



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 MONTHLY STATISTICS REPORT

For November 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2016	2025 On 02-February-17			Bond Future	129.12	129.3883	129.1224	129.3883	3,231.00
09/11/2016	2025 On 02-February-17	130.01	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2025 On 02-February-17	129.99	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2025 On 02-February-17	130.00	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2025 On 02-February-17	129.99	Put	Bond Future	868	1	868	1	0.00
09/11/2016	2025 On 02-February-17	130.00	Put	Bond Future	878	1	878	1	0.00
09/11/2016	2025 On 02-February-17	130.01	Put	Bond Future	888	1	888	1	0.00
09/11/2016	2025 On 04-May-17			Bond Future	131.65	131.9253	131.6517	131.9253	0.00
09/11/2016	2025 On 04-May-17	132.58	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2025 On 04-May-17	132.57	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2025 On 04-May-17	132.56	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2025 On 04-May-17	132.57	Put	Bond Future	918	1	918	1	0.00
09/11/2016	2025 On 04-May-17	132.58	Put	Bond Future	928	1	928	1	0.00
09/11/2016	2025 On 04-May-17	132.56	Put	Bond Future	908	1	908	1	0.00
09/11/2016	2025 On 03-August-17			Bond Future	133.01	133.2890	133.0077	133.2890	0.00
09/11/2016	2025 On 03-August-17	133.98	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2025 On 03-August-17	133.96	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2025 On 03-August-17	133.97	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2025 On 03-August-17	133.96	Put	Bond Future	952	1	952	1	0.00
09/11/2016	2025 On 03-August-17	133.97	Put	Bond Future	962	1	962	1	0.00
09/11/2016	2025 On 03-August-17	133.98	Put	Bond Future	972	1	972	1	0.00
09/11/2016	2030 On 02-February-17			Bond Future	9.26	91.8526	9.2610	91.8526	28,782.00
09/11/2016	2030 On 02-February-17	9.29	Call	Bond Future	202	1	202	1	0.00
09/11/2016	2030 On 02-February-17	9.31	Call	Bond Future	341	1	341	1	0.00
09/11/2016	2030 On 02-February-17	9.30	Call	Bond Future	271	1	271	1	0.00
09/11/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
09/11/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
09/11/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
09/11/2016	2030 On 04-May-17			Bond Future	9.31	93.6486	9.3069	93.6486	0.00
09/11/2016	2030 On 04-May-17	9.34	Call	Bond Future	227	1	227	1	0.00
09/11/2016	2030 On 04-May-17	9.33	Call	Bond Future	159	1	159	1	0.00
09/11/2016	2030 On 04-May-17	9.32	Call	Bond Future	90	1	90	1	0.00
09/11/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
09/11/2016	2030 On 04-May-17	9.32	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
09/11/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
09/11/2016	2030 On 03-August-17			Bond Future	9.34	91.5506	9.3439	91.5506	0.00
09/11/2016	2030 On 03-August-17	9.33	Call	Bond Future	0	1	0	1	0.00
09/11/2016	2030 On 03-August-17	9.34	Call	Bond Future	0	1	0	1	0.00
09/11/2016	2030 On 03-August-17	9.35	Call	Bond Future	41	1	41	1	0.00
09/11/2016	2030 On 03-August-17	9.34	Put	Bond Future	27	0	27	0	0.00
09/11/2016	2030 On 03-August-17	9.33	Put	Bond Future	94	0	94	0	0.00
09/11/2016	2030 On 03-August-17	9.35	Put	Bond Future	0	0	0	0	0.00
09/11/2016	2032 On 02-February-17			Bond Future	9.38	95.1302	9.3784	95.1302	14,080.00
09/11/2016	2032 On 02-February-17	9.51	Call	Bond Future	2840	4	2840	4	0.00
09/11/2016	2032 On 02-February-17	9.53	Call	Bond Future	2925	4	2925	4	0.00
09/11/2016	2032 On 02-February-17	9.52	Call	Bond Future	2882	4	2882	4	0.00
09/11/2016	2032 On 02-February-17	9.52	Put	Bond Future	1832	1	1832	1	0.00
09/11/2016	2032 On 02-February-17	9.53	Put	Bond Future	1802	1	1802	1	0.00
09/11/2016	2032 On 02-February-17	9.51	Put	Bond Future	1864	1	1864	1	0.00
09/11/2016	2032 On 04-May-17			Bond Future	9.42	92.8304	9.4232	92.8304	0.00
09/11/2016	2032 On 04-May-17	9.46	Call	Bond Future	3357	4	3357	4	0.00
09/11/2016	2032 On 04-May-17	9.45	Call	Bond Future	3319	4	3319	4	0.00
09/11/2016	2032 On 04-May-17	9.44	Call	Bond Future	3282	4	3282	4	0.00
09/11/2016	2032 On 04-May-17	9.45	Put	Bond Future	3121	3	3121	3	0.00
09/11/2016	2032 On 04-May-17	9.44	Put	Bond Future	3158	3	3158	3	0.00
09/11/2016	2032 On 04-May-17	9.46	Put	Bond Future	3085	3	3085	3	0.00
09/11/2016	2032 On 03-August-17			Bond Future	9.46	94.7233	9.4580	94.7233	0.00
09/11/2016	2032 On 03-August-17	9.43	Call	Bond Future	3941	5	3941	5	0.00
09/11/2016	2032 On 03-August-17	9.45	Call	Bond Future	4013	5	4013	5	0.00
09/11/2016	2032 On 03-August-17	9.44	Call	Bond Future	3977	5	3977	5	0.00
09/11/2016	2032 On 03-August-17	9.45	Put	Bond Future	4071	4	4071	4	0.00
09/11/2016	2032 On 03-August-17	9.43	Put	Bond Future	4146	4	4146	4	0.00
09/11/2016	2032 On 03-August-17	9.44	Put	Bond Future	4108	4	4108	4	0.00
09/11/2016	2033 On 02-February-17			Bond Future	108.80	108.8596	108.8018	108.8596	5,278.00
09/11/2016	2033 On 02-February-17	109.71	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2033 On 02-February-17	109.72	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2033 On 02-February-17	109.70	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2033 On 02-February-17	109.71	Put	Bond Future	908	1	908	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
09/11/2016	2033 On 02-February-17	109.72	Put	Bond Future	918	1	918	1	0.00
09/11/2016	2033 On 02-February-17	109.70	Put	Bond Future	898	1	898	1	0.00
09/11/2016	2033 On 04-May-17			Bond Future	109.89	109.9549	109.8938	109.9549	0.00
09/11/2016	2033 On 04-May-17	110.83	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2033 On 04-May-17	110.85	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2033 On 04-May-17	110.84	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2033 On 04-May-17	110.84	Put	Bond Future	946	1	946	1	0.00
09/11/2016	2033 On 04-May-17	110.85	Put	Bond Future	956	1	956	1	0.00
09/11/2016	2033 On 04-May-17	110.83	Put	Bond Future	936	1	936	1	0.00
09/11/2016	2033 On 03-August-17			Bond Future	112.14	112.2020	112.1380	112.2020	0.00
09/11/2016	2033 On 03-August-17	113.14	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2033 On 03-August-17	113.12	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2033 On 03-August-17	113.13	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2033 On 03-August-17	113.12	Put	Bond Future	982	1	982	1	0.00
09/11/2016	2033 On 03-August-17	113.13	Put	Bond Future	992	1	992	1	0.00
09/11/2016	2033 On 03-August-17	113.14	Put	Bond Future	1002	1	1002	1	0.00
09/11/2016	2037 On 02-February-17			Bond Future	9.55	92.2520	9.5465	92.2520	41,574.00
09/11/2016	2037 On 02-February-17	9.66	Call	Bond Future	3040	4	3040	4	0.00
09/11/2016	2037 On 02-February-17	9.68	Call	Bond Future	3131	4	3131	4	0.00
09/11/2016	2037 On 02-February-17	9.67	Call	Bond Future	3086	4	3086	4	0.00
09/11/2016	2037 On 02-February-17	9.66	Put	Bond Future	2116	2	2116	2	0.00
09/11/2016	2037 On 02-February-17	9.67	Put	Bond Future	2081	2	2081	2	0.00
09/11/2016	2037 On 02-February-17	9.68	Put	Bond Future	2046	2	2046	2	0.00
09/11/2016	2037 On 04-May-17			Bond Future	9.59	94.0558	9.5932	94.0558	0.00
09/11/2016	2037 On 04-May-17	9.59	Call	Bond Future	3746	4	3746	4	0.00
09/11/2016	2037 On 04-May-17	9.58	Call	Bond Future	3705	4	3705	4	0.00
09/11/2016	2037 On 04-May-17	9.60	Call	Bond Future	3787	5	3787	5	0.00
09/11/2016	2037 On 04-May-17	9.58	Put	Bond Future	3812	3	3812	3	0.00
09/11/2016	2037 On 04-May-17	9.60	Put	Bond Future	3732	3	3732	3	0.00
09/11/2016	2037 On 04-May-17	9.59	Put	Bond Future	3772	3	3772	3	0.00
09/11/2016	2037 On 03-August-17			Bond Future	9.63	91.7156	9.6324	91.7156	0.00
09/11/2016	2037 On 03-August-17	9.58	Call	Bond Future	4325	5	4325	5	0.00
09/11/2016	2037 On 03-August-17	9.57	Call	Bond Future	4285	5	4285	5	0.00
09/11/2016	2037 On 03-August-17	9.56	Call	Bond Future	4245	5	4245	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
09/11/2016	2037 On 03-August-17	9.56	Put	Bond Future	4831	4	4831	4	0.00
09/11/2016	2037 On 03-August-17	9.57	Put	Bond Future	4789	4	4789	4	0.00
09/11/2016	2037 On 03-August-17	9.58	Put	Bond Future	4748	4	4748	4	0.00
09/11/2016	2038 On 02-February-17			Bond Future	135.25	135.6672	135.2477	135.6672	22,164.00
09/11/2016	2038 On 02-February-17	137.05	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2038 On 02-February-17	137.07	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2038 On 02-February-17	137.06	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2038 On 02-February-17	137.05	Put	Bond Future	1802	1	1802	1	0.00
09/11/2016	2038 On 02-February-17	137.06	Put	Bond Future	1812	1	1812	1	0.00
09/11/2016	2038 On 02-February-17	137.07	Put	Bond Future	1822	1	1822	1	0.00
09/11/2016	2038 On 04-May-17			Bond Future	137.90	138.3275	137.8971	138.3275	0.00
09/11/2016	2038 On 04-May-17	139.77	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2038 On 04-May-17	139.79	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2038 On 04-May-17	139.78	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2038 On 04-May-17	139.78	Put	Bond Future	1883	1	1883	1	0.00
09/11/2016	2038 On 04-May-17	139.79	Put	Bond Future	1893	1	1893	1	0.00
09/11/2016	2038 On 04-May-17	139.77	Put	Bond Future	1873	1	1873	1	0.00
09/11/2016	2038 On 03-August-17			Bond Future	139.21	139.6552	139.2141	139.6552	0.00
09/11/2016	2038 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2038 On 03-August-17	141.16	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2038 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2038 On 03-August-17	141.17	Put	Bond Future	1956	2	1956	2	0.00
09/11/2016	2038 On 03-August-17	141.16	Put	Bond Future	1946	2	1946	2	0.00
09/11/2016	2038 On 03-August-17	141.18	Put	Bond Future	1966	2	1966	2	0.00
09/11/2016	2040 On 02-February-17			Bond Future	9.59	96.1735	9.5913	96.1735	8,119.00
09/11/2016	2040 On 02-February-17	9.58	Call	Bond Future	2740	4	2740	4	0.00
09/11/2016	2040 On 02-February-17	9.60	Call	Bond Future	2828	4	2828	4	0.00
09/11/2016	2040 On 02-February-17	9.59	Call	Bond Future	2784	4	2784	4	0.00
09/11/2016	2040 On 02-February-17	9.58	Put	Bond Future	2839	2	2839	2	0.00
09/11/2016	2040 On 02-February-17	9.60	Put	Bond Future	2752	2	2752	2	0.00
09/11/2016	2040 On 02-February-17	9.59	Put	Bond Future	2795	2	2795	2	0.00
09/11/2016	2040 On 04-May-17			Bond Future	9.64	98.0541	9.6378	98.0541	0.00
09/11/2016	2040 On 04-May-17	9.64	Call	Bond Future	4124	5	4124	5	0.00
09/11/2016	2040 On 04-May-17	9.63	Call	Bond Future	4080	5	4080	5	0.00

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09/11/2016	2040 On 04-May-17	9.62	Call	Bond Future	4036	5	4036	5	0.00
09/11/2016	2040 On 04-May-17	9.63	Put	Bond Future	4148	3	4148	3	0.00
09/11/2016	2040 On 04-May-17	9.62	Put	Bond Future	4192	3	4192	3	0.00
09/11/2016	2040 On 04-May-17	9.64	Put	Bond Future	4105	3	4105	3	0.00
09/11/2016	2040 On 03-August-17			Bond Future	9.68	95.5450	9.6771	95.5450	0.00
09/11/2016	2040 On 03-August-17	9.61	Call	Bond Future	4621	6	4621	6	0.00
09/11/2016	2040 On 03-August-17	9.62	Call	Bond Future	4663	6	4663	6	0.00
09/11/2016	2040 On 03-August-17	9.63	Call	Bond Future	4704	6	4704	6	0.00
09/11/2016	2040 On 03-August-17	9.62	Put	Bond Future	5158	5	5158	5	0.00
09/11/2016	2040 On 03-August-17	9.63	Put	Bond Future	5112	5	5112	5	0.00
09/11/2016	2040 On 03-August-17	9.61	Put	Bond Future	5204	5	5204	5	0.00
09/11/2016	2044 On 02-February-17			Bond Future	9.59	93.4455	9.5945	93.4455	20,162.00
09/11/2016	2044 On 02-February-17	9.77	Call	Bond Future	3685	5	3685	5	0.00
09/11/2016	2044 On 02-February-17	9.76	Call	Bond Future	3634	5	3634	5	0.00
09/11/2016	2044 On 02-February-17	9.78	Call	Bond Future	3736	5	3736	5	0.00
09/11/2016	2044 On 02-February-17	9.78	Put	Bond Future	2105	2	2105	2	0.00
09/11/2016	2044 On 02-February-17	9.77	Put	Bond Future	2140	2	2140	2	0.00
09/11/2016	2044 On 02-February-17	9.76	Put	Bond Future	2176	2	2176	2	0.00
09/11/2016	2044 On 04-May-17			Bond Future	9.64	95.2727	9.6391	95.2727	0.00
09/11/2016	2044 On 04-May-17	9.67	Call	Bond Future	4333	5	4333	5	0.00
09/11/2016	2044 On 04-May-17	9.68	Call	Bond Future	4379	5	4379	5	0.00
09/11/2016	2044 On 04-May-17	9.66	Call	Bond Future	4288	5	4288	5	0.00
09/11/2016	2044 On 04-May-17	9.67	Put	Bond Future	4060	3	4060	3	0.00
09/11/2016	2044 On 04-May-17	9.68	Put	Bond Future	4018	3	4018	3	0.00
09/11/2016	2044 On 04-May-17	9.66	Put	Bond Future	4103	3	4103	3	0.00
09/11/2016	2044 On 03-August-17			Bond Future	9.68	92.8321	9.6767	92.8321	0.00
09/11/2016	2044 On 03-August-17	9.64	Call	Bond Future	4843	6	4843	6	0.00
09/11/2016	2044 On 03-August-17	9.62	Call	Bond Future	4759	6	4759	6	0.00
09/11/2016	2044 On 03-August-17	9.63	Call	Bond Future	4801	6	4801	6	0.00
09/11/2016	2044 On 03-August-17	9.62	Put	Bond Future	5259	5	5259	5	0.00
09/11/2016	2044 On 03-August-17	9.63	Put	Bond Future	5212	5	5212	5	0.00
09/11/2016	2044 On 03-August-17	9.64	Put	Bond Future	5166	5	5166	5	0.00
09/11/2016	2046 On 02-February-17			Bond Future	135.51	135.5823	135.5103	135.5823	17,789.00
09/11/2016	2046 On 02-February-17	137.13	Call	Bond Future	0	0	0	0	0.00

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09/11/2016	2046 On 02-February-17	137.14	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2046 On 02-February-17	137.15	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2046 On 02-February-17	137.14	Put	Bond Future	1630	2	1630	2	0.00
09/11/2016	2046 On 02-February-17	137.15	Put	Bond Future	1640	2	1640	2	0.00
09/11/2016	2046 On 02-February-17	137.13	Put	Bond Future	1620	2	1620	2	0.00
09/11/2016	2046 On 04-May-17			Bond Future	136.64	136.7125	136.6366	136.7125	0.00
09/11/2016	2046 On 04-May-17	138.34	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2046 On 04-May-17	138.33	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2046 On 04-May-17	138.32	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2046 On 04-May-17	138.33	Put	Bond Future	1693	2	1693	2	0.00
09/11/2016	2046 On 04-May-17	138.34	Put	Bond Future	1703	2	1703	2	0.00
09/11/2016	2046 On 04-May-17	138.32	Put	Bond Future	1683	2	1683	2	0.00
09/11/2016	2046 On 03-August-17			Bond Future	139.43	139.5066	139.4269	139.5066	0.00
09/11/2016	2046 On 03-August-17	141.19	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2046 On 03-August-17	141.17	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2046 On 03-August-17	141.18	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2046 On 03-August-17	141.19	Put	Bond Future	1763	2	1763	2	0.00
09/11/2016	2046 On 03-August-17	141.17	Put	Bond Future	1743	2	1743	2	0.00
09/11/2016	2046 On 03-August-17	141.18	Put	Bond Future	1753	2	1753	2	0.00
09/11/2016	2050 On 02-February-17			Bond Future	144.09	144.1681	144.0907	144.1681	23,975.00
09/11/2016	2050 On 02-February-17	144.96	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2050 On 02-February-17	144.97	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2050 On 02-February-17	144.98	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2050 On 02-February-17	144.97	Put	Bond Future	879	1	879	1	0.00
09/11/2016	2050 On 02-February-17	144.98	Put	Bond Future	889	1	889	1	0.00
09/11/2016	2050 On 02-February-17	144.96	Put	Bond Future	869	1	869	1	0.00
09/11/2016	2050 On 04-May-17			Bond Future	146.91	146.9950	146.9131	146.9950	0.00
09/11/2016	2050 On 04-May-17	147.84	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2050 On 04-May-17	147.85	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2050 On 04-May-17	147.83	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2050 On 04-May-17	147.84	Put	Bond Future	927	1	927	1	0.00
09/11/2016	2050 On 04-May-17	147.85	Put	Bond Future	937	1	937	1	0.00
09/11/2016	2050 On 04-May-17	147.83	Put	Bond Future	917	1	917	1	0.00
09/11/2016	2050 On 03-August-17			Bond Future	148.25	148.3372	148.2514	148.3372	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
09/11/2016	2050 On 03-August-17	149.22	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2050 On 03-August-17	149.24	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2050 On 03-August-17	149.23	Call	Bond Future	0	0	0	0	0.00
09/11/2016	2050 On 03-August-17	149.22	Put	Bond Future	969	1	969	1	0.00
09/11/2016	2050 On 03-August-17	149.24	Put	Bond Future	989	1	989	1	0.00
09/11/2016	2050 On 03-August-17	149.23	Put	Bond Future	979	1	979	1	0.00
09/11/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	AL37 On 02-February-17			Index Future	514.03	516.2010	514.0280	516.2010	7.00
09/11/2016	AL37 On 04-May-17			Index Future	524.07	526.2890	524.0650	526.2890	0.00
09/11/2016	AL37 On 03-August-17			Index Future	534.74	537.0110	534.7360	537.0110	0.00
09/11/2016	AL7T On 02-February-17			Index Future	594.90	600.2410	594.8970	600.2410	2.00
09/11/2016	AL7T On 04-May-17			Index Future	606.51	611.9710	606.5130	611.9710	0.00
09/11/2016	AL7T On 03-August-17			Index Future	618.86	624.4380	618.8630	624.4380	0.00
09/11/2016	ALBI On 02-February-17			Index Future	540.62	546.4810	540.6210	546.4810	611.00
09/11/2016	ALBI On 04-May-17			Index Future	551.18	557.1600	551.1770	557.1600	0.00
09/11/2016	ALBI On 03-August-17			Index Future	562.40	568.5110	562.4000	568.5110	0.00
09/11/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C197 On 07-December-23			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
09/11/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/11/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/11/2016	EL28 On 02-February-17			Bond Future	130.23	130.2888	130.2266	130.2888	0.00
09/11/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
09/11/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
09/11/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
09/11/2016	EL28 On 02-February-17	135.10	Put	Bond Future	4873	5	4873	5	0.00
09/11/2016	EL28 On 02-February-17	135.11	Put	Bond Future	4883	5	4883	5	0.00
09/11/2016	EL28 On 02-February-17	135.12	Put	Bond Future	4893	5	4893	5	0.00
09/11/2016	EL28 On 04-May-17			Bond Future	131.10	131.1613	131.0955	131.1613	0.00
09/11/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
09/11/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
09/11/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
09/11/2016	EL28 On 04-May-17	137.90	Put	Bond Future	6805	7	6805	7	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
09/11/2016	EL28 On 04-May-17	137.91	Put	Bond Future	6815	7	6815	7	0.00
09/11/2016	EL28 On 04-May-17	137.92	Put	Bond Future	6825	7	6825	7	0.00
09/11/2016	EL28 On 03-August-17			Bond Future	133.77	133.8422	133.7730	133.8422	0.00
09/11/2016	EL28 On 03-August-17	135.18	Call	Bond Future	0	0	0	0	0.00
09/11/2016	EL28 On 03-August-17	135.17	Call	Bond Future	0	0	0	0	0.00
09/11/2016	EL28 On 03-August-17	135.16	Call	Bond Future	0	0	0	0	0.00
09/11/2016	EL28 On 03-August-17	135.17	Put	Bond Future	1397	1	1397	1	0.00
09/11/2016	EL28 On 03-August-17	135.16	Put	Bond Future	1387	1	1387	1	0.00
09/11/2016	EL28 On 03-August-17	135.18	Put	Bond Future	1407	1	1407	1	0.00
09/11/2016	ES33 On 02-February-17			Bond Future	10.45	80.9610	10.4534	80.9610	8,789.00
09/11/2016	ES33 On 02-February-17	10.59	Call	Bond Future	869	2	869	2	0.00
09/11/2016	ES33 On 02-February-17	10.60	Call	Bond Future	933	2	933	2	0.00
09/11/2016	ES33 On 02-February-17	10.61	Call	Bond Future	996	2	996	2	0.00
09/11/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
09/11/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
09/11/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
09/11/2016	ES33 On 04-May-17			Bond Future	10.53	78.7496	10.5286	78.7496	0.00
09/11/2016	ES33 On 04-May-17	10.55	Call	Bond Future	135	1	135	1	0.00
09/11/2016	ES33 On 04-May-17	10.54	Call	Bond Future	72	1	72	1	0.00
09/11/2016	ES33 On 04-May-17	10.56	Call	Bond Future	199	1	199	1	0.00
09/11/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
09/11/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
09/11/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
09/11/2016	ES33 On 03-August-17			Bond Future	10.59	80.3553	10.5944	80.3553	0.00
09/11/2016	ES33 On 03-August-17	10.55	Call	Bond Future	0	1	0	1	0.00
09/11/2016	ES33 On 03-August-17	10.53	Call	Bond Future	0	1	0	1	0.00
09/11/2016	ES33 On 03-August-17	10.54	Call	Bond Future	0	1	0	1	0.00
09/11/2016	ES33 On 03-August-17	10.53	Put	Bond Future	405	0	405	0	0.00
09/11/2016	ES33 On 03-August-17	10.55	Put	Bond Future	279	0	279	0	0.00
09/11/2016	ES33 On 03-August-17	10.54	Put	Bond Future	342	0	342	0	0.00
09/11/2016	ES42 On 02-February-17			Bond Future	10.56	85.5287	10.5632	85.5287	8,777.00
09/11/2016	ES42 On 04-May-17			Bond Future	10.64	82.9378	10.6375	82.9378	0.00
09/11/2016	ES42 On 03-August-17			Bond Future	10.70	84.6294	10.7019	84.6294	0.00
09/11/2016	GOVI On 02-February-17			GOVI	538.42	544.2030	538.4220	544.2030	486.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/11/2016	GOVI On 02-February-17	533.32	Call	GOVI	51020	11	51020	11	0.00
09/11/2016	GOVI On 02-February-17	533.34	Call	GOVI	50820	11	50820	11	0.00
09/11/2016	GOVI On 02-February-17	533.33	Call	GOVI	50920	11	50920	11	0.00
09/11/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
09/11/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
09/11/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
09/11/2016	GOVI On 04-May-17			GOVI	548.94	554.8380	548.9350	554.8380	0.00
09/11/2016	GOVI On 04-May-17	262.20	Call	GOVI	2867350	293	2867350	293	0.00
09/11/2016	GOVI On 04-May-17	262.19	Call	GOVI	2867450	293	2867450	293	0.00
09/11/2016	GOVI On 04-May-17	262.18	Call	GOVI	2867550	293	2867550	293	0.00
09/11/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
09/11/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
09/11/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
09/11/2016	GOVI On 03-August-17			GOVI	560.11	566.1410	560.1130	566.1410	0.00
09/11/2016	GOVI On 03-August-17	561.11	Call	GOVI	0	5	0	5	0.00
09/11/2016	GOVI On 03-August-17	561.10	Call	GOVI	0	5	0	5	0.00
09/11/2016	GOVI On 03-August-17	561.09	Call	GOVI	0	5	0	5	0.00
09/11/2016	GOVI On 03-August-17	561.11	Put	GOVI	9970	0	9970	0	0.00
09/11/2016	GOVI On 03-August-17	561.09	Put	GOVI	9770	0	9770	0	0.00
09/11/2016	GOVI On 03-August-17	561.10	Put	GOVI	9870	0	9870	0	0.00
09/11/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/11/2016	IGOV On 02-February-17			Index Future	253.03	253.2250	253.0290	253.2250	1,070.00
09/11/2016	IGOV On 04-May-17			Index Future	257.99	258.1890	257.9850	258.1890	0.00
09/11/2016	IGOV On 03-August-17			Index Future	263.25	263.4630	263.2530	263.4630	0.00
09/11/2016	ILBI On 02-February-17			Index Future	685.13	685.8840	685.1310	685.8840	155.00
09/11/2016	ILBI On 04-May-17			Index Future	698.46	699.2280	698.4590	699.2280	0.00
09/11/2016	ILBI On 03-August-17			Index Future	712.21	712.9910	712.2070	712.9910	0.00
09/11/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0687	100.0687	100.0687	0.00
09/11/2016	IS01 On 16-March-17			Interest Rate Swap	100.01	100.0084	100.0088	100.0084	0.00
09/11/2016	IS01 On 15-June-17			Interest Rate Swap	99.64	99.6302	99.6354	99.6302	0.00
09/11/2016	IS01 On 21-September-17			Interest Rate Swap	99.68	99.6676	99.6829	99.6676	0.00
09/11/2016	IS01 On 21-December-17			Interest Rate Swap	99.97	99.9454	99.9702	99.9454	0.00
09/11/2016	IS02 On 18-December-17			Interest Rate Swap	100.00	99.9723	99.9964	99.9723	0.00
09/11/2016	IS02 On 16-March-18			Interest Rate Swap	99.29	99.2532	99.2892	99.2532	0.00

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09/11/2016	IS02 On 15-June-18			Interest Rate Swap	98.97	98.9162	98.9667	98.9162	0.00
09/11/2016	IS02 On 21-September-18			Interest Rate Swap	99.04	98.9715	99.0378	98.9715	0.00
09/11/2016	IS02 On 21-December-18			Interest Rate Swap	99.54	99.4600	99.5400	99.4600	0.00
09/11/2016	IS05 On 17-December-20			Interest Rate Swap	97.96	97.6658	97.9623	97.6658	0.00
09/11/2016	IS05 On 16-March-21			Interest Rate Swap	97.30	96.9736	97.3025	96.9736	0.00
09/11/2016	IS05 On 15-June-21			Interest Rate Swap	96.61	96.2460	96.6098	96.2460	0.00
09/11/2016	IS05 On 21-September-21			Interest Rate Swap	96.89	96.4912	96.8880	96.4912	0.00
09/11/2016	IS05 On 21-December-21			Interest Rate Swap	99.13	98.7163	99.1330	98.7163	50.00
09/11/2016	IS10 On 17-December-25			Interest Rate Swap	98.00	97.3039	98.0043	97.3039	0.00
09/11/2016	IS10 On 16-March-26			Interest Rate Swap	95.09	94.3750	95.0894	94.3750	0.00
09/11/2016	IS10 On 15-June-26			Interest Rate Swap	93.87	93.1467	93.8668	93.1467	0.00
09/11/2016	IS10 On 21-September-26			Interest Rate Swap	95.97	95.2517	95.9653	95.2517	0.00
09/11/2016	IS10 On 21-December-26			Interest Rate Swap	99.63	98.9281	99.6322	98.9281	0.00
09/11/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/11/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/11/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/11/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/11/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
09/11/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10,000.00
09/11/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
09/11/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
09/11/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	1,000.00
09/11/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
09/11/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
09/11/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
09/11/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
09/11/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
09/11/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
09/11/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
09/11/2016	R023 On 02-February-17			Bond Future	8.51	100.4248	8.5147	100.4248	16,470.00
09/11/2016	R023 On 02-February-17	8.86	Call	Bond Future	2216	3	2216	3	0.00
09/11/2016	R023 On 02-February-17	8.85	Call	Bond Future	2186	3	2186	3	0.00
09/11/2016	R023 On 02-February-17	8.84	Call	Bond Future	2155	3	2155	3	0.00
09/11/2016	R023 On 02-February-17	8.85	Put	Bond Future	673	0	673	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
09/11/2016	R023 On 02-February-17	8.84	Put	Bond Future	687	1	687	1	0.00
09/11/2016	R023 On 02-February-17	8.86	Put	Bond Future	659	0	659	0	0.00
09/11/2016	R023 On 04-May-17			Bond Future	8.55	98.4550	8.5452	98.4550	0.00
09/11/2016	R023 On 04-May-17	8.59	Call	Bond Future	1870	2	1870	2	0.00
09/11/2016	R023 On 04-May-17	8.61	Call	Bond Future	1917	2	1917	2	0.00
09/11/2016	R023 On 04-May-17	8.60	Call	Bond Future	1893	2	1893	2	0.00
09/11/2016	R023 On 04-May-17	8.59	Put	Bond Future	1672	1	1672	1	0.00
09/11/2016	R023 On 04-May-17	8.61	Put	Bond Future	1632	1	1632	1	0.00
09/11/2016	R023 On 04-May-17	8.60	Put	Bond Future	1652	1	1652	1	0.00
09/11/2016	R023 On 03-August-17			Bond Future	8.56	100.4621	8.5575	100.4621	0.00
09/11/2016	R023 On 03-August-17	8.58	Call	Bond Future	2183	2	2183	2	0.00
09/11/2016	R023 On 03-August-17	8.60	Call	Bond Future	2227	3	2227	3	0.00
09/11/2016	R023 On 03-August-17	8.59	Call	Bond Future	2205	3	2205	3	0.00
09/11/2016	R023 On 03-August-17	8.58	Put	Bond Future	2087	2	2087	2	0.00
09/11/2016	R023 On 03-August-17	8.59	Put	Bond Future	2067	2	2067	2	0.00
09/11/2016	R023 On 03-August-17	8.60	Put	Bond Future	2046	2	2046	2	0.00
09/11/2016	R035 On 02-February-17			Bond Future	9.49	99.9522	9.4906	99.9522	5,762.00
09/11/2016	R035 On 02-February-17	9.51	Call	Bond Future	159	1	159	1	0.00
09/11/2016	R035 On 02-February-17	9.50	Call	Bond Future	77	1	77	1	0.00
09/11/2016	R035 On 02-February-17	9.52	Call	Bond Future	241	2	241	2	0.00
09/11/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
09/11/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
09/11/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
09/11/2016	R035 On 04-May-17			Bond Future	9.53	97.4023	9.5345	97.4023	0.00
09/11/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	1	0	1	0.00
09/11/2016	R035 On 04-May-17	9.55	Call	Bond Future	126	1	126	1	0.00
09/11/2016	R035 On 04-May-17	9.54	Call	Bond Future	45	1	45	1	0.00
09/11/2016	R035 On 04-May-17	9.53	Put	Bond Future	36	0	36	0	0.00
09/11/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
09/11/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
09/11/2016	R035 On 03-August-17			Bond Future	9.57	99.3881	9.5693	99.3881	0.00
09/11/2016	R035 On 03-August-17	9.52	Call	Bond Future	0	1	0	1	0.00
09/11/2016	R035 On 03-August-17	9.51	Call	Bond Future	0	1	0	1	0.00
09/11/2016	R035 On 03-August-17	9.50	Call	Bond Future	0	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
09/11/2016	R035 On 03-August-17	9.50	Put	Bond Future	560	0	560	0	0.00
09/11/2016	R035 On 03-August-17	9.52	Put	Bond Future	398	0	398	0	0.00
09/11/2016	R035 On 03-August-17	9.51	Put	Bond Future	479	0	479	0	0.00
09/11/2016	R186 On 02-February-17			Bond Future	8.83	113.2392	8.8327	113.2392	102,663.00
09/11/2016	R186 On 02-February-17	9.50	Call	Bond Future	5008	6	5008	6	0.00
09/11/2016	R186 On 02-February-17	8.87	Call	Bond Future	2082	3	2082	3	0.00
09/11/2016	R186 On 02-February-17	9.40	Call	Bond Future	4475	5	4475	5	0.00
09/11/2016	R186 On 02-February-17	8.37	Call	Bond Future	728	1	728	1	500.00
09/11/2016	R186 On 02-February-17	8.79	Call	Bond Future	1804	2	1804	2	0.00
09/11/2016	R186 On 02-February-17	8.95	Call	Bond Future	2384	3	2384	3	0.00
09/11/2016	R186 On 02-February-17	9.02	Call	Bond Future	2667	3	2667	3	0.00
09/11/2016	R186 On 02-February-17	8.00	Call	Bond Future	255	0	255	0	7,000.00
09/11/2016	R186 On 02-February-17	8.60	Call	Bond Future	1237	2	1237	2	7,000.00
09/11/2016	R186 On 02-February-17	8.81	Call	Bond Future	1871	2	1871	2	0.00
09/11/2016	R186 On 02-February-17	8.43	Call	Bond Future	843	1	843	1	750.00
09/11/2016	R186 On 02-February-17	8.80	Call	Bond Future	1837	2	1837	2	0.00
09/11/2016	R186 On 02-February-17	8.90	Call	Bond Future	2193	3	2193	3	0.00
09/11/2016	R186 On 02-February-17	9.10	Call	Bond Future	3013	4	3013	4	0.00
09/11/2016	R186 On 02-February-17	8.62	Call	Bond Future	1291	2	1291	2	500.00
09/11/2016	R186 On 02-February-17	8.79	Put	Bond Future	2102	2	2102	2	0.00
09/11/2016	R186 On 02-February-17	8.95	Put	Bond Future	1571	1	1571	1	2,546.00
09/11/2016	R186 On 02-February-17	9.02	Put	Bond Future	1373	1	1373	1	500.00
09/11/2016	R186 On 02-February-17	8.37	Put	Bond Future	4015	3	4015	3	0.00
09/11/2016	R186 On 02-February-17	8.60	Put	Bond Future	2875	2	2875	2	0.00
09/11/2016	R186 On 02-February-17	9.40	Put	Bond Future	617	0	617	0	750.00
09/11/2016	R186 On 02-February-17	9.50	Put	Bond Future	489	0	489	0	13,500.00
09/11/2016	R186 On 02-February-17	8.87	Put	Bond Future	1823	1	1823	1	500.00
09/11/2016	R186 On 02-February-17	8.62	Put	Bond Future	2786	2	2786	2	0.00
09/11/2016	R186 On 02-February-17	8.81	Put	Bond Future	2030	2	2030	2	0.00
09/11/2016	R186 On 02-February-17	9.10	Put	Bond Future	1173	1	1173	1	2,546.00
09/11/2016	R186 On 02-February-17	8.00	Put	Bond Future	6265	5	6265	5	0.00
09/11/2016	R186 On 02-February-17	8.90	Put	Bond Future	1725	1	1725	1	750.00
09/11/2016	R186 On 02-February-17	8.43	Put	Bond Future	3697	3	3697	3	0.00
09/11/2016	R186 On 02-February-17	8.80	Put	Bond Future	2066	2	2066	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
09/11/2016	R186 On 04-May-17			Bond Future	8.87	115.4530	8.8708	115.4530	0.00
09/11/2016	R186 On 04-May-17	8.91	Call	Bond Future	2985	4	2985	4	0.00
09/11/2016	R186 On 04-May-17	8.89	Call	Bond Future	2916	4	2916	4	0.00
09/11/2016	R186 On 04-May-17	8.90	Call	Bond Future	2950	4	2950	4	0.00
09/11/2016	R186 On 04-May-17	8.89	Put	Bond Future	2784	2	2784	2	0.00
09/11/2016	R186 On 04-May-17	8.90	Put	Bond Future	2751	2	2751	2	0.00
09/11/2016	R186 On 04-May-17	8.91	Put	Bond Future	2718	2	2718	2	0.00
09/11/2016	R186 On 03-August-17			Bond Future	8.90	112.5007	8.8958	112.5007	0.00
09/11/2016	R186 On 03-August-17	8.91	Call	Bond Future	3453	4	3453	4	0.00
09/11/2016	R186 On 03-August-17	8.93	Call	Bond Future	3521	4	3521	4	0.00
09/11/2016	R186 On 03-August-17	8.92	Call	Bond Future	3487	4	3487	4	0.00
09/11/2016	R186 On 03-August-17	8.91	Put	Bond Future	3358	3	3358	3	0.00
09/11/2016	R186 On 03-August-17	8.92	Put	Bond Future	3326	3	3326	3	0.00
09/11/2016	R186 On 03-August-17	8.93	Put	Bond Future	3293	3	3293	3	0.00
09/11/2016	R197 On 02-February-17			Bond Future	299.97	300.1339	299.9692	300.1339	1,246.00
09/11/2016	R197 On 02-February-17	302.58	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R197 On 02-February-17	302.57	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R197 On 02-February-17	302.59	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R197 On 02-February-17	302.58	Put	Bond Future	2611	2	2611	2	0.00
09/11/2016	R197 On 02-February-17	302.59	Put	Bond Future	2621	2	2621	2	0.00
09/11/2016	R197 On 02-February-17	302.57	Put	Bond Future	2601	2	2601	2	0.00
09/11/2016	R197 On 04-May-17			Bond Future	305.84	306.0187	305.8449	306.0187	0.00
09/11/2016	R197 On 04-May-17	308.58	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R197 On 04-May-17	308.59	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R197 On 04-May-17	308.60	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R197 On 04-May-17	308.59	Put	Bond Future	2745	3	2745	3	0.00
09/11/2016	R197 On 04-May-17	308.60	Put	Bond Future	2755	3	2755	3	0.00
09/11/2016	R197 On 04-May-17	308.58	Put	Bond Future	2735	3	2735	3	0.00
09/11/2016	R197 On 03-August-17			Bond Future	305.19	305.3730	305.1913	305.3730	0.00
09/11/2016	R197 On 03-August-17	308.05	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R197 On 03-August-17	308.07	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R197 On 03-August-17	308.06	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R197 On 03-August-17	308.05	Put	Bond Future	2859	3	2859	3	0.00
09/11/2016	R197 On 03-August-17	308.07	Put	Bond Future	2879	3	2879	3	0.00

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09/11/2016	R197 On 03-August-17	308.06	Put	Bond Future	2869	3	2869	3	0.00
09/11/2016	R202 On 02-February-17			Bond Future	249.21	249.3478	249.2131	249.3478	35,809.00
09/11/2016	R202 On 02-February-17	251.72	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R202 On 02-February-17	251.74	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R202 On 02-February-17	251.73	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R202 On 02-February-17	251.73	Put	Bond Future	2517	2	2517	2	0.00
09/11/2016	R202 On 02-February-17	251.74	Put	Bond Future	2527	2	2527	2	0.00
09/11/2016	R202 On 02-February-17	251.72	Put	Bond Future	2507	2	2507	2	0.00
09/11/2016	R202 On 04-May-17			Bond Future	254.09	254.2369	254.0948	254.2369	0.00
09/11/2016	R202 On 04-May-17	256.71	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R202 On 04-May-17	256.73	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R202 On 04-May-17	256.72	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R202 On 04-May-17	256.71	Put	Bond Future	2615	2	2615	2	0.00
09/11/2016	R202 On 04-May-17	256.72	Put	Bond Future	2625	2	2625	2	0.00
09/11/2016	R202 On 04-May-17	256.73	Put	Bond Future	2635	2	2635	2	0.00
09/11/2016	R202 On 03-August-17			Bond Future	255.62	255.7677	255.6187	255.7677	0.00
09/11/2016	R202 On 03-August-17	258.37	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R202 On 03-August-17	258.36	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R202 On 03-August-17	258.35	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R202 On 03-August-17	258.36	Put	Bond Future	2741	3	2741	3	0.00
09/11/2016	R202 On 03-August-17	258.37	Put	Bond Future	2751	3	2751	3	0.00
09/11/2016	R202 On 03-August-17	258.35	Put	Bond Future	2731	3	2731	3	0.00
09/11/2016	R203 On 02-February-17			Bond Future	7.65	103.7112	7.6488	103.7112	24,463.00
09/11/2016	R203 On 02-February-17	7.70	Call	Bond Future	167	0	167	0	0.00
09/11/2016	R203 On 02-February-17	7.71	Call	Bond Future	170	0	170	0	0.00
09/11/2016	R203 On 02-February-17	7.72	Call	Bond Future	173	0	173	0	0.00
09/11/2016	R203 On 02-February-17	7.71	Put	Bond Future	134	0	134	0	0.00
09/11/2016	R203 On 02-February-17	7.70	Put	Bond Future	137	0	137	0	0.00
09/11/2016	R203 On 02-February-17	7.72	Put	Bond Future	132	0	132	0	0.00
09/11/2016	R203 On 04-May-17			Bond Future	7.35	101.5651	7.3507	101.5651	0.00
09/11/2016	R203 On 04-May-17	6.91	Call	Bond Future	79	0	79	0	0.00
09/11/2016	R203 On 04-May-17	6.93	Call	Bond Future	82	0	82	0	0.00
09/11/2016	R203 On 04-May-17	6.92	Call	Bond Future	81	0	81	0	0.00
09/11/2016	R203 On 04-May-17	6.92	Put	Bond Future	231	0	231	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
09/11/2016	R203 On 04-May-17	6.93	Put	Bond Future	229	0	229	0	0.00
09/11/2016	R203 On 04-May-17	6.91	Put	Bond Future	234	0	234	0	0.00
09/11/2016	R203 On 03-August-17			Bond Future	4.66	103.6219	4.6638	103.6219	0.00
09/11/2016	R203 On 03-August-17	4.87	Call	Bond Future	103	0	103	0	0.00
09/11/2016	R203 On 03-August-17	4.89	Call	Bond Future	105	0	105	0	0.00
09/11/2016	R203 On 03-August-17	4.88	Call	Bond Future	104	0	104	0	0.00
09/11/2016	R203 On 03-August-17	4.89	Put	Bond Future	80	0	80	0	0.00
09/11/2016	R203 On 03-August-17	4.88	Put	Bond Future	81	0	81	0	0.00
09/11/2016	R203 On 03-August-17	4.87	Put	Bond Future	81	0	81	0	0.00
09/11/2016	R204 On 02-February-17			Bond Future	7.83	101.5062	7.8347	101.5062	30,155.00
09/11/2016	R204 On 02-February-17	8.28	Call	Bond Future	888	1	888	1	0.00
09/11/2016	R204 On 02-February-17	8.30	Call	Bond Future	915	1	915	1	0.00
09/11/2016	R204 On 02-February-17	8.29	Call	Bond Future	901	1	901	1	0.00
09/11/2016	R204 On 02-February-17	8.28	Put	Bond Future	129	0	129	0	0.00
09/11/2016	R204 On 02-February-17	8.29	Put	Bond Future	126	0	126	0	0.00
09/11/2016	R204 On 02-February-17	8.30	Put	Bond Future	122	0	122	0	0.00
09/11/2016	R204 On 04-May-17			Bond Future	7.83	103.4906	7.8258	103.4906	0.00
09/11/2016	R204 On 04-May-17	7.90	Call	Bond Future	593	1	593	1	0.00
09/11/2016	R204 On 04-May-17	7.92	Call	Bond Future	609	1	609	1	0.00
09/11/2016	R204 On 04-May-17	7.91	Call	Bond Future	601	1	601	1	0.00
09/11/2016	R204 On 04-May-17	7.91	Put	Bond Future	475	0	475	0	0.00
09/11/2016	R204 On 04-May-17	7.92	Put	Bond Future	468	0	468	0	0.00
09/11/2016	R204 On 04-May-17	7.90	Put	Bond Future	482	0	482	0	0.00
09/11/2016	R204 On 03-August-17			Bond Future	7.74	101.5576	7.7428	101.5576	0.00
09/11/2016	R204 On 03-August-17	7.75	Call	Bond Future	579	1	579	1	0.00
09/11/2016	R204 On 03-August-17	7.76	Call	Bond Future	586	1	586	1	0.00
09/11/2016	R204 On 03-August-17	7.77	Call	Bond Future	592	1	592	1	0.00
09/11/2016	R204 On 03-August-17	7.75	Put	Bond Future	569	0	569	0	0.00
09/11/2016	R204 On 03-August-17	7.76	Put	Bond Future	563	0	563	0	0.00
09/11/2016	R204 On 03-August-17	7.77	Put	Bond Future	557	0	557	0	0.00
09/11/2016	R207 On 02-February-17			Bond Future	8.05	98.6805	8.0466	98.6805	86,326.00
09/11/2016	R207 On 02-February-17	8.91	Call	Bond Future	2223	2	2223	2	62.00
09/11/2016	R207 On 02-February-17	9.22	Call	Bond Future	2943	3	2943	3	0.00
09/11/2016	R207 On 02-February-17	9.24	Call	Bond Future	2990	3	2990	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
09/11/2016	R207 On 02-February-17	9.23	Call	Bond Future	2967	3	2967	3	0.00
09/11/2016	R207 On 02-February-17	9.23	Put	Bond Future	19	0	19	0	0.00
09/11/2016	R207 On 02-February-17	9.24	Put	Bond Future	18	0	18	0	0.00
09/11/2016	R207 On 02-February-17	8.91	Put	Bond Future	62	0	62	0	0.00
09/11/2016	R207 On 02-February-17	9.22	Put	Bond Future	20	0	20	0	0.00
09/11/2016	R207 On 04-May-17			Bond Future	8.07	100.6097	8.0675	100.6097	0.00
09/11/2016	R207 On 04-May-17	8.20	Call	Bond Future	1016	1	1016	1	0.00
09/11/2016	R207 On 04-May-17	8.22	Call	Bond Future	1043	1	1043	1	0.00
09/11/2016	R207 On 04-May-17	8.21	Call	Bond Future	1030	1	1030	1	0.00
09/11/2016	R207 On 04-May-17	8.20	Put	Bond Future	706	1	706	1	0.00
09/11/2016	R207 On 04-May-17	8.22	Put	Bond Future	687	1	687	1	0.00
09/11/2016	R207 On 04-May-17	8.21	Put	Bond Future	697	1	697	1	0.00
09/11/2016	R207 On 03-August-17			Bond Future	8.05	99.0163	8.0502	99.0163	0.00
09/11/2016	R207 On 03-August-17	8.19	Call	Bond Future	1134	1	1134	1	51.00
09/11/2016	R207 On 03-August-17	8.40	Call	Bond Future	1405	2	1405	2	0.00
09/11/2016	R207 On 03-August-17	8.39	Call	Bond Future	1392	2	1392	2	0.00
09/11/2016	R207 On 03-August-17	8.41	Call	Bond Future	1419	2	1419	2	0.00
09/11/2016	R207 On 03-August-17	8.39	Put	Bond Future	665	1	665	1	0.00
09/11/2016	R207 On 03-August-17	8.41	Put	Bond Future	650	1	650	1	0.00
09/11/2016	R207 On 03-August-17	8.19	Put	Bond Future	834	1	834	1	0.00
09/11/2016	R207 On 03-August-17	8.40	Put	Bond Future	657	1	657	1	0.00
09/11/2016	R208 On 02-February-17			Bond Future	8.24	97.6131	8.2439	97.6131	33,544.00
09/11/2016	R208 On 02-February-17	8.64	Call	Bond Future	1682	2	1682	2	0.00
09/11/2016	R208 On 02-February-17	8.63	Call	Bond Future	1658	2	1658	2	0.00
09/11/2016	R208 On 02-February-17	8.65	Call	Bond Future	1706	2	1706	2	0.00
09/11/2016	R208 On 02-February-17	8.65	Put	Bond Future	360	0	360	0	0.00
09/11/2016	R208 On 02-February-17	8.64	Put	Bond Future	369	0	369	0	0.00
09/11/2016	R208 On 02-February-17	8.63	Put	Bond Future	378	0	378	0	0.00
09/11/2016	R208 On 04-May-17			Bond Future	8.27	96.1180	8.2689	96.1180	0.00
09/11/2016	R208 On 04-May-17	8.37	Call	Bond Future	1355	2	1355	2	0.00
09/11/2016	R208 On 04-May-17	8.39	Call	Bond Future	1391	2	1391	2	0.00
09/11/2016	R208 On 04-May-17	8.38	Call	Bond Future	1373	2	1373	2	0.00
09/11/2016	R208 On 04-May-17	8.37	Put	Bond Future	1035	1	1035	1	0.00
09/11/2016	R208 On 04-May-17	8.39	Put	Bond Future	1008	1	1008	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
09/11/2016	R208 On 04-May-17	8.38	Put	Bond Future	1021	1	1021	1	0.00
09/11/2016	R208 On 03-August-17			Bond Future	8.27	98.0776	8.2682	98.0776	0.00
09/11/2016	R208 On 03-August-17	8.30	Call	Bond Future	1487	2	1487	2	0.00
09/11/2016	R208 On 03-August-17	8.32	Call	Bond Future	1519	2	1519	2	0.00
09/11/2016	R208 On 03-August-17	8.31	Call	Bond Future	1503	2	1503	2	0.00
09/11/2016	R208 On 03-August-17	8.31	Put	Bond Future	1378	1	1378	1	0.00
09/11/2016	R208 On 03-August-17	8.32	Put	Bond Future	1364	1	1364	1	0.00
09/11/2016	R208 On 03-August-17	8.30	Put	Bond Future	1392	1	1392	1	0.00
09/11/2016	R209 On 02-February-17			Bond Future	9.43	75.3865	9.4279	75.3865	62,133.00
09/11/2016	R209 On 02-February-17	9.53	Call	Bond Future	2464	3	2464	3	0.00
09/11/2016	R209 On 02-February-17	9.55	Call	Bond Future	2540	3	2540	3	0.00
09/11/2016	R209 On 02-February-17	9.54	Call	Bond Future	2502	3	2502	3	0.00
09/11/2016	R209 On 02-February-17	9.53	Put	Bond Future	1767	1	1767	1	0.00
09/11/2016	R209 On 02-February-17	9.54	Put	Bond Future	1737	1	1737	1	0.00
09/11/2016	R209 On 02-February-17	9.55	Put	Bond Future	1707	1	1707	1	0.00
09/11/2016	R209 On 04-May-17			Bond Future	9.47	73.7091	9.4675	73.7091	0.00
09/11/2016	R209 On 04-May-17	9.46	Call	Bond Future	2949	4	2949	4	0.00
09/11/2016	R209 On 04-May-17	9.48	Call	Bond Future	3016	4	3016	4	0.00
09/11/2016	R209 On 04-May-17	9.47	Call	Bond Future	2982	4	2982	4	0.00
09/11/2016	R209 On 04-May-17	9.46	Put	Bond Future	3000	3	3000	3	0.00
09/11/2016	R209 On 04-May-17	9.47	Put	Bond Future	2965	3	2965	3	0.00
09/11/2016	R209 On 04-May-17	9.48	Put	Bond Future	2931	3	2931	3	0.00
09/11/2016	R209 On 03-August-17			Bond Future	9.50	75.2120	9.4984	75.2120	0.00
09/11/2016	R209 On 03-August-17	9.44	Call	Bond Future	3564	4	3564	4	0.00
09/11/2016	R209 On 03-August-17	9.43	Call	Bond Future	3531	4	3531	4	0.00
09/11/2016	R209 On 03-August-17	9.45	Call	Bond Future	3596	4	3596	4	0.00
09/11/2016	R209 On 03-August-17	9.45	Put	Bond Future	3925	3	3925	3	0.00
09/11/2016	R209 On 03-August-17	9.44	Put	Bond Future	3961	3	3961	3	0.00
09/11/2016	R209 On 03-August-17	9.43	Put	Bond Future	3997	3	3997	3	0.00
09/11/2016	R210 On 02-February-17			Bond Future	189.28	189.3839	189.2831	189.3839	1,983.00
09/11/2016	R210 On 02-February-17	190.84	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R210 On 02-February-17	190.86	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R210 On 02-February-17	190.85	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R210 On 02-February-17	190.84	Put	Bond Future	1557	1	1557	1	0.00

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09/11/2016	R210 On 02-February-17	190.86	Put	Bond Future	1577	1	1577	1	0.00
09/11/2016	R210 On 02-February-17	190.85	Put	Bond Future	1567	1	1567	1	0.00
09/11/2016	R210 On 04-May-17			Bond Future	190.67	190.7809	190.6744	190.7809	0.00
09/11/2016	R210 On 04-May-17	192.32	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R210 On 04-May-17	192.31	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R210 On 04-May-17	192.33	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R210 On 04-May-17	192.31	Put	Bond Future	1636	2	1636	2	0.00
09/11/2016	R210 On 04-May-17	192.33	Put	Bond Future	1656	2	1656	2	0.00
09/11/2016	R210 On 04-May-17	192.32	Put	Bond Future	1646	2	1646	2	0.00
09/11/2016	R210 On 03-August-17			Bond Future	194.57	194.6800	194.5685	194.6800	0.00
09/11/2016	R210 On 03-August-17	196.28	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R210 On 03-August-17	196.30	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R210 On 03-August-17	196.29	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R210 On 03-August-17	196.29	Put	Bond Future	1721	2	1721	2	0.00
09/11/2016	R210 On 03-August-17	196.30	Put	Bond Future	1731	2	1731	2	0.00
09/11/2016	R210 On 03-August-17	196.28	Put	Bond Future	1711	2	1711	2	0.00
09/11/2016	R212 On 02-February-17			Bond Future	148.16	148.6387	148.1590	148.6387	3,380.00
09/11/2016	R212 On 02-February-17	149.27	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R212 On 02-February-17	149.29	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R212 On 02-February-17	149.28	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R212 On 02-February-17	149.29	Put	Bond Future	1131	1	1131	1	0.00
09/11/2016	R212 On 02-February-17	149.28	Put	Bond Future	1121	1	1121	1	0.00
09/11/2016	R212 On 02-February-17	149.27	Put	Bond Future	1111	1	1111	1	0.00
09/11/2016	R212 On 04-May-17			Bond Future	151.06	151.5532	151.0612	151.5532	0.00
09/11/2016	R212 On 04-May-17	152.25	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R212 On 04-May-17	152.24	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R212 On 04-May-17	152.23	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R212 On 04-May-17	152.24	Put	Bond Future	1179	1	1179	1	0.00
09/11/2016	R212 On 04-May-17	152.25	Put	Bond Future	1189	1	1189	1	0.00
09/11/2016	R212 On 04-May-17	152.23	Put	Bond Future	1169	1	1169	1	0.00
09/11/2016	R212 On 03-August-17			Bond Future	152.12	152.6202	152.1159	152.6202	0.00
09/11/2016	R212 On 03-August-17	153.34	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R212 On 03-August-17	153.35	Call	Bond Future	0	0	0	0	0.00
09/11/2016	R212 On 03-August-17	153.36	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
09/11/2016	R212 On 03-August-17	153.34	Put	Bond Future	1224	1	1224	1	0.00
09/11/2016	R212 On 03-August-17	153.35	Put	Bond Future	1234	1	1234	1	0.00
09/11/2016	R212 On 03-August-17	153.36	Put	Bond Future	1244	1	1244	1	0.00
09/11/2016	R213 On 02-February-17			Bond Future	9.28	86.4462	9.2823	86.4462	51,569.00
09/11/2016	R213 On 02-February-17	9.40	Call	Bond Future	2469	3	2469	3	0.00
09/11/2016	R213 On 02-February-17	9.42	Call	Bond Future	2545	3	2545	3	0.00
09/11/2016	R213 On 02-February-17	9.41	Call	Bond Future	2507	3	2507	3	0.00
09/11/2016	R213 On 02-February-17	9.41	Put	Bond Future	1648	1	1648	1	0.00
09/11/2016	R213 On 02-February-17	9.42	Put	Bond Future	1619	1	1619	1	0.00
09/11/2016	R213 On 02-February-17	9.40	Put	Bond Future	1676	1	1676	1	0.00
09/11/2016	R213 On 04-May-17			Bond Future	9.32	84.5838	9.3223	84.5838	0.00
09/11/2016	R213 On 04-May-17	9.35	Call	Bond Future	2990	4	2990	4	0.00
09/11/2016	R213 On 04-May-17	9.36	Call	Bond Future	3024	4	3024	4	0.00
09/11/2016	R213 On 04-May-17	9.37	Call	Bond Future	3059	4	3059	4	0.00
09/11/2016	R213 On 04-May-17	9.36	Put	Bond Future	2773	2	2773	2	0.00
09/11/2016	R213 On 04-May-17	9.37	Put	Bond Future	2741	2	2741	2	0.00
09/11/2016	R213 On 04-May-17	9.35	Put	Bond Future	2805	2	2805	2	0.00
09/11/2016	R213 On 03-August-17			Bond Future	9.35	86.3081	9.3527	86.3081	0.00
09/11/2016	R213 On 03-August-17	9.33	Call	Bond Future	3534	4	3534	4	0.00
09/11/2016	R213 On 03-August-17	9.34	Call	Bond Future	3567	4	3567	4	0.00
09/11/2016	R213 On 03-August-17	9.35	Call	Bond Future	3600	4	3600	4	0.00
09/11/2016	R213 On 03-August-17	9.34	Put	Bond Future	3651	3	3651	3	0.00
09/11/2016	R213 On 03-August-17	9.35	Put	Bond Future	3617	3	3617	3	0.00
09/11/2016	R213 On 03-August-17	9.33	Put	Bond Future	3685	3	3685	3	0.00
09/11/2016	R214 On 02-February-17			Bond Future	9.50	75.7922	9.5041	75.7922	34,384.00
09/11/2016	R214 On 02-February-17	9.67	Call	Bond Future	2879	4	2879	4	0.00
09/11/2016	R214 On 02-February-17	9.66	Call	Bond Future	2838	4	2838	4	0.00
09/11/2016	R214 On 02-February-17	9.68	Call	Bond Future	2920	4	2920	4	0.00
09/11/2016	R214 On 02-February-17	9.67	Put	Bond Future	1700	1	1700	1	0.00
09/11/2016	R214 On 02-February-17	9.66	Put	Bond Future	1729	1	1729	1	0.00
09/11/2016	R214 On 02-February-17	9.68	Put	Bond Future	1671	1	1671	1	0.00
09/11/2016	R214 On 04-May-17			Bond Future	9.54	73.9752	9.5422	73.9752	0.00
09/11/2016	R214 On 04-May-17	9.56	Call	Bond Future	3231	4	3231	4	0.00
09/11/2016	R214 On 04-May-17	9.58	Call	Bond Future	3304	4	3304	4	0.00

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09/11/2016	R214 On 04-May-17	9.57	Call	Bond Future	3267	4	3267	4	0.00
09/11/2016	R214 On 04-May-17	9.56	Put	Bond Future	3104	3	3104	3	0.00
09/11/2016	R214 On 04-May-17	9.57	Put	Bond Future	3069	3	3069	3	0.00
09/11/2016	R214 On 04-May-17	9.58	Put	Bond Future	3035	3	3035	3	0.00
09/11/2016	R214 On 03-August-17			Bond Future	9.57	75.4834	9.5723	75.4834	0.00
09/11/2016	R214 On 03-August-17	9.51	Call	Bond Future	3777	4	3777	4	0.00
09/11/2016	R214 On 03-August-17	9.52	Call	Bond Future	3812	4	3812	4	0.00
09/11/2016	R214 On 03-August-17	9.53	Call	Bond Future	3847	4	3847	4	0.00
09/11/2016	R214 On 03-August-17	9.52	Put	Bond Future	4186	4	4186	4	0.00
09/11/2016	R214 On 03-August-17	9.53	Put	Bond Future	4149	4	4149	4	0.00
09/11/2016	R214 On 03-August-17	9.51	Put	Bond Future	4222	4	4222	4	0.00
09/11/2016	R248 On 02-February-17			Bond Future	9.55	97.3606	9.5504	97.3606	63,332.00
09/11/2016	R248 On 02-February-17	9.76	Call	Bond Future	4039	5	4039	5	0.00
09/11/2016	R248 On 02-February-17	9.78	Call	Bond Future	4147	5	4147	5	0.00
09/11/2016	R248 On 02-February-17	9.77	Call	Bond Future	4093	5	4093	5	0.00
09/11/2016	R248 On 02-February-17	9.77	Put	Bond Future	2111	2	2111	2	0.00
09/11/2016	R248 On 02-February-17	9.76	Put	Bond Future	2146	2	2146	2	0.00
09/11/2016	R248 On 02-February-17	9.78	Put	Bond Future	2077	2	2077	2	0.00
09/11/2016	R248 On 04-May-17			Bond Future	9.59	94.8235	9.5899	94.8235	0.00
09/11/2016	R248 On 04-May-17	9.67	Call	Bond Future	4609	5	4609	5	0.00
09/11/2016	R248 On 04-May-17	9.66	Call	Bond Future	4562	5	4562	5	0.00
09/11/2016	R248 On 04-May-17	9.65	Call	Bond Future	4514	5	4514	5	0.00
09/11/2016	R248 On 04-May-17	9.66	Put	Bond Future	3925	3	3925	3	0.00
09/11/2016	R248 On 04-May-17	9.65	Put	Bond Future	3968	3	3968	3	0.00
09/11/2016	R248 On 04-May-17	9.67	Put	Bond Future	3883	3	3883	3	0.00
09/11/2016	R248 On 03-August-17			Bond Future	9.62	96.7568	9.6213	96.7568	0.00
09/11/2016	R248 On 03-August-17	9.57	Call	Bond Future	5105	6	5105	6	0.00
09/11/2016	R248 On 03-August-17	9.58	Call	Bond Future	5150	6	5150	6	0.00
09/11/2016	R248 On 03-August-17	9.56	Call	Bond Future	5060	6	5060	6	0.00
09/11/2016	R248 On 03-August-17	9.57	Put	Bond Future	5572	5	5572	5	0.00
09/11/2016	R248 On 03-August-17	9.58	Put	Bond Future	5525	5	5525	5	0.00
09/11/2016	R248 On 03-August-17	9.56	Put	Bond Future	5618	5	5618	5	0.00