



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: 10/08/2016 TO: 10/08/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	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
10/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	2025 On 04-August-16			Bond Future	127.69	127.6883	127.6883	127.6883	0.00
10/08/2016	2025 On 03-November-16			Bond Future	130.21	130.2507	130.2089	130.2507	3,077.00
10/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	999	1	1	1	0.00
10/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	989	1	1	1	0.00
10/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	979	1	1	1	0.00
10/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 04-August-16			Bond Future	8.94	92.9347	92.9347	92.9347	0.00
10/08/2016	2030 On 03-November-16			Bond Future	8.83	94.9726	95.7739	94.9726	30,296.00
10/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	3611	3	4	3	0.00
10/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	3681	3	4	3	0.00
10/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	3750	3	4	3	0.00
10/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 02-February-17			Bond Future	8.85	92.8199	93.6354	92.8199	0.00
10/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	3098	2	3	2	0.00
10/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	3237	2	3	2	0.00
10/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	3167	2	3	2	0.00
10/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 02-February-17	9.31	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
10/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 04-May-17			Bond Future	8.88	94.7183	95.5466	94.7183	0.00
10/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	3262	2	3	2	0.00
10/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	3193	2	3	2	0.00
10/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	3125	2	3	2	0.00
10/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2032 On 04-August-16			Bond Future	9.06	96.2529	96.2529	96.2529	0.00
10/08/2016	2032 On 03-November-16			Bond Future	8.95	94.2573	95.1185	94.2573	13,093.00
10/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	9903	9	10	9	0.00
10/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	10031	9	10	9	0.00
10/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	9967	9	10	9	0.00
10/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	125	0	0	0	0.00
10/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	118	0	0	0	0.00
10/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	121	0	0	0	0.00
10/08/2016	2032 On 02-February-17			Bond Future	8.98	96.0969	96.9735	96.0969	0.00
10/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5851	5	6	5	0.00
10/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5952	5	6	5	0.00
10/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5901	5	6	5	0.00
10/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	1777	2	2	2	0.00
10/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	1800	2	2	2	0.00
10/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	1754	2	2	2	0.00
10/08/2016	2032 On 04-May-17			Bond Future	9.00	93.9008	94.7913	93.9008	0.00
10/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	6151	6	6	6	0.00
10/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	6104	6	6	6	0.00
10/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	6057	6	6	6	0.00
10/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	2687	3	3	3	0.00
10/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	2661	3	3	3	0.00
10/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	2714	3	3	3	0.00
10/08/2016	2033 On 04-August-16			Bond Future	107.60	107.5981	107.5981	107.5981	0.00
10/08/2016	2033 On 03-November-16			Bond Future	108.54	108.5710	108.5369	108.5710	4,275.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	633	1	1	1	0.00
10/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	643	1	1	1	0.00
10/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	623	1	1	1	0.00
10/08/2016	2037 On 04-August-16			Bond Future	9.18	94.0416	94.0416	94.0416	0.00
10/08/2016	2037 On 03-November-16			Bond Future	9.06	96.2917	97.1575	96.2917	40,431.00
10/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	10624	10	11	10	0.00
10/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	10693	10	11	10	0.00
10/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	10761	10	11	10	0.00
10/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	192	0	0	0	0.00
10/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	187	0	0	0	0.00
10/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	197	0	0	0	0.00
10/08/2016	2037 On 02-February-17			Bond Future	9.09	93.9144	94.7956	93.9144	0.00
10/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6760	6	7	6	0.00
10/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6872	6	7	6	0.00
10/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6816	6	7	6	0.00
10/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	1940	2	2	2	0.00
10/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	1916	2	2	2	0.00
10/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	1891	2	2	2	0.00
10/08/2016	2037 On 04-May-17			Bond Future	9.11	95.8353	96.7305	95.8353	0.00
10/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	7183	7	7	7	0.00
10/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	7131	6	7	6	0.00
10/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	7234	7	7	7	0.00
10/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3183	3	3	3	0.00
10/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3123	3	3	3	0.00
10/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3153	3	3	3	0.00
10/08/2016	2038 On 04-August-16			Bond Future	133.96	133.9558	133.9558	133.9558	0.00
10/08/2016	2038 On 03-November-16			Bond Future	136.62	136.4327	136.6242	136.4327	20,808.00
10/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	294	0	0	0	0.00
10/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	304	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	314	0	0	0	0.00
10/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
10/08/2016	2040 On 04-August-16			Bond Future	9.21	98.2817	98.2817	98.2817	0.00
10/08/2016	2040 On 03-November-16			Bond Future	9.09	100.6498	101.5349	100.6498	3,584.00
10/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	6487	6	6	6	0.00
10/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	6621	6	7	6	0.00
10/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	6554	6	7	6	0.00
10/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	1041	1	1	1	0.00
10/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	1021	1	1	1	0.00
10/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	1001	1	1	1	0.00
10/08/2016	2040 On 02-February-17			Bond Future	9.12	98.1071	99.0081	98.1071	0.00
10/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	6678	6	7	6	0.00
10/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6736	6	7	6	0.00
10/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6794	6	7	6	0.00
10/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2460	3	2	3	0.00
10/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2430	3	2	3	0.00
10/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2490	3	2	3	0.00
10/08/2016	2040 On 04-May-17			Bond Future	9.15	100.1137	101.0290	100.1137	0.00
10/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	7737	7	8	7	0.00
10/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7792	7	8	7	0.00
10/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7848	7	8	7	0.00
10/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3403	4	3	4	0.00
10/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3371	4	3	4	0.00
10/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3435	4	3	4	0.00
10/08/2016	2044 On 04-August-16			Bond Future	9.25	95.3256	95.3256	95.3256	0.00
10/08/2016	2044 On 03-November-16			Bond Future	9.12	97.6933	98.6396	97.6933	18,597.00
10/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	11548	11	12	11	0.00
10/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	11476	11	11	11	0.00
10/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	11620	11	12	11	0.00
10/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	234	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	240	0	0	0	0.00
10/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	246	0	0	0	0.00
10/08/2016	2044 On 02-February-17			Bond Future	9.15	95.2182	96.1815	95.2182	0.00
10/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	7707	7	8	7	0.00
10/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	7768	7	8	7	0.00
10/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	7646	7	8	7	0.00
10/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2046	2	2	2	0.00
10/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2021	2	2	2	0.00
10/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2072	2	2	2	0.00
10/08/2016	2044 On 04-May-17			Bond Future	9.17	97.1658	98.1447	97.1658	0.00
10/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	8009	7	8	7	0.00
10/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7953	7	8	7	0.00
10/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	8064	7	8	7	0.00
10/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3423	4	3	4	0.00
10/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3455	4	3	4	0.00
10/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3488	4	3	4	0.00
10/08/2016	2046 On 04-August-16			Bond Future	133.83	133.8331	133.8331	133.8331	0.00
10/08/2016	2046 On 03-November-16			Bond Future	134.77	134.8105	134.7693	134.8105	17,253.00
10/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	2321	2	2	2	0.00
10/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	2301	2	2	2	0.00
10/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	2311	2	2	2	0.00
10/08/2016	2050 On 04-August-16			Bond Future	142.34	142.3449	142.3449	142.3449	0.00
10/08/2016	2050 On 03-November-16			Bond Future	144.93	144.9774	144.9339	144.9774	21,628.00
10/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
10/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	4596	5	5	5	0.00
10/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	4606	5	5	5	0.00
10/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	4586	5	5	5	0.00

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10/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	AL37 On 03-November-16			Index Future	508.33	506.6870	508.3300	506.6870	14.00
10/08/2016	AL37 On 02-February-17			Index Future	518.24	516.5730	518.2420	516.5730	0.00
10/08/2016	AL7T On 03-November-16			Index Future	595.57	591.9180	595.5730	591.9180	9.00
10/08/2016	AL7T On 02-February-17			Index Future	607.19	603.4670	607.1860	603.4670	0.00
10/08/2016	ALBI On 03-November-16			Index Future	544.79	540.9070	544.7930	540.9070	721.00
10/08/2016	ALBI On 02-February-17			Index Future	555.42	551.4610	555.4160	551.4610	0.00
10/08/2016	ALBI On 04-May-17			Index Future	566.74	562.7290	566.7430	562.7290	0.00
10/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C303 On 28-February-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
10/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/08/2016	EL28 On 04-August-16			Bond Future	131.11	131.1089	131.1089	131.1089	0.00
10/08/2016	EL28 On 03-November-16			Bond Future	131.84	131.8806	131.8442	131.8806	0.00
10/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	316	0	0	0	0.00
10/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	326	0	0	0	0.00
10/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	306	0	0	0	0.00
10/08/2016	EL28 On 02-February-17			Bond Future	134.42	134.4623	134.4233	134.4623	0.00
10/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	677	1	1	1	0.00
10/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	697	1	1	1	0.00
10/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	687	1	1	1	0.00
10/08/2016	EL28 On 04-May-17			Bond Future	135.48	135.5276	135.4822	135.5276	0.00
10/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
10/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2418	2	2	2	0.00
10/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2428	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
10/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2438	2	2	2	0.00
10/08/2016	ES33 On 04-August-16			Bond Future	10.06	82.3398	82.3398	82.3398	0.00
10/08/2016	ES33 On 03-November-16			Bond Future	9.97	80.4403	81.1214	80.4403	8,789.00
10/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	8435	8	8	8	0.00
10/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	8319	8	8	8	0.00
10/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	8377	8	8	8	0.00
10/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 02-February-17			Bond Future	10.03	82.0102	82.7034	82.0102	0.00
10/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3757	3	4	3	0.00
10/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3694	3	4	3	0.00
10/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	3631	3	4	3	0.00
10/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 04-May-17			Bond Future	10.09	79.8911	80.5950	79.8911	0.00
10/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	3022	2	3	2	0.00
10/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	3085	2	3	2	0.00
10/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2958	2	3	2	0.00
10/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
10/08/2016	ES42 On 04-August-16			Bond Future	10.17	87.3599	87.3599	87.3599	0.00
10/08/2016	ES42 On 03-November-16			Bond Future	10.07	85.2222	86.0159	85.2222	8,777.00
10/08/2016	ES42 On 02-February-17			Bond Future	10.13	86.8858	87.6936	86.8858	0.00
10/08/2016	ES42 On 04-May-17			Bond Future	10.18	84.3989	85.2197	84.3989	0.00
10/08/2016	GOVI On 03-November-16			GOVI	541.43	537.8310	541.4290	537.8310	417.00
10/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	653190	62	65	62	0.00
10/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	652990	62	65	62	0.00
10/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	653090	62	65	62	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 02-February-17			GOVI	551.99	548.3250	551.9860	548.3250	26.00
10/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	186660	15	19	15	0.00
10/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	186460	15	19	15	0.00
10/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	186560	15	19	15	0.00
10/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 04-May-17			GOVI	563.24	559.5280	563.2430	559.5280	0.00
10/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	3010430	297	301	297	0.00
10/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	3010530	297	301	297	0.00
10/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	3010630	297	301	297	0.00
10/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
10/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
10/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/08/2016	IGOV On 03-November-16			Index Future	251.96	251.9740	251.9590	251.9740	1,023.00
10/08/2016	IGOV On 02-February-17			Index Future	256.89	256.9060	256.8870	256.9060	55.00
10/08/2016	IGOV On 04-May-17			Index Future	262.14	262.1690	262.1410	262.1690	0.00
10/08/2016	ILBI On 03-November-16			Index Future	682.13	682.3710	682.1260	682.3710	0.00
10/08/2016	ILBI On 02-February-17			Index Future	695.40	695.6470	695.3950	695.6470	150.00
10/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0719	100.0693	100.0719	0.00
10/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0298	100.0192	100.0298	0.00
10/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.65	99.6734	99.6546	99.6734	0.00
10/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.73	99.7637	99.7293	99.7637	0.00
10/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.03	100.0785	100.0250	100.0785	0.00
10/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.32	99.3979	99.3242	99.3979	0.00
10/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.00	99.0966	99.0042	99.0966	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.09	99.1952	99.0866	99.1952	0.00
10/08/2016	IS05 On 17-December-20			Interest Rate Swap	97.85	98.1343	97.8535	98.1343	0.00
10/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.16	97.4641	97.1619	97.4641	0.00
10/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.44	96.7569	96.4360	96.7569	0.00
10/08/2016	IS05 On 21-September-21			Interest Rate Swap	96.69	97.0201	96.6857	97.0201	0.00
10/08/2016	IS10 On 17-December-25			Interest Rate Swap	97.17	97.7341	97.1699	97.7341	0.00
10/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.21	94.8065	94.2143	94.8065	0.00
10/08/2016	IS10 On 15-June-26			Interest Rate Swap	92.95	93.5643	92.9506	93.5643	0.00
10/08/2016	IS10 On 21-September-26			Interest Rate Swap	95.01	95.6339	95.0118	95.6339	0.00
10/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.36	92.6500	92.6400	92.6500	0.00
10/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.36	92.6300	92.6400	92.6300	10.00
10/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.38	92.6100	92.6200	92.6100	0.00
10/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.39	92.5800	92.6100	92.5800	0.00
10/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5400	92.5900	92.5400	0.00
10/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.46	92.5000	92.5400	92.5000	0.00
10/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.47	92.4800	92.5300	92.4800	0.00
10/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.51	92.4300	92.4900	92.4300	0.00
10/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.53	92.4000	92.4700	92.4000	0.00
10/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.54	92.3800	92.4600	92.3800	0.00
10/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.54	92.3700	92.4600	92.3700	0.00
10/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
10/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
10/08/2016	R023 On 04-August-16			Bond Future	8.28	100.7865	100.7865	100.7865	0.00
10/08/2016	R023 On 03-November-16			Bond Future	8.21	98.7622	99.2158	98.7622	14,971.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	6959	7	7	7	0.00
10/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	7002	7	7	7	0.00
10/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	7045	7	7	7	0.00
10/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	23	0	0	0	0.00
10/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	22	0	0	0	0.00
10/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	24	0	0	0	0.00
10/08/2016	R023 On 02-February-17			Bond Future	8.23	100.6896	101.1505	100.6896	0.00
10/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3657	3	4	3	0.00
10/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3624	3	4	3	0.00
10/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3592	3	4	3	0.00
10/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	817	1	1	1	0.00
10/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	805	1	1	1	0.00
10/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	829	1	1	1	0.00
10/08/2016	R023 On 04-May-17			Bond Future	8.23	98.8127	99.2789	98.8127	0.00
10/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	3118	3	3	3	0.00
10/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	3174	3	3	3	0.00
10/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	3146	3	3	3	0.00
10/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1514	2	2	2	0.00
10/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1482	2	1	2	0.00
10/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1498	2	1	2	0.00
10/08/2016	R035 On 04-August-16			Bond Future	9.13	101.7072	101.7072	101.7072	0.00
10/08/2016	R035 On 03-November-16			Bond Future	9.02	99.5545	100.4186	99.5545	4,315.00
10/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	4702	4	5	4	0.00
10/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	4865	4	5	4	0.00
10/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	4784	4	5	4	0.00
10/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 02-February-17			Bond Future	9.05	101.4973	102.3768	101.4973	0.00
10/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	3895	3	4	3	0.00
10/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	3977	3	4	3	0.00
10/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	3813	3	4	3	0.00
10/08/2016	R035 On 02-February-17	9.51	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
10/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 04-May-17			Bond Future	9.07	99.0657	99.9591	99.0657	0.00
10/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	3859	3	4	3	0.00
10/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	4021	3	4	3	0.00
10/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	3940	3	4	3	0.00
10/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R186 On 04-August-16			Bond Future	8.56	114.5684	114.5684	114.5684	0.00
10/08/2016	R186 On 03-November-16			Bond Future	8.47	116.8970	117.6217	116.8970	94,167.00
10/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	8422	8	8	8	0.00
10/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	5072	5	5	5	0.00
10/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	4309	4	4	4	0.00
10/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6826	6	7	6	1,425.00
10/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	4256	4	4	4	0.00
10/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5642	5	6	5	1,425.00
10/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	4362	4	4	4	0.00
10/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	8733	8	9	8	0.00
10/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	142	0	0	0	5,000.00
10/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	124	0	0	0	5,000.00
10/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	578	1	1	1	5,200.00
10/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	789	1	1	1	0.00
10/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	772	1	1	1	0.00
10/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	807	1	1	1	0.00
10/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	458	1	0	1	0.00
10/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	281	0	0	0	0.00
10/08/2016	R186 On 02-February-17			Bond Future	8.49	113.8745	114.6116	113.8745	0.00
10/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7643	7	8	7	0.00
10/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	7101	7	7	7	0.00
10/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	4179	4	4	4	0.00
10/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	4091	4	4	4	0.00
10/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	4135	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4585	4	5	4	0.00
10/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2690	2	3	2	750.00
10/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	707	1	1	1	6,500.00
10/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	1972	2	2	2	0.00
10/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	825	1	1	1	750.00
10/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	1921	2	2	2	0.00
10/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3127	4	3	4	0.00
10/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	1946	2	2	2	0.00
10/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	1701	2	2	2	750.00
10/08/2016	R186 On 04-May-17			Bond Future	8.50	116.2031	116.9505	116.2031	0.00
10/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	5207	5	5	5	0.00
10/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	5164	5	5	5	0.00
10/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	5250	5	5	5	0.00
10/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2467	3	2	3	0.00
10/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2443	3	2	3	0.00
10/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2418	3	2	3	0.00
10/08/2016	R197 On 04-August-16			Bond Future	299.27	299.2683	299.2683	299.2683	0.00
10/08/2016	R197 On 03-November-16			Bond Future	304.89	304.9881	304.8903	304.9881	1,589.00
10/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1330	1	1	1	0.00
10/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1320	1	1	1	0.00
10/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	1310	1	1	1	0.00
10/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R202 On 04-August-16			Bond Future	248.10	248.0986	248.0986	248.0986	0.00
10/08/2016	R202 On 03-November-16			Bond Future	252.44	252.5160	252.4376	252.5160	36,773.00
10/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
10/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
10/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
10/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1422	1	1	1	0.00
10/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1432	1	1	1	0.00
10/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1412	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
10/08/2016	R203 On 04-August-16			Bond Future	7.51	104.0720	104.0720	104.0720	0.00
10/08/2016	R203 On 03-November-16			Bond Future	7.44	101.8235	101.8742	101.8235	30,318.00
10/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1140	1	1	1	0.00
10/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1156	1	1	1	0.00
10/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1148	1	1	1	0.00
10/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	5	0	0	0	0.00
10/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	4	0	0	0	0.00
10/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	4	0	0	0	0.00
10/08/2016	R203 On 02-February-17			Bond Future	7.26	103.8108	103.8609	103.8108	0.00
10/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	383	0	0	0	0.00
10/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	391	0	0	0	0.00
10/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	386	0	0	0	0.00
10/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	128	0	0	0	0.00
10/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	127	0	0	0	0.00
10/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	130	0	0	0	0.00
10/08/2016	R203 On 04-May-17			Bond Future	6.45	101.7576	101.8044	101.7576	0.00
10/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	275	0	0	0	0.00
10/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	277	0	0	0	0.00
10/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	280	0	0	0	0.00
10/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	112	0	0	0	0.00
10/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	113	0	0	0	0.00
10/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	111	0	0	0	0.00
10/08/2016	R204 On 04-August-16			Bond Future	7.72	101.6724	101.6724	101.6724	0.00
10/08/2016	R204 On 03-November-16			Bond Future	7.68	103.5459	103.6649	103.5459	29,099.00
10/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2907	3	3	3	0.00
10/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2943	3	3	3	0.00
10/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2925	3	3	3	0.00
10/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	5	0	0	0	0.00
10/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	5	0	0	0	0.00
10/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	5	0	0	0	0.00
10/08/2016	R204 On 02-February-17			Bond Future	7.65	101.5256	101.6455	101.5256	0.00
10/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1317	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
10/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1330	1	1	1	0.00
10/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1343	1	1	1	0.00
10/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	235	0	0	0	0.00
10/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	227	0	0	0	0.00
10/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	231	0	0	0	0.00
10/08/2016	R204 On 04-May-17			Bond Future	7.55	103.6015	103.7196	103.6015	0.00
10/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	988	1	1	1	0.00
10/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	1007	1	1	1	0.00
10/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	998	1	1	1	0.00
10/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	453	0	0	0	0.00
10/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	448	0	0	0	0.00
10/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	458	0	0	0	0.00
10/08/2016	R207 On 04-August-16			Bond Future	7.91	98.5693	98.5693	98.5693	0.00
10/08/2016	R207 On 03-November-16			Bond Future	7.86	100.3481	100.5865	100.3481	57,287.00
10/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	825	1	1	1	0.00
10/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	810	1	1	1	0.00
10/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	840	1	1	1	0.00
10/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	587	1	1	1	0.00
10/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	599	1	1	1	0.00
10/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	611	1	1	1	0.00
10/08/2016	R207 On 02-February-17			Bond Future	7.85	98.6635	98.9051	98.6635	0.00
10/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2831	3	3	3	62.00
10/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3512	3	4	3	0.00
10/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3557	3	4	3	0.00
10/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3534	3	4	3	0.00
10/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	171	0	0	0	0.00
10/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	89	0	0	0	0.00
10/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	85	0	0	0	0.00
10/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	87	0	0	0	0.00
10/08/2016	R207 On 04-May-17			Bond Future	7.81	100.6810	100.9234	100.6810	0.00
10/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1615	1	2	1	0.00
10/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1646	1	2	1	0.00
10/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1631	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	693	1	1	1	0.00
10/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	710	1	1	1	0.00
10/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	701	1	1	1	0.00
10/08/2016	R208 On 04-August-16			Bond Future	8.07	97.4143	97.4143	97.4143	0.00
10/08/2016	R208 On 03-November-16			Bond Future	8.01	95.8109	96.1141	95.8109	34,900.00
10/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5339	5	5	5	0.00
10/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5404	5	5	5	0.00
10/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5371	5	5	5	0.00
10/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	11	0	0	0	0.00
10/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	10	0	0	0	0.00
10/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	10	0	0	0	0.00
10/08/2016	R208 On 02-February-17			Bond Future	8.02	97.6808	97.9885	97.6808	0.00
10/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2595	2	3	2	0.00
10/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2570	2	3	2	0.00
10/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2619	2	3	2	0.00
10/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	527	1	1	1	0.00
10/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	536	1	1	1	0.00
10/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	544	1	1	1	0.00
10/08/2016	R208 On 04-May-17			Bond Future	8.00	96.2733	96.5833	96.2733	0.00
10/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	2162	2	2	2	0.00
10/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2202	2	2	2	0.00
10/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	2182	2	2	2	0.00
10/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	996	1	1	1	0.00
10/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	974	1	1	1	0.00
10/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	985	1	1	1	0.00
10/08/2016	R209 On 04-August-16			Bond Future	9.09	76.4852	76.4852	76.4852	0.00
10/08/2016	R209 On 03-November-16			Bond Future	8.97	75.1380	75.8596	75.1380	35,743.00
10/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	8687	8	9	8	0.00
10/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	8802	8	9	8	0.00
10/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	2464	2	2	2	0.00
10/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	4282	4	4	4	0.00
10/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	8745	8	9	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1813	2	2	2	250.00
10/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	1882	2	2	2	250.00
10/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	867	1	1	1	250.00
10/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	134	0	0	0	5,000.00
10/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	130	0	0	0	0.00
10/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	137	0	0	0	0.00
10/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	2562	3	3	3	0.00
10/08/2016	R209 On 02-February-17			Bond Future	9.00	76.6045	77.3391	76.6045	0.00
10/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	5501	5	6	5	0.00
10/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	5408	5	5	5	0.00
10/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	5454	5	5	5	0.00
10/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1660	2	2	2	0.00
10/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1638	2	2	2	0.00
10/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1617	2	2	2	0.00
10/08/2016	R209 On 04-May-17			Bond Future	9.02	75.0184	75.7648	75.0184	0.00
10/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5638	5	6	5	0.00
10/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5725	5	6	5	0.00
10/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5681	5	6	5	0.00
10/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2513	3	3	3	0.00
10/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2488	3	2	3	0.00
10/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2463	3	2	3	0.00
10/08/2016	R210 On 04-August-16			Bond Future	187.54	187.5370	187.5370	187.5370	0.00
10/08/2016	R210 On 03-November-16			Bond Future	188.67	188.7338	188.6741	188.7338	2,269.00
10/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
10/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
10/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
10/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	226	0	0	0	0.00
10/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	246	0	0	0	0.00
10/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	236	0	0	0	0.00
10/08/2016	R211 On 04-August-16			Bond Future	139.68	139.6844	139.6844	139.6844	0.00
10/08/2016	R211 On 03-November-16			Bond Future	142.22	142.2663	142.2209	142.2663	56.00
10/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	461	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	471	1	0	1	0.00
10/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	481	1	0	1	0.00
10/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R212 On 04-August-16			Bond Future	146.20	146.2010	146.2010	146.2010	0.00
10/08/2016	R212 On 03-November-16			Bond Future	148.86	148.9033	148.8555	148.9033	4,145.00
10/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	746	1	1	1	0.00
10/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	736	1	1	1	0.00
10/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	756	1	1	1	0.00
10/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
10/08/2016	R213 On 04-August-16			Bond Future	8.98	87.1843	87.1843	87.1843	0.00
10/08/2016	R213 On 03-November-16			Bond Future	8.86	85.5919	86.4061	85.5919	43,664.00
10/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	8892	8	9	8	0.00
10/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	9009	8	9	8	0.00
10/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	8951	8	9	8	0.00
10/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	104	0	0	0	0.00
10/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	101	0	0	0	0.00
10/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	107	0	0	0	0.00
10/08/2016	R213 On 02-February-17			Bond Future	8.89	87.2623	88.0910	87.2623	0.00
10/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	5169	5	5	5	0.00
10/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	5260	5	5	5	0.00
10/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	5214	5	5	5	0.00
10/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1650	2	2	2	0.00
10/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1608	2	2	2	0.00
10/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1629	2	2	2	0.00
10/08/2016	R213 On 04-May-17			Bond Future	8.91	85.4918	86.3338	85.4918	0.00
10/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	5506	5	6	5	0.00
10/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	5463	5	5	5	0.00
10/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	5420	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2357	3	2	3	0.00
10/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2333	3	2	3	0.00
10/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2381	3	2	3	0.00
10/08/2016	R214 On 04-August-16			Bond Future	9.17	77.0158	77.0158	77.0158	0.00
10/08/2016	R214 On 03-November-16			Bond Future	9.04	75.6294	76.3894	75.6294	29,406.00
10/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	9309	9	9	9	0.00
10/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	9191	8	9	8	0.00
10/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	9250	9	9	9	0.00
10/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	150	0	0	0	0.00
10/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	146	0	0	0	0.00
10/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	142	0	0	0	0.00
10/08/2016	R214 On 02-February-17			Bond Future	9.07	77.1053	77.8790	77.1053	0.00
10/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	6071	5	6	5	0.00
10/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	6022	5	6	5	0.00
10/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	6120	6	6	6	0.00
10/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1656	2	2	2	0.00
10/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1635	2	2	2	0.00
10/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1677	2	2	2	0.00
10/08/2016	R214 On 04-May-17			Bond Future	9.09	75.3811	76.1673	75.3811	0.00
10/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	6225	6	6	6	0.00
10/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	6134	6	6	6	0.00
10/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	6180	6	6	6	0.00
10/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2641	3	3	3	0.00
10/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2616	3	3	3	0.00
10/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2590	3	3	3	0.00
10/08/2016	R248 On 04-August-16			Bond Future	9.23	98.9695	98.9695	98.9695	0.00
10/08/2016	R248 On 03-November-16			Bond Future	9.11	96.9339	97.9068	96.9339	61,316.00
10/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	11633	11	12	11	0.00
10/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	11560	11	12	11	0.00
10/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	11486	11	11	11	0.00
10/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	252	0	0	0	0.00
10/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	246	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	258	0	0	0	0.00
10/08/2016	R248 On 02-February-17			Bond Future	9.14	98.8256	99.8160	98.8256	0.00
10/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7982	7	8	7	0.00
10/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	8045	7	8	7	0.00
10/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	8107	7	8	7	0.00
10/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2185	2	2	2	0.00
10/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2211	2	2	2	0.00
10/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2158	2	2	2	0.00
10/08/2016	R248 On 04-May-17			Bond Future	9.16	96.4030	97.4095	96.4030	0.00
10/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	8200	8	8	8	0.00
10/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	8143	8	8	8	0.00
10/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	8085	8	8	8	0.00
10/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3468	4	3	4	0.00
10/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3435	4	3	4	0.00
10/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3501	4	4	4	0.00