313	0	0	0	0.00
03/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	307	0	0	0	0.00
03/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	320	0	0	0	0.00
03/10/2016	R208 On 04-May-17			Bond Future	8.02	96.2869	96.5473	96.2869	0.00
03/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1929	2	2	2	0.00
03/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1971	2	2	2	0.00
03/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1950	2	2	2	0.00
03/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	800	1	1	1	0.00
03/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	778	1	1	1	0.00
03/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	789	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
03/10/2016	R209 On 03-November-16			Bond Future	9.15	73.8006	74.5233	73.8006	37,798.00
03/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	7228	7	7	7	0.00
03/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	7349	7	7	7	0.00
03/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	399	0	0	0	345.00
03/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	7288	7	7	7	0.00
03/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	944	1	1	1	0.00
03/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	2590	2	3	2	0.00
03/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	505	0	1	0	250.00
03/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	2438	2	2	2	120.00
03/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	2055	2	2	2	0.00
03/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	915	1	1	1	0.00
03/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	14	0	0	0	0.00
03/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	13	0	0	0	0.00
03/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	512	1	1	1	250.00
03/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	1699	2	2	2	250.00
03/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	2936	4	3	4	0.00
03/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	14	0	0	0	0.00
03/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	1743	2	2	2	345.00
03/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	567	1	1	1	0.00
03/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	2591	3	3	3	0.00
03/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	739	1	1	1	345.00
03/10/2016	R209 On 02-February-17			Bond Future	9.19	75.2165	75.9515	75.2165	0.00
03/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	3980	4	4	4	0.00
03/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	3891	3	4	3	0.00
03/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	3936	3	4	3	0.00
03/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1531	2	2	2	0.00
03/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1507	2	2	2	0.00
03/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1484	2	1	2	0.00
03/10/2016	R209 On 04-May-17			Bond Future	9.22	73.5645	74.3127	73.5645	0.00
03/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	4282	4	4	4	0.00
03/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	4362	4	4	4	0.00
03/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	4322	4	4	4	0.00
03/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	2609	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	2581	3	3	3	0.00
03/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	2553	3	3	3	0.00
03/10/2016	R210 On 03-November-16			Bond Future	186.39	186.3749	186.3948	186.3749	2,086.00
03/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	2505	3	3	3	0.00
03/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	2525	3	3	3	0.00
03/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	2515	3	3	3	0.00
03/10/2016	R211 On 03-November-16			Bond Future	141.95	141.9357	141.9519	141.9357	56.00
03/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	192	0	0	0	0.00
03/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	202	0	0	0	0.00
03/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	212	0	0	0	0.00
03/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
03/10/2016	R212 On 03-November-16			Bond Future	148.08	147.9872	148.0754	147.9872	3,109.00
03/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
03/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	35	0	0	0	0.00
03/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	45	0	0	0	0.00
03/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	25	0	0	0	0.00
03/10/2016	R213 On 03-November-16			Bond Future	9.01	84.7177	85.3233	84.7177	42,426.00
03/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	7710	7	8	7	0.00
03/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	7832	7	8	7	0.00
03/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	7771	7	8	7	0.00
03/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	7	0	0	0	0.00
03/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	6	0	0	0	0.00
03/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	7	0	0	0	0.00
03/10/2016	R213 On 02-February-17			Bond Future	9.05	86.3431	86.9586	86.3431	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
03/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	3838	3	4	3	0.00
03/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	3926	4	4	4	0.00
03/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	3882	4	4	4	0.00
03/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1452	2	1	2	0.00
03/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1406	2	1	2	0.00
03/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1429	2	1	2	0.00
03/10/2016	R213 On 04-May-17			Bond Future	9.08	84.5113	85.1374	84.5113	0.00
03/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	4355	4	4	4	0.00
03/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	4315	4	4	4	0.00
03/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	4275	4	4	4	0.00
03/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2405	3	2	3	0.00
03/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2379	3	2	3	0.00
03/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	2432	3	2	3	0.00
03/10/2016	R214 On 03-November-16			Bond Future	9.24	74.1105	74.8300	74.1105	29,928.00
03/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	7624	7	8	7	0.00
03/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	7500	7	8	7	0.00
03/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	7562	7	8	7	0.00
03/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	18	0	0	0	0.00
03/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	17	0	0	0	0.00
03/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	16	0	0	0	0.00
03/10/2016	R214 On 02-February-17			Bond Future	9.28	75.5323	76.2641	75.5323	7,379.00
03/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	4344	4	4	4	0.00
03/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	4298	4	4	4	0.00
03/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	4391	4	4	4	0.00
03/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1544	2	2	2	0.00
03/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1520	2	2	2	0.00
03/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1568	2	2	2	0.00
03/10/2016	R214 On 04-May-17			Bond Future	9.31	73.7388	74.4837	73.7388	0.00
03/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	4673	4	5	4	0.00
03/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	4590	4	5	4	0.00
03/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	4631	4	5	4	0.00
03/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	2781	3	3	3	0.00
03/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	2751	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	2722	3	3	3	0.00
03/10/2016	R248 On 03-November-16			Bond Future	9.30	95.1965	96.1178	95.1965	62,123.00
03/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	9628	9	10	9	0.00
03/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	9550	9	10	9	0.00
03/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	9472	9	9	9	0.00
03/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	31	0	0	0	0.00
03/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	30	0	0	0	0.00
03/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	33	0	0	0	0.00
03/10/2016	R248 On 02-February-17			Bond Future	9.33	97.0229	97.9599	97.0229	0.00
03/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	5930	5	6	5	0.00
03/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	5989	5	6	5	0.00
03/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	6049	5	6	5	0.00
03/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	1986	2	2	2	0.00
03/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2015	2	2	2	0.00
03/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	1957	2	2	2	0.00
03/10/2016	R248 On 04-May-17			Bond Future	9.36	94.5156	95.4695	94.5156	0.00
03/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	6382	6	6	6	0.00
03/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	6328	6	6	6	0.00
03/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	6275	6	6	6	0.00
03/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3593	4	4	4	0.00
03/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3557	4	4	4	0.00
03/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3630	4	4	4	0.00