



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/09/2016 TO: 05/09/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	2025 On 03-November-16			Bond Future	128.61	128.6047	128.6085	128.6047	3,044.00
05/09/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2025 On 03-November-16	129.22	Put	Bond Future	611	1	1	1	0.00
05/09/2016	2025 On 03-November-16	129.21	Put	Bond Future	601	1	1	1	0.00
05/09/2016	2025 On 03-November-16	129.23	Put	Bond Future	621	1	1	1	0.00
05/09/2016	2030 On 03-November-16			Bond Future	9.25	92.1298	92.7421	92.1298	33,286.00
05/09/2016	2030 On 03-November-16	9.33	Call	Bond Future	579	0	1	0	0.00
05/09/2016	2030 On 03-November-16	9.34	Call	Bond Future	649	0	1	0	0.00
05/09/2016	2030 On 03-November-16	9.35	Call	Bond Future	719	0	1	0	0.00
05/09/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
05/09/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
05/09/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
05/09/2016	2030 On 02-February-17			Bond Future	9.29	89.9066	90.5281	89.9066	0.00
05/09/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2030 On 02-February-17	9.31	Call	Bond Future	129	0	0	0	0.00
05/09/2016	2030 On 02-February-17	9.30	Call	Bond Future	60	0	0	0	0.00
05/09/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	1	0	1	0.00
05/09/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
05/09/2016	2030 On 02-February-17	9.29	Put	Bond Future	10	1	0	1	0.00
05/09/2016	2030 On 04-May-17			Bond Future	9.33	91.7239	92.3566	91.7239	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
05/09/2016	2030 On 04-May-17	9.34	Call	Bond Future	72	0	0	0	0.00
05/09/2016	2030 On 04-May-17	9.33	Call	Bond Future	3	0	0	0	0.00
05/09/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	1	0	1	0.00
05/09/2016	2030 On 04-May-17	9.32	Put	Bond Future	65	1	0	1	0.00
05/09/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	1	0	1	0.00
05/09/2016	2032 On 03-November-16			Bond Future	9.34	91.3746	92.0308	91.3746	13,093.00
05/09/2016	2032 On 03-November-16	10.28	Call	Bond Future	6875	6	7	6	0.00
05/09/2016	2032 On 03-November-16	10.30	Call	Bond Future	6998	6	7	6	0.00
05/09/2016	2032 On 03-November-16	10.29	Call	Bond Future	6936	6	7	6	0.00
05/09/2016	2032 On 03-November-16	10.28	Put	Bond Future	184	0	0	0	0.00
05/09/2016	2032 On 03-November-16	10.30	Put	Bond Future	172	0	0	0	0.00
05/09/2016	2032 On 03-November-16	10.29	Put	Bond Future	178	0	0	0	0.00
05/09/2016	2032 On 02-February-17			Bond Future	9.39	93.1429	93.8092	93.1429	0.00
05/09/2016	2032 On 02-February-17	9.51	Call	Bond Future	3545	3	4	3	0.00
05/09/2016	2032 On 02-February-17	9.53	Call	Bond Future	3627	3	4	3	0.00
05/09/2016	2032 On 02-February-17	9.52	Call	Bond Future	3586	3	4	3	0.00
05/09/2016	2032 On 02-February-17	9.52	Put	Bond Future	2625	3	3	3	0.00
05/09/2016	2032 On 02-February-17	9.51	Put	Bond Future	2658	3	3	3	0.00
05/09/2016	2032 On 02-February-17	9.53	Put	Bond Future	2593	3	3	3	0.00
05/09/2016	2032 On 04-May-17			Bond Future	9.43	90.8643	91.5426	90.8643	0.00
05/09/2016	2032 On 04-May-17	9.46	Call	Bond Future	4031	4	4	4	0.00
05/09/2016	2032 On 04-May-17	9.45	Call	Bond Future	3993	4	4	4	0.00
05/09/2016	2032 On 04-May-17	9.44	Call	Bond Future	3955	4	4	4	0.00
05/09/2016	2032 On 04-May-17	9.45	Put	Bond Future	3825	4	4	4	0.00
05/09/2016	2032 On 04-May-17	9.46	Put	Bond Future	3790	4	4	4	0.00
05/09/2016	2032 On 04-May-17	9.44	Put	Bond Future	3861	4	4	4	0.00
05/09/2016	2033 On 03-November-16			Bond Future	107.61	107.6066	107.6101	107.6066	4,575.00
05/09/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2033 On 03-November-16	109.17	Put	Bond Future	1560	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
05/09/2016	2033 On 03-November-16	109.18	Put	Bond Future	1570	2	2	2	0.00
05/09/2016	2033 On 03-November-16	109.16	Put	Bond Future	1550	2	2	2	0.00
05/09/2016	2037 On 03-November-16			Bond Future	9.50	92.7582	93.3507	92.7582	38,537.00
05/09/2016	2037 On 03-November-16	10.35	Call	Bond Future	6920	6	7	6	0.00
05/09/2016	2037 On 03-November-16	10.36	Call	Bond Future	6985	6	7	6	0.00
05/09/2016	2037 On 03-November-16	10.37	Call	Bond Future	7050	7	7	7	0.00
05/09/2016	2037 On 03-November-16	10.36	Put	Bond Future	291	0	0	0	0.00
05/09/2016	2037 On 03-November-16	10.37	Put	Bond Future	283	0	0	0	0.00
05/09/2016	2037 On 03-November-16	10.35	Put	Bond Future	300	0	0	0	0.00
05/09/2016	2037 On 02-February-17			Bond Future	9.55	90.2967	90.8981	90.2967	0.00
05/09/2016	2037 On 02-February-17	9.66	Call	Bond Future	3947	4	4	4	0.00
05/09/2016	2037 On 02-February-17	9.68	Call	Bond Future	4035	4	4	4	0.00
05/09/2016	2037 On 02-February-17	9.67	Call	Bond Future	3991	4	4	4	0.00
05/09/2016	2037 On 02-February-17	9.66	Put	Bond Future	3024	3	3	3	0.00
05/09/2016	2037 On 02-February-17	9.67	Put	Bond Future	2988	3	3	3	0.00
05/09/2016	2037 On 02-February-17	9.68	Put	Bond Future	2952	3	3	3	0.00
05/09/2016	2037 On 04-May-17			Bond Future	9.59	92.1220	92.7341	92.1220	0.00
05/09/2016	2037 On 04-May-17	9.59	Call	Bond Future	4431	4	4	4	0.00
05/09/2016	2037 On 04-May-17	9.58	Call	Bond Future	4390	4	4	4	0.00
05/09/2016	2037 On 04-May-17	9.60	Call	Bond Future	4472	4	4	4	0.00
05/09/2016	2037 On 04-May-17	9.58	Put	Bond Future	4438	5	4	5	0.00
05/09/2016	2037 On 04-May-17	9.60	Put	Bond Future	4358	5	4	5	0.00
05/09/2016	2037 On 04-May-17	9.59	Put	Bond Future	4398	5	4	5	0.00
05/09/2016	2038 On 03-November-16			Bond Future	135.49	135.2521	135.4872	135.2521	20,843.00
05/09/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2038 On 03-November-16	136.32	Put	Bond Future	833	1	1	1	0.00
05/09/2016	2038 On 03-November-16	136.31	Put	Bond Future	823	1	1	1	0.00
05/09/2016	2038 On 03-November-16	136.33	Put	Bond Future	843	1	1	1	0.00
05/09/2016	2040 On 03-November-16			Bond Future	9.53	96.8451	97.4816	96.8451	3,669.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2016	2040 On 03-November-16	9.69	Call	Bond Future	3135	3	3	3	0.00
05/09/2016	2040 On 03-November-16	9.71	Call	Bond Future	3240	3	3	3	0.00
05/09/2016	2040 On 03-November-16	9.70	Call	Bond Future	3187	3	3	3	0.00
05/09/2016	2040 On 03-November-16	9.69	Put	Bond Future	1743	2	2	2	0.00
05/09/2016	2040 On 03-November-16	9.70	Put	Bond Future	1708	2	2	2	0.00
05/09/2016	2040 On 03-November-16	9.71	Put	Bond Future	1674	2	2	2	0.00
05/09/2016	2040 On 02-February-17			Bond Future	9.58	94.2124	94.8585	94.2124	0.00
05/09/2016	2040 On 02-February-17	9.58	Call	Bond Future	3805	4	4	4	0.00
05/09/2016	2040 On 02-February-17	9.59	Call	Bond Future	3849	4	4	4	0.00
05/09/2016	2040 On 02-February-17	9.60	Call	Bond Future	3894	4	4	4	0.00
05/09/2016	2040 On 02-February-17	9.59	Put	Bond Future	3723	4	4	4	0.00
05/09/2016	2040 On 02-February-17	9.60	Put	Bond Future	3680	4	4	4	0.00
05/09/2016	2040 On 02-February-17	9.58	Put	Bond Future	3767	4	4	4	0.00
05/09/2016	2040 On 04-May-17			Bond Future	9.61	96.1168	96.7745	96.1168	0.00
05/09/2016	2040 On 04-May-17	9.62	Call	Bond Future	4853	5	5	5	0.00
05/09/2016	2040 On 04-May-17	9.63	Call	Bond Future	4897	5	5	5	0.00
05/09/2016	2040 On 04-May-17	9.64	Call	Bond Future	4942	5	5	5	0.00
05/09/2016	2040 On 04-May-17	9.63	Put	Bond Future	4762	5	5	5	0.00
05/09/2016	2040 On 04-May-17	9.64	Put	Bond Future	4719	5	5	5	0.00
05/09/2016	2040 On 04-May-17	9.62	Put	Bond Future	4805	5	5	5	0.00
05/09/2016	2044 On 03-November-16			Bond Future	9.56	93.9851	94.5820	93.9851	18,597.00
05/09/2016	2044 On 03-November-16	10.42	Call	Bond Future	7590	7	8	7	0.00
05/09/2016	2044 On 03-November-16	10.41	Call	Bond Future	7521	7	8	7	0.00
05/09/2016	2044 On 03-November-16	10.43	Call	Bond Future	7658	7	8	7	0.00
05/09/2016	2044 On 03-November-16	10.43	Put	Bond Future	330	0	0	0	0.00
05/09/2016	2044 On 03-November-16	10.42	Put	Bond Future	339	0	0	0	0.00
05/09/2016	2044 On 03-November-16	10.41	Put	Bond Future	349	0	0	0	0.00
05/09/2016	2044 On 02-February-17			Bond Future	9.60	91.4221	92.0281	91.4221	0.00
05/09/2016	2044 On 02-February-17	9.77	Call	Bond Future	4661	4	5	4	0.00
05/09/2016	2044 On 02-February-17	9.78	Call	Bond Future	4710	4	5	4	0.00
05/09/2016	2044 On 02-February-17	9.76	Call	Bond Future	4612	4	5	4	0.00
05/09/2016	2044 On 02-February-17	9.77	Put	Bond Future	3154	3	3	3	0.00
05/09/2016	2044 On 02-February-17	9.78	Put	Bond Future	3117	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
05/09/2016	2044 On 02-February-17	9.76	Put	Bond Future	3192	3	3	3	0.00
05/09/2016	2044 On 04-May-17			Bond Future	9.64	93.2702	93.8869	93.2702	0.00
05/09/2016	2044 On 04-May-17	9.67	Call	Bond Future	5067	5	5	5	0.00
05/09/2016	2044 On 04-May-17	9.66	Call	Bond Future	5022	5	5	5	0.00
05/09/2016	2044 On 04-May-17	9.68	Call	Bond Future	5112	5	5	5	0.00
05/09/2016	2044 On 04-May-17	9.68	Put	Bond Future	4729	5	5	5	0.00
05/09/2016	2044 On 04-May-17	9.67	Put	Bond Future	4772	5	5	5	0.00
05/09/2016	2044 On 04-May-17	9.66	Put	Bond Future	4815	5	5	5	0.00
05/09/2016	2046 On 03-November-16			Bond Future	133.28	133.2746	133.2792	133.2746	17,660.00
05/09/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2046 On 03-November-16	137.09	Put	Bond Future	3811	4	4	4	0.00
05/09/2016	2046 On 03-November-16	137.07	Put	Bond Future	3791	4	4	4	0.00
05/09/2016	2046 On 03-November-16	137.08	Put	Bond Future	3801	4	4	4	0.00
05/09/2016	2050 On 03-November-16			Bond Future	144.04	144.0345	144.0393	144.0345	21,628.00
05/09/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
05/09/2016	2050 On 03-November-16	149.53	Put	Bond Future	5491	5	5	5	0.00
05/09/2016	2050 On 03-November-16	149.54	Put	Bond Future	5501	6	6	6	0.00
05/09/2016	2050 On 03-November-16	149.52	Put	Bond Future	5481	5	5	5	0.00
05/09/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	AL37 On 03-November-16			Index Future	502.13	500.6300	502.1320	500.6300	14.00
05/09/2016	AL37 On 02-February-17			Index Future	511.83	510.3170	511.8320	510.3170	0.00
05/09/2016	AL7T On 03-November-16			Index Future	580.98	577.6320	580.9790	577.6320	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2016	AL7T On 02-February-17			Index Future	592.20	588.8090	592.2030	588.8090	0.00
05/09/2016	ALBI On 03-November-16			Index Future	529.24	526.2430	529.2410	526.2430	718.00
05/09/2016	ALBI On 02-February-17			Index Future	539.47	536.4260	539.4650	536.4260	0.00
05/09/2016	ALBI On 04-May-17			Index Future	550.35	547.2610	550.3500	547.2610	0.00
05/09/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/09/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/09/2016	EL28 On 03-November-16			Bond Future	130.36	130.4903	130.3648	130.4903	0.00
05/09/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
05/09/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
05/09/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
05/09/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1795	2	2	2	0.00
05/09/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1805	2	2	2	0.00
05/09/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1785	2	2	2	0.00
05/09/2016	EL28 On 02-February-17			Bond Future	132.89	133.0234	132.8917	133.0234	0.00
05/09/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
05/09/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
05/09/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
05/09/2016	EL28 On 02-February-17	135.10	Put	Bond Future	2208	2	2	2	0.00
05/09/2016	EL28 On 02-February-17	135.12	Put	Bond Future	2228	2	2	2	0.00
05/09/2016	EL28 On 02-February-17	135.11	Put	Bond Future	2218	2	2	2	0.00
05/09/2016	EL28 On 04-May-17			Bond Future	133.90	134.0328	133.8965	134.0328	0.00
05/09/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
05/09/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
05/09/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
05/09/2016	EL28 On 04-May-17	137.90	Put	Bond Future	4003	4	4	4	0.00
05/09/2016	EL28 On 04-May-17	137.91	Put	Bond Future	4013	4	4	4	0.00
05/09/2016	EL28 On 04-May-17	137.92	Put	Bond Future	4023	4	4	4	0.00
05/09/2016	ES33 On 03-November-16			Bond Future	10.39	77.8370	78.3044	77.8370	8,789.00
05/09/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5618	5	6	5	0.00
05/09/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5502	5	6	5	0.00
05/09/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5560	5	6	5	0.00
05/09/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
05/09/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
05/09/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
05/09/2016	ES33 On 02-February-17			Bond Future	10.47	79.3432	79.8174	79.3432	0.00
05/09/2016	ES33 On 02-February-17	10.61	Call	Bond Future	871	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2016	ES33 On 02-February-17	10.60	Call	Bond Future	808	0	1	0	0.00
05/09/2016	ES33 On 02-February-17	10.59	Call	Bond Future	745	0	1	0	0.00
05/09/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
05/09/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
05/09/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
05/09/2016	ES33 On 04-May-17			Bond Future	10.54	77.1508	77.6334	77.1508	0.00
05/09/2016	ES33 On 04-May-17	10.55	Call	Bond Future	60	0	0	0	0.00
05/09/2016	ES33 On 04-May-17	10.56	Call	Bond Future	123	0	0	0	0.00
05/09/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
05/09/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
05/09/2016	ES33 On 04-May-17	10.54	Put	Bond Future	3	0	0	0	0.00
05/09/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
05/09/2016	ES42 On 03-November-16			Bond Future	10.51	82.0505	82.5876	82.0505	8,777.00
05/09/2016	ES42 On 02-February-17			Bond Future	10.59	83.6385	84.1837	83.6385	0.00
05/09/2016	ES42 On 04-May-17			Bond Future	10.65	81.0653	81.6202	81.0653	0.00
05/09/2016	GOVI On 03-November-16			GOVI	527.24	524.4010	527.2390	524.4010	420.00
05/09/2016	GOVI On 03-November-16	476.11	Call	GOVI	511290	48	51	48	0.00
05/09/2016	GOVI On 03-November-16	476.13	Call	GOVI	511090	48	51	48	0.00
05/09/2016	GOVI On 03-November-16	476.12	Call	GOVI	511190	48	51	48	0.00
05/09/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
05/09/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
05/09/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
05/09/2016	GOVI On 02-February-17			GOVI	537.42	534.5480	537.4240	534.5480	27.00
05/09/2016	GOVI On 02-February-17	533.32	Call	GOVI	41040	1	4	1	0.00
05/09/2016	GOVI On 02-February-17	533.34	Call	GOVI	40840	1	4	1	0.00
05/09/2016	GOVI On 02-February-17	533.33	Call	GOVI	40940	1	4	1	0.00
05/09/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
05/09/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
05/09/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
05/09/2016	GOVI On 04-May-17			GOVI	548.27	545.3450	548.2680	545.3450	0.00
05/09/2016	GOVI On 04-May-17	262.20	Call	GOVI	2860680	283	286	283	0.00
05/09/2016	GOVI On 04-May-17	262.19	Call	GOVI	2860780	283	286	283	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
05/09/2016	GOVI On 04-May-17	262.18	Call	GOVI	2860880	283	286	283	0.00
05/09/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
05/09/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
05/09/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
05/09/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/09/2016	IGOV On 03-November-16			Index Future	249.72	249.6870	249.7230	249.6870	1,023.00
05/09/2016	IGOV On 02-February-17			Index Future	254.56	254.5340	254.5630	254.5340	57.00
05/09/2016	IGOV On 04-May-17			Index Future	259.71	259.6900	259.7140	259.6900	0.00
05/09/2016	ILBI On 03-November-16			Index Future	676.82	676.7780	676.8160	676.7780	0.00
05/09/2016	ILBI On 02-February-17			Index Future	689.96	689.9210	689.9570	689.9210	155.00
05/09/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0854	100.0819	100.0854	0.00
05/09/2016	IS01 On 16-March-17			Interest Rate Swap	100.05	100.0628	100.0542	100.0628	0.00
05/09/2016	IS01 On 15-June-17			Interest Rate Swap	99.73	99.7467	99.7299	99.7467	0.00
05/09/2016	IS01 On 21-September-17			Interest Rate Swap	99.85	99.8775	99.8504	99.8775	0.00
05/09/2016	IS02 On 18-December-17			Interest Rate Swap	100.20	100.2366	100.1987	100.2366	0.00
05/09/2016	IS02 On 16-March-18			Interest Rate Swap	99.55	99.6011	99.5535	99.6011	0.00
05/09/2016	IS02 On 15-June-18			Interest Rate Swap	99.30	99.3488	99.2952	99.3488	0.00
05/09/2016	IS02 On 21-September-18			Interest Rate Swap	99.48	99.5204	99.4766	99.5204	0.00
05/09/2016	IS05 On 17-December-20			Interest Rate Swap	98.77	98.9539	98.7704	98.9539	0.00
05/09/2016	IS05 On 16-March-21			Interest Rate Swap	98.15	98.3431	98.1537	98.3431	0.00
05/09/2016	IS05 On 15-June-21			Interest Rate Swap	97.51	97.7010	97.5068	97.7010	0.00
05/09/2016	IS05 On 21-September-21			Interest Rate Swap	97.83	98.0274	97.8281	98.0274	0.00
05/09/2016	IS10 On 17-December-25			Interest Rate Swap	99.12	99.4699	99.1226	99.4699	0.00
05/09/2016	IS10 On 16-March-26			Interest Rate Swap	96.24	96.6009	96.2443	96.6009	0.00
05/09/2016	IS10 On 15-June-26			Interest Rate Swap	95.05	95.4084	95.0475	95.4084	0.00
05/09/2016	IS10 On 21-September-26			Interest Rate Swap	97.14	97.5013	97.1407	97.5013	218.00
05/09/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/09/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/09/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/09/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.5700	92.6000	92.5700	10.00
05/09/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.44	92.5200	92.5600	92.5200	0.00
05/09/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.47	92.4700	92.5300	92.4700	0.00
05/09/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.53	92.4200	92.4700	92.4200	0.00
05/09/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.56	92.3800	92.4400	92.3800	0.00
05/09/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.61	92.3300	92.3900	92.3300	0.00
05/09/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.64	92.3000	92.3600	92.3000	1,000.00
05/09/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.74	92.2200	92.2600	92.2200	0.00
05/09/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.76	92.2000	92.2400	92.2000	0.00
05/09/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.78	92.1900	92.2200	92.1900	0.00
05/09/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.79	92.1800	92.2100	92.1800	1,000.00
05/09/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
05/09/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
05/09/2016	R023 On 03-November-16			Bond Future	8.58	97.0708	97.4589	97.0708	12,662.00
05/09/2016	R023 On 03-November-16	9.73	Call	Bond Future	5209	5	5	5	0.00
05/09/2016	R023 On 03-November-16	9.74	Call	Bond Future	5252	5	5	5	0.00
05/09/2016	R023 On 03-November-16	9.75	Call	Bond Future	5294	5	5	5	0.00
05/09/2016	R023 On 03-November-16	9.74	Put	Bond Future	29	0	0	0	0.00
05/09/2016	R023 On 03-November-16	9.75	Put	Bond Future	28	0	0	0	0.00
05/09/2016	R023 On 03-November-16	9.73	Put	Bond Future	31	0	0	0	0.00
05/09/2016	R023 On 02-February-17			Bond Future	8.63	98.9491	99.3419	98.9491	0.00
05/09/2016	R023 On 02-February-17	8.86	Call	Bond Future	2273	2	2	2	0.00
05/09/2016	R023 On 02-February-17	8.85	Call	Bond Future	2246	2	2	2	0.00
05/09/2016	R023 On 02-February-17	8.84	Call	Bond Future	2219	2	2	2	0.00
05/09/2016	R023 On 02-February-17	8.85	Put	Bond Future	1247	1	1	1	0.00
05/09/2016	R023 On 02-February-17	8.86	Put	Bond Future	1230	1	1	1	0.00
05/09/2016	R023 On 02-February-17	8.84	Put	Bond Future	1265	1	1	1	0.00
05/09/2016	R023 On 04-May-17			Bond Future	8.65	97.0135	97.4128	97.0135	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
05/09/2016	R023 On 04-May-17	8.59	Call	Bond Future	1953	2	2	2	0.00
05/09/2016	R023 On 04-May-17	8.61	Call	Bond Future	1997	2	2	2	0.00
05/09/2016	R023 On 04-May-17	8.60	Call	Bond Future	1974	2	2	2	0.00
05/09/2016	R023 On 04-May-17	8.59	Put	Bond Future	2215	2	2	2	0.00
05/09/2016	R023 On 04-May-17	8.61	Put	Bond Future	2171	2	2	2	0.00
05/09/2016	R023 On 04-May-17	8.60	Put	Bond Future	2193	2	2	2	0.00
05/09/2016	R035 On 03-November-16			Bond Future	9.43	96.2341	96.8299	96.2341	4,315.00
05/09/2016	R035 On 03-November-16	9.57	Call	Bond Future	1113	1	1	1	0.00
05/09/2016	R035 On 03-November-16	9.59	Call	Bond Future	1277	1	1	1	0.00
05/09/2016	R035 On 03-November-16	9.58	Call	Bond Future	1195	1	1	1	0.00
05/09/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
05/09/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
05/09/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
05/09/2016	R035 On 02-February-17			Bond Future	9.48	98.0962	98.7008	98.0962	0.00
05/09/2016	R035 On 02-February-17	9.51	Call	Bond Future	219	0	0	0	0.00
05/09/2016	R035 On 02-February-17	9.52	Call	Bond Future	301	0	0	0	0.00
05/09/2016	R035 On 02-February-17	9.50	Call	Bond Future	137	0	0	0	0.00
05/09/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
05/09/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
05/09/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
05/09/2016	R035 On 04-May-17			Bond Future	9.52	95.5723	96.1876	95.5723	0.00
05/09/2016	R035 On 04-May-17	9.53	Call	Bond Future	87	0	0	0	0.00
05/09/2016	R035 On 04-May-17	9.55	Call	Bond Future	250	0	0	0	0.00
05/09/2016	R035 On 04-May-17	9.54	Call	Bond Future	169	0	0	0	0.00
05/09/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	1	0	1	0.00
05/09/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
05/09/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
05/09/2016	R186 On 03-November-16			Bond Future	8.87	114.0712	114.7242	114.0712	99,535.00
05/09/2016	R186 On 03-November-16	9.10	Call	Bond Future	2624	2	3	2	0.00
05/09/2016	R186 On 03-November-16	9.66	Call	Bond Future	5603	5	6	5	0.00
05/09/2016	R186 On 03-November-16	8.96	Call	Bond Future	2029	2	2	2	0.00
05/09/2016	R186 On 03-November-16	9.40	Call	Bond Future	4129	4	4	4	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2016	R186 On 03-November-16	8.52	Call	Bond Future	707	1	1	1	0.00
05/09/2016	R186 On 03-November-16	8.82	Call	Bond Future	1516	1	2	1	0.00
05/09/2016	R186 On 03-November-16	8.95	Call	Bond Future	1990	2	2	2	0.00
05/09/2016	R186 On 03-November-16	9.20	Call	Bond Future	3094	3	3	3	1,425.00
05/09/2016	R186 On 03-November-16	8.30	Call	Bond Future	358	0	0	0	150.00
05/09/2016	R186 On 03-November-16	8.90	Call	Bond Future	1799	2	2	2	0.00
05/09/2016	R186 On 03-November-16	8.97	Call	Bond Future	2069	2	2	2	0.00
05/09/2016	R186 On 03-November-16	9.71	Call	Bond Future	5898	5	6	5	0.00
05/09/2016	R186 On 03-November-16	9.66	Put	Bond Future	220	0	0	0	0.00
05/09/2016	R186 On 03-November-16	9.71	Put	Bond Future	186	0	0	0	0.00
05/09/2016	R186 On 03-November-16	8.90	Put	Bond Future	1599	2	2	2	5,092.00
05/09/2016	R186 On 03-November-16	9.10	Put	Bond Future	1027	1	1	1	108.00
05/09/2016	R186 On 03-November-16	8.96	Put	Bond Future	1407	2	1	2	0.00
05/09/2016	R186 On 03-November-16	8.97	Put	Bond Future	1377	2	1	2	0.00
05/09/2016	R186 On 03-November-16	8.30	Put	Bond Future	4495	5	4	5	0.00
05/09/2016	R186 On 03-November-16	8.52	Put	Bond Future	3228	4	3	4	150.00
05/09/2016	R186 On 03-November-16	8.95	Put	Bond Future	1438	2	1	2	0.00
05/09/2016	R186 On 03-November-16	9.20	Put	Bond Future	808	1	1	1	0.00
05/09/2016	R186 On 03-November-16	8.82	Put	Bond Future	1881	2	2	2	150.00
05/09/2016	R186 On 03-November-16	9.40	Put	Bond Future	481	1	0	1	0.00
05/09/2016	R186 On 02-February-17			Bond Future	8.91	110.9752	111.6377	110.9752	0.00
05/09/2016	R186 On 02-February-17	9.50	Call	Bond Future	5162	5	5	5	0.00
05/09/2016	R186 On 02-February-17	9.40	Call	Bond Future	4690	4	5	4	0.00
05/09/2016	R186 On 02-February-17	8.81	Call	Bond Future	2334	2	2	2	0.00
05/09/2016	R186 On 02-February-17	8.79	Call	Bond Future	2269	2	2	2	0.00
05/09/2016	R186 On 02-February-17	8.80	Call	Bond Future	2301	2	2	2	0.00
05/09/2016	R186 On 02-February-17	8.43	Call	Bond Future	1285	1	1	1	750.00
05/09/2016	R186 On 02-February-17	8.90	Call	Bond Future	2640	2	3	2	0.00
05/09/2016	R186 On 02-February-17	9.50	Put	Bond Future	1199	1	1	1	6,500.00
05/09/2016	R186 On 02-February-17	8.79	Put	Bond Future	3124	4	3	4	0.00
05/09/2016	R186 On 02-February-17	9.40	Put	Bond Future	1389	2	1	2	750.00
05/09/2016	R186 On 02-February-17	8.81	Put	Bond Future	3049	3	3	3	0.00
05/09/2016	R186 On 02-February-17	8.80	Put	Bond Future	3086	3	3	3	0.00
05/09/2016	R186 On 02-February-17	8.43	Put	Bond Future	4695	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
05/09/2016	R186 On 02-February-17	8.90	Put	Bond Future	2729	3	3	3	750.00
05/09/2016	R186 On 04-May-17			Bond Future	8.94	113.2180	113.8920	113.2180	0.00
05/09/2016	R186 On 04-May-17	8.90	Call	Bond Future	3248	3	3	3	0.00
05/09/2016	R186 On 04-May-17	8.89	Call	Bond Future	3214	3	3	3	0.00
05/09/2016	R186 On 04-May-17	8.91	Call	Bond Future	3282	3	3	3	0.00
05/09/2016	R186 On 04-May-17	8.89	Put	Bond Future	3576	4	4	4	0.00
05/09/2016	R186 On 04-May-17	8.90	Put	Bond Future	3542	4	4	4	0.00
05/09/2016	R186 On 04-May-17	8.91	Put	Bond Future	3508	4	4	4	0.00
05/09/2016	R197 On 03-November-16			Bond Future	303.29	303.2817	303.2903	303.2817	875.00
05/09/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R197 On 03-November-16	303.57	Put	Bond Future	280	0	0	0	0.00
05/09/2016	R197 On 03-November-16	303.58	Put	Bond Future	290	0	0	0	0.00
05/09/2016	R197 On 03-November-16	303.56	Put	Bond Future	270	0	0	0	0.00
05/09/2016	R202 On 03-November-16			Bond Future	249.87	249.8644	249.8727	249.8644	36,334.00
05/09/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R202 On 03-November-16	253.86	Put	Bond Future	3987	4	4	4	0.00
05/09/2016	R202 On 03-November-16	253.87	Put	Bond Future	3997	4	4	4	0.00
05/09/2016	R202 On 03-November-16	253.85	Put	Bond Future	3977	4	4	4	0.00
05/09/2016	R203 On 03-November-16			Bond Future	7.68	101.6161	101.6791	101.6161	30,174.00
05/09/2016	R203 On 03-November-16	8.84	Call	Bond Future	942	1	1	1	0.00
05/09/2016	R203 On 03-November-16	8.86	Call	Bond Future	958	1	1	1	0.00
05/09/2016	R203 On 03-November-16	8.85	Call	Bond Future	950	1	1	1	0.00
05/09/2016	R203 On 03-November-16	8.84	Put	Bond Future	1	0	0	0	0.00
05/09/2016	R203 On 03-November-16	8.86	Put	Bond Future	1	0	0	0	0.00
05/09/2016	R203 On 03-November-16	8.85	Put	Bond Future	1	0	0	0	0.00
05/09/2016	R203 On 02-February-17			Bond Future	7.64	103.5824	103.6437	103.5824	0.00
05/09/2016	R203 On 02-February-17	7.70	Call	Bond Future	192	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
05/09/2016	R203 On 02-February-17	7.72	Call	Bond Future	199	0	0	0	0.00
05/09/2016	R203 On 02-February-17	7.71	Call	Bond Future	195	0	0	0	0.00
05/09/2016	R203 On 02-February-17	7.71	Put	Bond Future	154	0	0	0	0.00
05/09/2016	R203 On 02-February-17	7.72	Put	Bond Future	152	0	0	0	0.00
05/09/2016	R203 On 02-February-17	7.70	Put	Bond Future	157	0	0	0	0.00
05/09/2016	R203 On 04-May-17			Bond Future	7.14	101.5000	101.5611	101.5000	0.00
05/09/2016	R203 On 04-May-17	6.91	Call	Bond Future	90	0	0	0	0.00
05/09/2016	R203 On 04-May-17	6.92	Call	Bond Future	92	0	0	0	0.00
05/09/2016	R203 On 04-May-17	6.93	Call	Bond Future	94	0	0	0	0.00
05/09/2016	R203 On 04-May-17	6.92	Put	Bond Future	170	0	0	0	0.00
05/09/2016	R203 On 04-May-17	6.91	Put	Bond Future	172	0	0	0	0.00
05/09/2016	R203 On 04-May-17	6.93	Put	Bond Future	168	0	0	0	0.00
05/09/2016	R204 On 03-November-16			Bond Future	7.90	103.1086	103.2442	103.1086	28,913.00
05/09/2016	R204 On 03-November-16	9.21	Call	Bond Future	2482	2	2	2	0.00
05/09/2016	R204 On 03-November-16	9.23	Call	Bond Future	2519	2	3	2	0.00
05/09/2016	R204 On 03-November-16	9.22	Call	Bond Future	2501	2	3	2	0.00
05/09/2016	R204 On 03-November-16	9.22	Put	Bond Future	1	0	0	0	0.00
05/09/2016	R204 On 03-November-16	9.23	Put	Bond Future	1	0	0	0	0.00
05/09/2016	R204 On 03-November-16	9.21	Put	Bond Future	2	0	0	0	0.00
05/09/2016	R204 On 02-February-17			Bond Future	7.91	101.0631	101.1985	101.0631	0.00
05/09/2016	R204 On 02-February-17	8.28	Call	Bond Future	916	1	1	1	0.00
05/09/2016	R204 On 02-February-17	8.29	Call	Bond Future	928	1	1	1	0.00
05/09/2016	R204 On 02-February-17	8.30	Call	Bond Future	940	1	1	1	0.00
05/09/2016	R204 On 02-February-17	8.28	Put	Bond Future	281	0	0	0	0.00
05/09/2016	R204 On 02-February-17	8.30	Put	Bond Future	271	0	0	0	0.00
05/09/2016	R204 On 02-February-17	8.29	Put	Bond Future	276	0	0	0	0.00
05/09/2016	R204 On 04-May-17			Bond Future	7.87	103.1054	103.2419	103.1054	0.00
05/09/2016	R204 On 04-May-17	7.90	Call	Bond Future	614	1	1	1	0.00
05/09/2016	R204 On 04-May-17	7.92	Call	Bond Future	631	1	1	1	0.00
05/09/2016	R204 On 04-May-17	7.91	Call	Bond Future	622	1	1	1	0.00
05/09/2016	R204 On 04-May-17	7.91	Put	Bond Future	556	1	1	1	0.00
05/09/2016	R204 On 04-May-17	7.92	Put	Bond Future	549	1	1	1	0.00
05/09/2016	R204 On 04-May-17	7.90	Put	Bond Future	563	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
05/09/2016	R207 On 03-November-16			Bond Future	8.15	99.5669	99.7829	99.5669	52,265.00
05/09/2016	R207 On 03-November-16	7.94	Call	Bond Future	313	0	0	0	0.00
05/09/2016	R207 On 03-November-16	7.93	Call	Bond Future	304	0	0	0	0.00
05/09/2016	R207 On 03-November-16	7.95	Call	Bond Future	323	0	0	0	0.00
05/09/2016	R207 On 03-November-16	7.95	Put	Bond Future	873	1	1	1	0.00
05/09/2016	R207 On 03-November-16	7.94	Put	Bond Future	891	1	1	1	0.00
05/09/2016	R207 On 03-November-16	7.93	Put	Bond Future	909	1	1	1	0.00
05/09/2016	R207 On 02-February-17			Bond Future	8.18	97.8509	98.0683	97.8509	0.00
05/09/2016	R207 On 02-February-17	8.91	Call	Bond Future	2057	2	2	2	62.00
05/09/2016	R207 On 02-February-17	9.22	Call	Bond Future	2701	3	3	3	0.00
05/09/2016	R207 On 02-February-17	9.24	Call	Bond Future	2745	3	3	3	0.00
05/09/2016	R207 On 02-February-17	9.23	Call	Bond Future	2723	3	3	3	0.00
05/09/2016	R207 On 02-February-17	8.91	Put	Bond Future	233	0	0	0	0.00
05/09/2016	R207 On 02-February-17	9.22	Put	Bond Future	116	0	0	0	0.00
05/09/2016	R207 On 02-February-17	9.24	Put	Bond Future	110	0	0	0	0.00
05/09/2016	R207 On 02-February-17	9.23	Put	Bond Future	113	0	0	0	0.00
05/09/2016	R207 On 04-May-17			Bond Future	8.19	99.8283	100.0486	99.8283	0.00
05/09/2016	R207 On 04-May-17	8.20	Call	Bond Future	992	1	1	1	0.00
05/09/2016	R207 On 04-May-17	8.22	Call	Bond Future	1017	1	1	1	0.00
05/09/2016	R207 On 04-May-17	8.21	Call	Bond Future	1004	1	1	1	0.00
05/09/2016	R207 On 04-May-17	8.22	Put	Bond Future	939	1	1	1	0.00
05/09/2016	R207 On 04-May-17	8.20	Put	Bond Future	961	1	1	1	0.00
05/09/2016	R207 On 04-May-17	8.21	Put	Bond Future	950	1	1	1	0.00
05/09/2016	R207 On 03-August-17			Bond Future	8.15	98.2825	98.5077	98.2825	0.00
05/09/2016	R207 On 03-August-17	8.19	Call	Bond Future	1100	1	1	1	51.00
05/09/2016	R207 On 03-August-17	8.40	Call	Bond Future	1358	1	1	1	0.00
05/09/2016	R207 On 03-August-17	8.39	Call	Bond Future	1345	1	1	1	0.00
05/09/2016	R207 On 03-August-17	8.41	Call	Bond Future	1371	1	1	1	0.00
05/09/2016	R207 On 03-August-17	8.39	Put	Bond Future	837	1	1	1	0.00
05/09/2016	R207 On 03-August-17	8.41	Put	Bond Future	821	1	1	1	0.00
05/09/2016	R207 On 03-August-17	8.19	Put	Bond Future	1020	1	1	1	0.00
05/09/2016	R207 On 03-August-17	8.40	Put	Bond Future	829	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
05/09/2016	R208 On 03-November-16			Bond Future	8.34	94.6824	94.9566	94.6824	30,188.00
05/09/2016	R208 On 03-November-16	9.57	Call	Bond Future	4181	4	4	4	0.00
05/09/2016	R208 On 03-November-16	9.58	Call	Bond Future	4213	4	4	4	0.00
05/09/2016	R208 On 03-November-16	9.59	Call	Bond Future	4246	4	4	4	0.00
05/09/2016	R208 On 03-November-16	9.57	Put	Bond Future	10	0	0	0	0.00
05/09/2016	R208 On 03-November-16	9.58	Put	Bond Future	10	0	0	0	0.00
05/09/2016	R208 On 03-November-16	9.59	Put	Bond Future	9	0	0	0	0.00
05/09/2016	R208 On 02-February-17			Bond Future	8.38	96.5147	96.7914	96.5147	0.00
05/09/2016	R208 On 02-February-17	8.64	Call	Bond Future	1641	1	2	1	0.00
05/09/2016	R208 On 02-February-17	8.63	Call	Bond Future	1620	1	2	1	0.00
05/09/2016	R208 On 02-February-17	8.65	Call	Bond Future	1661	2	2	2	0.00
05/09/2016	R208 On 02-February-17	8.64	Put	Bond Future	779	1	1	1	0.00
05/09/2016	R208 On 02-February-17	8.65	Put	Bond Future	767	1	1	1	0.00
05/09/2016	R208 On 02-February-17	8.63	Put	Bond Future	791	1	1	1	0.00
05/09/2016	R208 On 04-May-17			Bond Future	8.39	95.0605	95.3414	95.0605	0.00
05/09/2016	R208 On 04-May-17	8.37	Call	Bond Future	1347	1	1	1	0.00
05/09/2016	R208 On 04-May-17	8.39	Call	Bond Future	1379	1	1	1	0.00
05/09/2016	R208 On 04-May-17	8.38	Call	Bond Future	1363	1	1	1	0.00
05/09/2016	R208 On 04-May-17	8.37	Put	Bond Future	1423	2	1	2	0.00
05/09/2016	R208 On 04-May-17	8.39	Put	Bond Future	1393	2	1	2	0.00
05/09/2016	R208 On 04-May-17	8.38	Put	Bond Future	1408	2	1	2	0.00
05/09/2016	R209 On 03-November-16			Bond Future	9.39	72.3634	72.8587	72.3634	37,619.00
05/09/2016	R209 On 03-November-16	10.24	Call	Bond Future	5770	5	6	5	0.00
05/09/2016	R209 On 03-November-16	10.26	Call	Bond Future	5879	5	6	5	0.00
05/09/2016	R209 On 03-November-16	8.81	Call	Bond Future	404	0	0	0	345.00
05/09/2016	R209 On 03-November-16	10.25	Call	Bond Future	5824	5	6	5	0.00
05/09/2016	R209 On 03-November-16	9.05	Call	Bond Future	808	1	1	1	0.00
05/09/2016	R209 On 03-November-16	9.45	Call	Bond Future	1984	2	2	2	0.00
05/09/2016	R209 On 03-November-16	8.87	Call	Bond Future	486	0	0	0	250.00
05/09/2016	R209 On 03-November-16	9.42	Call	Bond Future	1874	2	2	2	120.00
05/09/2016	R209 On 03-November-16	9.34	Call	Bond Future	1597	1	2	1	0.00
05/09/2016	R209 On 03-November-16	9.04	Call	Bond Future	787	1	1	1	0.00
05/09/2016	R209 On 03-November-16	10.25	Put	Bond Future	214	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
05/09/2016	R209 On 03-November-16	10.26	Put	Bond Future	208	0	0	0	0.00
05/09/2016	R209 On 03-November-16	9.45	Put	Bond Future	1570	2	2	2	250.00
05/09/2016	R209 On 03-November-16	9.05	Put	Bond Future	3228	4	3	4	250.00
05/09/2016	R209 On 03-November-16	8.81	Put	Bond Future	4605	5	5	5	0.00
05/09/2016	R209 On 03-November-16	10.24	Put	Bond Future	221	0	0	0	0.00
05/09/2016	R209 On 03-November-16	9.04	Put	Bond Future	3280	4	3	4	345.00
05/09/2016	R209 On 03-November-16	9.42	Put	Bond Future	1667	2	2	2	0.00
05/09/2016	R209 On 03-November-16	8.87	Put	Bond Future	4236	5	4	5	0.00
05/09/2016	R209 On 03-November-16	9.34	Put	Bond Future	1947	2	2	2	345.00
05/09/2016	R209 On 02-February-17			Bond Future	9.43	73.7638	74.2666	73.7638	0.00
05/09/2016	R209 On 02-February-17	9.55	Call	Bond Future	3267	3	3	3	0.00
05/09/2016	R209 On 02-February-17	9.53	Call	Bond Future	3192	3	3	3	0.00
05/09/2016	R209 On 02-February-17	9.54	Call	Bond Future	3230	3	3	3	0.00
05/09/2016	R209 On 02-February-17	9.53	Put	Bond Future	2517	3	3	3	0.00
05/09/2016	R209 On 02-February-17	9.54	Put	Bond Future	2486	3	2	3	0.00
05/09/2016	R209 On 02-February-17	9.55	Put	Bond Future	2456	3	2	3	0.00
05/09/2016	R209 On 04-May-17			Bond Future	9.46	72.1023	72.6141	72.1023	0.00
05/09/2016	R209 On 04-May-17	9.46	Call	Bond Future	3621	3	4	3	0.00
05/09/2016	R209 On 04-May-17	9.48	Call	Bond Future	3690	3	4	3	0.00
05/09/2016	R209 On 04-May-17	9.47	Call	Bond Future	3655	3	4	3	0.00
05/09/2016	R209 On 04-May-17	9.46	Put	Bond Future	3646	4	4	4	0.00
05/09/2016	R209 On 04-May-17	9.47	Put	Bond Future	3613	4	4	4	0.00
05/09/2016	R209 On 04-May-17	9.48	Put	Bond Future	3579	4	4	4	0.00
05/09/2016	R210 On 03-November-16			Bond Future	186.69	186.8671	186.6856	186.8671	2,182.00
05/09/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R210 On 03-November-16	188.90	Put	Bond Future	2214	2	2	2	0.00
05/09/2016	R210 On 03-November-16	188.92	Put	Bond Future	2234	2	2	2	0.00
05/09/2016	R210 On 03-November-16	188.91	Put	Bond Future	2224	2	2	2	0.00
05/09/2016	R211 On 03-November-16			Bond Future	141.72	141.7097	141.7155	141.7097	56.00
05/09/2016	R211 On 03-November-16	141.76	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
05/09/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R211 On 03-November-16	141.75	Put	Bond Future	35	0	0	0	0.00
05/09/2016	R211 On 03-November-16	141.74	Put	Bond Future	25	0	0	0	0.00
05/09/2016	R211 On 03-November-16	141.76	Put	Bond Future	45	0	0	0	0.00
05/09/2016	R212 On 03-November-16			Bond Future	148.10	148.0936	148.0978	148.0936	3,838.00
05/09/2016	R212 On 03-November-16	148.11	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R212 On 03-November-16	148.12	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R212 On 03-November-16	148.10	Call	Bond Future	0	0	0	0	0.00
05/09/2016	R212 On 03-November-16	148.11	Put	Bond Future	12	0	0	0	0.00
05/09/2016	R212 On 03-November-16	148.12	Put	Bond Future	22	0	0	0	0.00
05/09/2016	R212 On 03-November-16	148.10	Put	Bond Future	2	0	0	0	0.00
05/09/2016	R213 On 03-November-16			Bond Future	9.26	82.9753	83.5693	82.9753	42,521.00
05/09/2016	R213 On 03-November-16	10.18	Call	Bond Future	6113	6	6	6	0.00
05/09/2016	R213 On 03-November-16	10.20	Call	Bond Future	6225	6	6	6	0.00
05/09/2016	R213 On 03-November-16	10.19	Call	Bond Future	6169	6	6	6	0.00
05/09/2016	R213 On 03-November-16	10.19	Put	Bond Future	158	0	0	0	0.00
05/09/2016	R213 On 03-November-16	10.20	Put	Bond Future	153	0	0	0	0.00
05/09/2016	R213 On 03-November-16	10.18	Put	Bond Future	164	0	0	0	0.00
05/09/2016	R213 On 02-February-17			Bond Future	9.31	84.5809	85.1840	84.5809	0.00
05/09/2016	R213 On 02-February-17	9.40	Call	Bond Future	3045	3	3	3	0.00
05/09/2016	R213 On 02-February-17	9.42	Call	Bond Future	3119	3	3	3	0.00
05/09/2016	R213 On 02-February-17	9.41	Call	Bond Future	3082	3	3	3	0.00
05/09/2016	R213 On 02-February-17	9.40	Put	Bond Future	2434	3	2	3	0.00
05/09/2016	R213 On 02-February-17	9.42	Put	Bond Future	2373	3	2	3	0.00
05/09/2016	R213 On 02-February-17	9.41	Put	Bond Future	2403	3	2	3	0.00
05/09/2016	R213 On 04-May-17			Bond Future	9.34	82.7358	83.3498	82.7358	0.00
05/09/2016	R213 On 04-May-17	9.37	Call	Bond Future	3575	3	4	3	0.00
05/09/2016	R213 On 04-May-17	9.36	Call	Bond Future	3541	3	4	3	0.00
05/09/2016	R213 On 04-May-17	9.35	Call	Bond Future	3507	3	4	3	0.00
05/09/2016	R213 On 04-May-17	9.36	Put	Bond Future	3419	4	3	4	0.00
05/09/2016	R213 On 04-May-17	9.37	Put	Bond Future	3387	4	3	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/09/2016	R213 On 04-May-17	9.35	Put	Bond Future	3451	4	3	4	0.00
05/09/2016	R214 On 03-November-16			Bond Future	9.48	72.5699	73.0863	72.5699	29,194.00
05/09/2016	R214 On 03-November-16	10.35	Call	Bond Future	6099	6	6	6	0.00
05/09/2016	R214 On 03-November-16	10.33	Call	Bond Future	5987	6	6	6	0.00
05/09/2016	R214 On 03-November-16	10.34	Call	Bond Future	6043	6	6	6	0.00
05/09/2016	R214 On 03-November-16	10.33	Put	Bond Future	248	0	0	0	0.00
05/09/2016	R214 On 03-November-16	10.34	Put	Bond Future	241	0	0	0	0.00
05/09/2016	R214 On 03-November-16	10.35	Put	Bond Future	234	0	0	0	0.00
05/09/2016	R214 On 02-February-17			Bond Future	9.52	73.9742	74.4984	73.9742	0.00
05/09/2016	R214 On 02-February-17	9.67	Call	Bond Future	3522	3	4	3	0.00
05/09/2016	R214 On 02-February-17	9.66	Call	Bond Future	3483	3	3	3	0.00
05/09/2016	R214 On 02-February-17	9.68	Call	Bond Future	3561	3	4	3	0.00
05/09/2016	R214 On 02-February-17	9.67	Put	Bond Future	2487	3	2	3	0.00
05/09/2016	R214 On 02-February-17	9.68	Put	Bond Future	2456	3	2	3	0.00
05/09/2016	R214 On 02-February-17	9.66	Put	Bond Future	2518	3	3	3	0.00
05/09/2016	R214 On 04-May-17			Bond Future	9.56	72.1687	72.7025	72.1687	0.00
05/09/2016	R214 On 04-May-17	9.58	Call	Bond Future	3886	4	4	4	0.00
05/09/2016	R214 On 04-May-17	9.56	Call	Bond Future	3814	4	4	4	0.00
05/09/2016	R214 On 04-May-17	9.57	Call	Bond Future	3850	4	4	4	0.00
05/09/2016	R214 On 04-May-17	9.56	Put	Bond Future	3786	4	4	4	0.00
05/09/2016	R214 On 04-May-17	9.57	Put	Bond Future	3751	4	4	4	0.00
05/09/2016	R214 On 04-May-17	9.58	Put	Bond Future	3716	4	4	4	0.00
05/09/2016	R248 On 03-November-16			Bond Future	9.53	93.3167	93.9301	93.3167	61,875.00
05/09/2016	R248 On 03-November-16	10.39	Call	Bond Future	7767	7	8	7	0.00
05/09/2016	R248 On 03-November-16	10.38	Call	Bond Future	7697	7	8	7	0.00
05/09/2016	R248 On 03-November-16	10.37	Call	Bond Future	7627	7	8	7	0.00
05/09/2016	R248 On 03-November-16	10.38	Put	Bond Future	366	0	0	0	0.00
05/09/2016	R248 On 03-November-16	10.39	Put	Bond Future	356	0	0	0	0.00
05/09/2016	R248 On 03-November-16	10.37	Put	Bond Future	376	0	0	0	0.00
05/09/2016	R248 On 02-February-17			Bond Future	9.57	95.1223	95.7451	95.1223	0.00
05/09/2016	R248 On 02-February-17	9.76	Call	Bond Future	4888	5	5	5	0.00
05/09/2016	R248 On 02-February-17	9.77	Call	Bond Future	4939	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
05/09/2016	R248 On 02-February-17	9.78	Call	Bond Future	4990	5	5	5	0.00
05/09/2016	R248 On 02-February-17	9.77	Put	Bond Future	3150	3	3	3	0.00
05/09/2016	R248 On 02-February-17	9.76	Put	Bond Future	3188	3	3	3	0.00
05/09/2016	R248 On 02-February-17	9.78	Put	Bond Future	3113	3	3	3	0.00
05/09/2016	R248 On 04-May-17			Bond Future	9.60	92.6018	93.2357	92.6018	0.00
05/09/2016	R248 On 04-May-17	9.67	Call	Bond Future	5369	5	5	5	0.00
05/09/2016	R248 On 04-May-17	9.66	Call	Bond Future	5321	5	5	5	0.00
05/09/2016	R248 On 04-May-17	9.65	Call	Bond Future	5275	5	5	5	0.00
05/09/2016	R248 On 04-May-17	9.66	Put	Bond Future	4820	5	5	5	0.00
05/09/2016	R248 On 04-May-17	9.67	Put	Bond Future	4778	5	5	5	0.00
05/09/2016	R248 On 04-May-17	9.65	Put	Bond Future	4864	5	5	5	0.00