



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: 14/10/2016 TO: 14/10/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	2025 On 03-November-16			Bond Future	128.68	128.6622	128.6766	128.6622	2,757.00
14/10/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2025 On 03-November-16	129.22	Put	Bond Future	543	1	1	1	0.00
14/10/2016	2025 On 03-November-16	129.21	Put	Bond Future	533	1	1	1	0.00
14/10/2016	2025 On 03-November-16	129.23	Put	Bond Future	553	1	1	1	0.00
14/10/2016	2030 On 03-November-16			Bond Future	9.22	92.4289	92.9647	92.4289	26,853.00
14/10/2016	2030 On 03-November-16	9.33	Call	Bond Future	802	0	1	0	0.00
14/10/2016	2030 On 03-November-16	9.34	Call	Bond Future	872	0	1	0	0.00
14/10/2016	2030 On 03-November-16	9.35	Call	Bond Future	941	0	1	0	0.00
14/10/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
14/10/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
14/10/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
14/10/2016	2030 On 02-February-17			Bond Future	9.26	90.1891	90.7342	90.1891	444.00
14/10/2016	2030 On 02-February-17	9.29	Call	Bond Future	197	0	0	0	0.00
14/10/2016	2030 On 02-February-17	9.31	Call	Bond Future	335	0	0	0	0.00
14/10/2016	2030 On 02-February-17	9.30	Call	Bond Future	266	0	0	0	0.00
14/10/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
14/10/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
14/10/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
14/10/2016	2030 On 04-May-17			Bond Future	9.30	91.9766	92.5326	91.9766	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
14/10/2016	2030 On 04-May-17	9.34	Call	Bond Future	248	0	0	0	0.00
14/10/2016	2030 On 04-May-17	9.33	Call	Bond Future	179	0	0	0	0.00
14/10/2016	2030 On 04-May-17	9.32	Call	Bond Future	111	0	0	0	0.00
14/10/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
14/10/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
14/10/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
14/10/2016	2032 On 03-November-16			Bond Future	9.31	91.7036	92.3165	91.7036	13,093.00
14/10/2016	2032 On 03-November-16	10.28	Call	Bond Future	6983	6	7	6	0.00
14/10/2016	2032 On 03-November-16	10.30	Call	Bond Future	7117	7	7	7	0.00
14/10/2016	2032 On 03-November-16	10.29	Call	Bond Future	7050	6	7	6	0.00
14/10/2016	2032 On 03-November-16	10.28	Put	Bond Future	6	0	0	0	0.00
14/10/2016	2032 On 03-November-16	10.30	Put	Bond Future	5	0	0	0	0.00
14/10/2016	2032 On 03-November-16	10.29	Put	Bond Future	6	0	0	0	0.00
14/10/2016	2032 On 02-February-17			Bond Future	9.35	93.4558	94.0796	93.4558	0.00
14/10/2016	2032 On 02-February-17	9.51	Call	Bond Future	3229	3	3	3	0.00
14/10/2016	2032 On 02-February-17	9.53	Call	Bond Future	3314	3	3	3	0.00
14/10/2016	2032 On 02-February-17	9.52	Call	Bond Future	3271	3	3	3	0.00
14/10/2016	2032 On 02-February-17	9.52	Put	Bond Future	2040	2	2	2	0.00
14/10/2016	2032 On 02-February-17	9.51	Put	Bond Future	2071	2	2	2	0.00
14/10/2016	2032 On 02-February-17	9.53	Put	Bond Future	2010	2	2	2	0.00
14/10/2016	2032 On 04-May-17			Bond Future	9.39	91.1476	91.7838	91.1476	0.00
14/10/2016	2032 On 04-May-17	9.46	Call	Bond Future	3778	3	4	3	0.00
14/10/2016	2032 On 04-May-17	9.45	Call	Bond Future	3740	3	4	3	0.00
14/10/2016	2032 On 04-May-17	9.44	Call	Bond Future	3702	3	4	3	0.00
14/10/2016	2032 On 04-May-17	9.45	Put	Bond Future	3331	4	3	4	0.00
14/10/2016	2032 On 04-May-17	9.46	Put	Bond Future	3296	4	3	4	0.00
14/10/2016	2032 On 04-May-17	9.44	Put	Bond Future	3367	4	3	4	0.00
14/10/2016	2033 On 03-November-16			Bond Future	107.62	107.7587	107.6203	107.7587	4,678.00
14/10/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2033 On 03-November-16	109.17	Put	Bond Future	1550	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2016	2033 On 03-November-16	109.18	Put	Bond Future	1560	1	2	1	0.00
14/10/2016	2033 On 03-November-16	109.16	Put	Bond Future	1540	1	2	1	0.00
14/10/2016	2037 On 03-November-16			Bond Future	9.43	93.3150	93.9482	93.3150	36,770.00
14/10/2016	2037 On 03-November-16	10.35	Call	Bond Future	7231	7	7	7	0.00
14/10/2016	2037 On 03-November-16	10.36	Call	Bond Future	7304	7	7	7	0.00
14/10/2016	2037 On 03-November-16	10.37	Call	Bond Future	7377	7	7	7	0.00
14/10/2016	2037 On 03-November-16	10.36	Put	Bond Future	12	0	0	0	0.00
14/10/2016	2037 On 03-November-16	10.37	Put	Bond Future	12	0	0	0	0.00
14/10/2016	2037 On 03-November-16	10.35	Put	Bond Future	13	0	0	0	0.00
14/10/2016	2037 On 02-February-17			Bond Future	9.48	90.8418	91.4863	90.8418	0.00
14/10/2016	2037 On 02-February-17	9.66	Call	Bond Future	3794	3	4	3	0.00
14/10/2016	2037 On 02-February-17	9.68	Call	Bond Future	3889	4	4	4	0.00
14/10/2016	2037 On 02-February-17	9.67	Call	Bond Future	3842	3	4	3	0.00
14/10/2016	2037 On 02-February-17	9.66	Put	Bond Future	2284	3	2	3	0.00
14/10/2016	2037 On 02-February-17	9.67	Put	Bond Future	2250	3	2	3	0.00
14/10/2016	2037 On 02-February-17	9.68	Put	Bond Future	2217	2	2	2	0.00
14/10/2016	2037 On 04-May-17			Bond Future	9.52	92.6423	93.2996	92.6423	0.00
14/10/2016	2037 On 04-May-17	9.59	Call	Bond Future	4304	4	4	4	0.00
14/10/2016	2037 On 04-May-17	9.58	Call	Bond Future	4262	4	4	4	0.00
14/10/2016	2037 On 04-May-17	9.60	Call	Bond Future	4346	4	4	4	0.00
14/10/2016	2037 On 04-May-17	9.58	Put	Bond Future	3744	4	4	4	0.00
14/10/2016	2037 On 04-May-17	9.60	Put	Bond Future	3666	4	4	4	0.00
14/10/2016	2037 On 04-May-17	9.59	Put	Bond Future	3705	4	4	4	0.00
14/10/2016	2038 On 03-November-16			Bond Future	136.21	136.1995	136.2144	136.1995	20,563.00
14/10/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2038 On 03-November-16	136.32	Put	Bond Future	106	0	0	0	0.00
14/10/2016	2038 On 03-November-16	136.31	Put	Bond Future	96	0	0	0	0.00
14/10/2016	2038 On 03-November-16	136.33	Put	Bond Future	116	0	0	0	0.00
14/10/2016	2040 On 03-November-16			Bond Future	9.47	97.3962	98.0766	97.3962	4,818.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2016	2040 On 03-November-16	9.69	Call	Bond Future	2595	2	3	2	0.00
14/10/2016	2040 On 03-November-16	9.71	Call	Bond Future	2721	2	3	2	0.00
14/10/2016	2040 On 03-November-16	9.70	Call	Bond Future	2658	2	3	2	0.00
14/10/2016	2040 On 03-November-16	9.69	Put	Bond Future	608	1	1	1	0.00
14/10/2016	2040 On 03-November-16	9.70	Put	Bond Future	583	1	1	1	0.00
14/10/2016	2040 On 03-November-16	9.71	Put	Bond Future	560	1	1	1	0.00
14/10/2016	2040 On 02-February-17			Bond Future	9.51	94.7506	95.4432	94.7506	0.00
14/10/2016	2040 On 02-February-17	9.58	Call	Bond Future	3570	3	4	3	0.00
14/10/2016	2040 On 02-February-17	9.59	Call	Bond Future	3617	3	4	3	0.00
14/10/2016	2040 On 02-February-17	9.60	Call	Bond Future	3665	3	4	3	0.00
14/10/2016	2040 On 02-February-17	9.59	Put	Bond Future	2907	3	3	3	0.00
14/10/2016	2040 On 02-February-17	9.60	Put	Bond Future	2866	3	3	3	0.00
14/10/2016	2040 On 02-February-17	9.58	Put	Bond Future	2948	3	3	3	0.00
14/10/2016	2040 On 04-May-17			Bond Future	9.55	96.6285	97.3349	96.6285	0.00
14/10/2016	2040 On 04-May-17	9.62	Call	Bond Future	4675	4	5	4	0.00
14/10/2016	2040 On 04-May-17	9.63	Call	Bond Future	4720	4	5	4	0.00
14/10/2016	2040 On 04-May-17	9.64	Call	Bond Future	4765	4	5	4	0.00
14/10/2016	2040 On 04-May-17	9.63	Put	Bond Future	4025	4	4	4	0.00
14/10/2016	2040 On 04-May-17	9.64	Put	Bond Future	3983	4	4	4	0.00
14/10/2016	2040 On 04-May-17	9.62	Put	Bond Future	4067	4	4	4	0.00
14/10/2016	2044 On 03-November-16			Bond Future	9.49	94.5361	95.2241	94.5361	19,783.00
14/10/2016	2044 On 03-November-16	10.42	Call	Bond Future	7906	7	8	7	0.00
14/10/2016	2044 On 03-November-16	10.41	Call	Bond Future	7829	7	8	7	0.00
14/10/2016	2044 On 03-November-16	10.43	Call	Bond Future	7984	7	8	7	0.00
14/10/2016	2044 On 03-November-16	10.43	Put	Bond Future	13	0	0	0	0.00
14/10/2016	2044 On 03-November-16	10.42	Put	Bond Future	14	0	0	0	0.00
14/10/2016	2044 On 03-November-16	10.41	Put	Bond Future	15	0	0	0	0.00
14/10/2016	2044 On 02-February-17			Bond Future	9.53	91.9611	92.6613	91.9611	0.00
14/10/2016	2044 On 02-February-17	9.77	Call	Bond Future	4444	4	4	4	0.00
14/10/2016	2044 On 02-February-17	9.78	Call	Bond Future	4496	4	4	4	0.00
14/10/2016	2044 On 02-February-17	9.76	Call	Bond Future	4391	4	4	4	0.00
14/10/2016	2044 On 02-February-17	9.77	Put	Bond Future	2304	3	2	3	0.00
14/10/2016	2044 On 02-February-17	9.78	Put	Bond Future	2270	3	2	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
14/10/2016	2044 On 02-February-17	9.76	Put	Bond Future	2338	3	2	3	0.00
14/10/2016	2044 On 04-May-17			Bond Future	9.57	93.7838	94.4978	93.7838	0.00
14/10/2016	2044 On 04-May-17	9.67	Call	Bond Future	4901	5	5	5	0.00
14/10/2016	2044 On 04-May-17	9.66	Call	Bond Future	4855	4	5	4	0.00
14/10/2016	2044 On 04-May-17	9.68	Call	Bond Future	4947	5	5	5	0.00
14/10/2016	2044 On 04-May-17	9.68	Put	Bond Future	3953	4	4	4	0.00
14/10/2016	2044 On 04-May-17	9.67	Put	Bond Future	3995	4	4	4	0.00
14/10/2016	2044 On 04-May-17	9.66	Put	Bond Future	4037	4	4	4	0.00
14/10/2016	2046 On 03-November-16			Bond Future	134.39	134.3714	134.3866	134.3714	17,476.00
14/10/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2046 On 03-November-16	137.09	Put	Bond Future	2703	3	3	3	0.00
14/10/2016	2046 On 03-November-16	137.07	Put	Bond Future	2683	3	3	3	0.00
14/10/2016	2046 On 03-November-16	137.08	Put	Bond Future	2693	3	3	3	0.00
14/10/2016	2050 On 03-November-16			Bond Future	144.12	144.1038	144.1200	144.1038	21,628.00
14/10/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
14/10/2016	2050 On 03-November-16	149.53	Put	Bond Future	5410	5	5	5	0.00
14/10/2016	2050 On 03-November-16	149.54	Put	Bond Future	5420	5	5	5	0.00
14/10/2016	2050 On 03-November-16	149.52	Put	Bond Future	5400	5	5	5	0.00
14/10/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	AL37 On 03-November-16			Index Future	504.03	502.8610	504.0260	502.8610	9.00
14/10/2016	AL37 On 02-February-17			Index Future	513.65	512.4690	513.6520	512.4690	0.00
14/10/2016	AL7T On 03-November-16			Index Future	582.72	579.8030	582.7240	579.8030	2.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2016	AL7T On 02-February-17			Index Future	593.85	590.8820	593.8530	590.8820	0.00
14/10/2016	ALBI On 03-November-16			Index Future	531.65	528.7170	531.6510	528.7170	604.00
14/10/2016	ALBI On 02-February-17			Index Future	541.80	538.8190	541.8040	538.8190	19.00
14/10/2016	ALBI On 04-May-17			Index Future	552.54	549.4940	552.5380	549.4940	0.00
14/10/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/10/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/10/2016	EL28 On 03-November-16			Bond Future	129.00	128.9875	129.0043	128.9875	0.00
14/10/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
14/10/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
14/10/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
14/10/2016	EL28 On 03-November-16	132.16	Put	Bond Future	3156	3	3	3	0.00
14/10/2016	EL28 On 03-November-16	132.17	Put	Bond Future	3166	3	3	3	0.00
14/10/2016	EL28 On 03-November-16	132.15	Put	Bond Future	3146	3	3	3	0.00
14/10/2016	EL28 On 02-February-17			Bond Future	131.48	131.4602	131.4760	131.4602	0.00
14/10/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
14/10/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
14/10/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
14/10/2016	EL28 On 02-February-17	135.10	Put	Bond Future	3624	4	4	4	0.00
14/10/2016	EL28 On 02-February-17	135.12	Put	Bond Future	3644	4	4	4	0.00
14/10/2016	EL28 On 02-February-17	135.11	Put	Bond Future	3634	4	4	4	0.00
14/10/2016	EL28 On 04-May-17			Bond Future	132.41	132.3908	132.4070	132.3908	0.00
14/10/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
14/10/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
14/10/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
14/10/2016	EL28 On 04-May-17	137.90	Put	Bond Future	5493	6	5	6	0.00
14/10/2016	EL28 On 04-May-17	137.91	Put	Bond Future	5503	6	6	6	0.00
14/10/2016	EL28 On 04-May-17	137.92	Put	Bond Future	5513	6	6	6	0.00
14/10/2016	ES33 On 03-November-16			Bond Future	10.31	78.3355	78.8346	78.3355	8,789.00
14/10/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6148	6	6	6	0.00
14/10/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6032	6	6	6	0.00
14/10/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6090	6	6	6	0.00
14/10/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
14/10/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
14/10/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
14/10/2016	ES33 On 02-February-17			Bond Future	10.39	79.8322	80.3402	79.8322	0.00
14/10/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1394	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
14/10/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1331	1	1	1	0.00
14/10/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1268	1	1	1	0.00
14/10/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
14/10/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
14/10/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
14/10/2016	ES33 On 04-May-17			Bond Future	10.46	77.6193	78.1375	77.6193	0.00
14/10/2016	ES33 On 04-May-17	10.55	Call	Bond Future	564	0	1	0	0.00
14/10/2016	ES33 On 04-May-17	10.56	Call	Bond Future	627	0	1	0	0.00
14/10/2016	ES33 On 04-May-17	10.54	Call	Bond Future	501	0	1	0	0.00
14/10/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
14/10/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
14/10/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
14/10/2016	ES42 On 03-November-16			Bond Future	10.42	82.6947	83.2695	82.6947	8,777.00
14/10/2016	ES42 On 02-February-17			Bond Future	10.49	84.2748	84.8598	84.2748	0.00
14/10/2016	ES42 On 04-May-17			Bond Future	10.56	81.6815	82.2782	81.6815	0.00
14/10/2016	GOVI On 03-November-16			GOVI	529.43	526.7310	529.4250	526.7310	414.00
14/10/2016	GOVI On 03-November-16	476.11	Call	GOVI	533150	51	53	51	0.00
14/10/2016	GOVI On 03-November-16	476.13	Call	GOVI	532950	51	53	51	0.00
14/10/2016	GOVI On 03-November-16	476.12	Call	GOVI	533050	51	53	51	0.00
14/10/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
14/10/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
14/10/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
14/10/2016	GOVI On 02-February-17			GOVI	539.54	536.7960	539.5360	536.7960	27.00
14/10/2016	GOVI On 02-February-17	533.32	Call	GOVI	62160	3	6	3	0.00
14/10/2016	GOVI On 02-February-17	533.34	Call	GOVI	61960	3	6	3	0.00
14/10/2016	GOVI On 02-February-17	533.33	Call	GOVI	62060	3	6	3	0.00
14/10/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
14/10/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
14/10/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
14/10/2016	GOVI On 04-May-17			GOVI	550.23	547.4300	550.2250	547.4300	0.00
14/10/2016	GOVI On 04-May-17	262.20	Call	GOVI	2880250	285	288	285	0.00
14/10/2016	GOVI On 04-May-17	262.19	Call	GOVI	2880350	285	288	285	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
14/10/2016	GOVI On 04-May-17	262.18	Call	GOVI	2880450	285	288	285	0.00
14/10/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
14/10/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
14/10/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
14/10/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/10/2016	IGOV On 03-November-16			Index Future	250.16	250.1430	250.1630	250.1430	1,021.00
14/10/2016	IGOV On 02-February-17			Index Future	254.96	254.9380	254.9560	254.9380	57.00
14/10/2016	IGOV On 04-May-17			Index Future	260.02	260.0040	260.0220	260.0040	0.00
14/10/2016	ILBI On 03-November-16			Index Future	678.29	678.2190	678.2930	678.2190	0.00
14/10/2016	ILBI On 02-February-17			Index Future	691.42	691.3500	691.4240	691.3500	155.00
14/10/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0686	100.0686	100.0686	0.00
14/10/2016	IS01 On 16-March-17			Interest Rate Swap	100.02	100.0265	100.0226	100.0265	0.00
14/10/2016	IS01 On 15-June-17			Interest Rate Swap	99.67	99.6825	99.6708	99.6825	0.00
14/10/2016	IS01 On 21-September-17			Interest Rate Swap	99.75	99.7711	99.7498	99.7711	0.00
14/10/2016	IS01 On 21-December-17			Interest Rate Swap	100.05	100.0787	100.0512	100.0787	0.00
14/10/2016	IS02 On 18-December-17			Interest Rate Swap	100.08	100.1044	100.0774	100.1044	0.00
14/10/2016	IS02 On 16-March-18			Interest Rate Swap	99.40	99.4375	99.4039	99.4375	0.00
14/10/2016	IS02 On 15-June-18			Interest Rate Swap	99.11	99.1506	99.1100	99.1506	0.00
14/10/2016	IS02 On 21-September-18			Interest Rate Swap	99.21	99.2550	99.2082	99.2550	0.00
14/10/2016	IS02 On 21-December-18			Interest Rate Swap	99.74	99.8000	99.7400	99.8000	0.00
14/10/2016	IS05 On 17-December-20			Interest Rate Swap	98.40	98.5465	98.3977	98.5465	0.00
14/10/2016	IS05 On 16-March-21			Interest Rate Swap	97.76	97.9245	97.7647	97.9245	0.00
14/10/2016	IS05 On 15-June-21			Interest Rate Swap	97.10	97.2703	97.0977	97.2703	0.00
14/10/2016	IS05 On 21-September-21			Interest Rate Swap	97.39	97.5817	97.3950	97.5817	0.00
14/10/2016	IS05 On 21-December-21			Interest Rate Swap	99.65	99.8499	99.6493	99.8499	50.00
14/10/2016	IS10 On 17-December-25			Interest Rate Swap	98.64	99.0086	98.6405	99.0086	0.00
14/10/2016	IS10 On 16-March-26			Interest Rate Swap	95.75	96.1292	95.7482	96.1292	0.00
14/10/2016	IS10 On 15-June-26			Interest Rate Swap	94.54	94.9334	94.5412	94.9334	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
14/10/2016	IS10 On 21-September-26			Interest Rate Swap	96.64	97.0316	96.6357	97.0316	0.00
14/10/2016	IS10 On 21-December-26			Interest Rate Swap	100.29	100.6845	100.2906	100.6845	0.00
14/10/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/10/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/10/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/10/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/10/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
14/10/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.37	92.6200	92.6300	92.6200	0.00
14/10/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.44	92.5400	92.5600	92.5400	10,000.00
14/10/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.44	92.5200	92.5600	92.5200	0.00
14/10/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.49	92.4700	92.5100	92.4700	0.00
14/10/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.51	92.4600	92.4900	92.4600	1,000.00
14/10/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3500	92.3900	92.3500	0.00
14/10/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.64	92.3200	92.3600	92.3200	0.00
14/10/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.65	92.3100	92.3500	92.3100	0.00
14/10/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.65	92.3100	92.3500	92.3100	0.00
14/10/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
14/10/2016	JBAF On 19-September-18			Jibar Tradeable Future	7.65	92.3100	92.3500	92.3100	0.00
14/10/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
14/10/2016	R023 On 03-November-16			Bond Future	8.49	97.6084	97.8960	97.6084	15,171.00
14/10/2016	R023 On 03-November-16	9.73	Call	Bond Future	5616	5	6	5	0.00
14/10/2016	R023 On 03-November-16	9.74	Call	Bond Future	5659	5	6	5	0.00
14/10/2016	R023 On 03-November-16	9.75	Call	Bond Future	5703	5	6	5	0.00
14/10/2016	R023 On 03-November-16	9.74	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R023 On 03-November-16	9.75	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R023 On 03-November-16	9.73	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R023 On 02-February-17			Bond Future	8.53	99.4735	99.7656	99.4735	0.00
14/10/2016	R023 On 02-February-17	8.86	Call	Bond Future	2313	2	2	2	0.00
14/10/2016	R023 On 02-February-17	8.85	Call	Bond Future	2283	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
14/10/2016	R023 On 02-February-17	8.84	Call	Bond Future	2254	2	2	2	0.00
14/10/2016	R023 On 02-February-17	8.85	Put	Bond Future	861	1	1	1	0.00
14/10/2016	R023 On 02-February-17	8.86	Put	Bond Future	846	1	1	1	0.00
14/10/2016	R023 On 02-February-17	8.84	Put	Bond Future	876	1	1	1	0.00
14/10/2016	R023 On 04-May-17			Bond Future	8.56	97.5107	97.8087	97.5107	0.00
14/10/2016	R023 On 04-May-17	8.59	Call	Bond Future	1962	2	2	2	0.00
14/10/2016	R023 On 04-May-17	8.61	Call	Bond Future	2008	2	2	2	0.00
14/10/2016	R023 On 04-May-17	8.60	Call	Bond Future	1985	2	2	2	0.00
14/10/2016	R023 On 04-May-17	8.59	Put	Bond Future	1829	2	2	2	0.00
14/10/2016	R023 On 04-May-17	8.61	Put	Bond Future	1786	2	2	2	0.00
14/10/2016	R023 On 04-May-17	8.60	Put	Bond Future	1807	2	2	2	0.00
14/10/2016	R035 On 03-November-16			Bond Future	9.37	96.7251	97.3605	96.7251	4,673.00
14/10/2016	R035 On 03-November-16	9.57	Call	Bond Future	1644	1	2	1	0.00
14/10/2016	R035 On 03-November-16	9.59	Call	Bond Future	1807	1	2	1	0.00
14/10/2016	R035 On 03-November-16	9.58	Call	Bond Future	1726	1	2	1	0.00
14/10/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R035 On 02-February-17			Bond Future	9.42	98.5732	99.2199	98.5732	0.00
14/10/2016	R035 On 02-February-17	9.51	Call	Bond Future	738	0	1	0	0.00
14/10/2016	R035 On 02-February-17	9.52	Call	Bond Future	820	0	1	0	0.00
14/10/2016	R035 On 02-February-17	9.50	Call	Bond Future	656	0	1	0	0.00
14/10/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R035 On 04-May-17			Bond Future	9.46	96.0217	96.6812	96.0217	0.00
14/10/2016	R035 On 04-May-17	9.53	Call	Bond Future	581	0	1	0	0.00
14/10/2016	R035 On 04-May-17	9.55	Call	Bond Future	743	0	1	0	0.00
14/10/2016	R035 On 04-May-17	9.54	Call	Bond Future	662	0	1	0	0.00
14/10/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2016	R186 On 03-November-16			Bond Future	8.82	114.5116	115.0860	114.5116	87,454.00
14/10/2016	R186 On 03-November-16	9.10	Call	Bond Future	2256	2	2	2	0.00
14/10/2016	R186 On 03-November-16	9.66	Call	Bond Future	5754	5	6	5	0.00
14/10/2016	R186 On 03-November-16	8.96	Call	Bond Future	1547	1	2	1	0.00
14/10/2016	R186 On 03-November-16	9.40	Call	Bond Future	4065	4	4	4	1,425.00
14/10/2016	R186 On 03-November-16	8.52	Call	Bond Future	254	0	0	0	0.00
14/10/2016	R186 On 03-November-16	8.82	Call	Bond Future	976	1	1	1	0.00
14/10/2016	R186 On 03-November-16	8.95	Call	Bond Future	1502	1	2	1	0.00
14/10/2016	R186 On 03-November-16	9.20	Call	Bond Future	2827	2	3	2	1,425.00
14/10/2016	R186 On 03-November-16	8.30	Call	Bond Future	65	0	0	0	150.00
14/10/2016	R186 On 03-November-16	8.90	Call	Bond Future	1285	1	1	1	0.00
14/10/2016	R186 On 03-November-16	8.97	Call	Bond Future	1594	1	2	1	0.00
14/10/2016	R186 On 03-November-16	9.71	Call	Bond Future	6080	6	6	6	0.00
14/10/2016	R186 On 03-November-16	9.66	Put	Bond Future	9	0	0	0	0.00
14/10/2016	R186 On 03-November-16	9.71	Put	Bond Future	6	0	0	0	0.00
14/10/2016	R186 On 03-November-16	8.90	Put	Bond Future	723	1	1	1	5,092.00
14/10/2016	R186 On 03-November-16	9.10	Put	Bond Future	298	0	0	0	108.00
14/10/2016	R186 On 03-November-16	8.96	Put	Bond Future	564	1	1	1	0.00
14/10/2016	R186 On 03-November-16	8.97	Put	Bond Future	540	1	1	1	0.00
14/10/2016	R186 On 03-November-16	8.30	Put	Bond Future	3841	4	4	4	0.00
14/10/2016	R186 On 03-November-16	8.52	Put	Bond Future	2413	3	2	3	150.00
14/10/2016	R186 On 03-November-16	8.95	Put	Bond Future	588	1	1	1	0.00
14/10/2016	R186 On 03-November-16	9.20	Put	Bond Future	179	0	0	0	0.00
14/10/2016	R186 On 03-November-16	8.82	Put	Bond Future	980	1	1	1	150.00
14/10/2016	R186 On 03-November-16	9.40	Put	Bond Future	56	0	0	0	0.00
14/10/2016	R186 On 02-February-17			Bond Future	8.86	111.3968	111.9811	111.3968	5,191.00
14/10/2016	R186 On 02-February-17	9.50	Call	Bond Future	5079	5	5	5	0.00
14/10/2016	R186 On 02-February-17	8.87	Call	Bond Future	2303	2	2	2	0.00
14/10/2016	R186 On 02-February-17	9.40	Call	Bond Future	4575	4	5	4	0.00
14/10/2016	R186 On 02-February-17	8.60	Call	Bond Future	1471	1	1	1	7,000.00
14/10/2016	R186 On 02-February-17	8.81	Call	Bond Future	2099	2	2	2	0.00
14/10/2016	R186 On 02-February-17	8.00	Call	Bond Future	397	0	0	0	7,000.00
14/10/2016	R186 On 02-February-17	8.37	Call	Bond Future	941	1	1	1	500.00
14/10/2016	R186 On 02-February-17	8.79	Call	Bond Future	2033	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
14/10/2016	R186 On 02-February-17	8.43	Call	Bond Future	1064	1	1	1	750.00
14/10/2016	R186 On 02-February-17	8.80	Call	Bond Future	2066	2	2	2	0.00
14/10/2016	R186 On 02-February-17	8.90	Call	Bond Future	2410	2	2	2	0.00
14/10/2016	R186 On 02-February-17	9.50	Put	Bond Future	773	1	1	1	13,500.00
14/10/2016	R186 On 02-February-17	8.87	Put	Bond Future	2257	3	2	3	500.00
14/10/2016	R186 On 02-February-17	8.60	Put	Bond Future	3322	4	3	4	0.00
14/10/2016	R186 On 02-February-17	8.37	Put	Bond Future	4442	5	4	5	0.00
14/10/2016	R186 On 02-February-17	8.79	Put	Bond Future	2544	3	3	3	0.00
14/10/2016	R186 On 02-February-17	9.40	Put	Bond Future	930	1	1	1	750.00
14/10/2016	R186 On 02-February-17	8.00	Put	Bond Future	6620	7	7	7	0.00
14/10/2016	R186 On 02-February-17	8.81	Put	Bond Future	2470	3	2	3	0.00
14/10/2016	R186 On 02-February-17	8.43	Put	Bond Future	4131	5	4	5	0.00
14/10/2016	R186 On 02-February-17	8.80	Put	Bond Future	2507	3	3	3	0.00
14/10/2016	R186 On 02-February-17	8.90	Put	Bond Future	2156	2	2	2	750.00
14/10/2016	R186 On 04-May-17			Bond Future	8.90	113.6043	114.2003	113.6043	0.00
14/10/2016	R186 On 04-May-17	8.90	Call	Bond Future	3074	3	3	3	0.00
14/10/2016	R186 On 04-May-17	8.91	Call	Bond Future	3109	3	3	3	0.00
14/10/2016	R186 On 04-May-17	8.89	Call	Bond Future	3040	3	3	3	0.00
14/10/2016	R186 On 04-May-17	8.89	Put	Bond Future	3094	3	3	3	0.00
14/10/2016	R186 On 04-May-17	8.90	Put	Bond Future	3060	3	3	3	0.00
14/10/2016	R186 On 04-May-17	8.91	Put	Bond Future	3026	3	3	3	0.00
14/10/2016	R197 On 03-November-16			Bond Future	303.39	303.3535	303.3867	303.3535	875.00
14/10/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
14/10/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
14/10/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
14/10/2016	R197 On 03-November-16	303.57	Put	Bond Future	183	0	0	0	0.00
14/10/2016	R197 On 03-November-16	303.58	Put	Bond Future	193	0	0	0	0.00
14/10/2016	R197 On 03-November-16	303.56	Put	Bond Future	173	0	0	0	0.00
14/10/2016	R202 On 03-November-16			Bond Future	250.42	250.3957	250.4238	250.3957	35,840.00
14/10/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
14/10/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
14/10/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/10/2016	R202 On 03-November-16	253.86	Put	Bond Future	3436	3	3	3	0.00
14/10/2016	R202 On 03-November-16	253.87	Put	Bond Future	3446	3	3	3	0.00
14/10/2016	R202 On 03-November-16	253.85	Put	Bond Future	3426	3	3	3	0.00
14/10/2016	R203 On 03-November-16			Bond Future	7.64	101.6561	101.7088	101.6561	23,644.00
14/10/2016	R203 On 03-November-16	8.84	Call	Bond Future	970	1	1	1	0.00
14/10/2016	R203 On 03-November-16	8.86	Call	Bond Future	986	1	1	1	0.00
14/10/2016	R203 On 03-November-16	8.85	Call	Bond Future	978	1	1	1	0.00
14/10/2016	R203 On 03-November-16	8.84	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R203 On 03-November-16	8.86	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R203 On 03-November-16	8.85	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R203 On 02-February-17			Bond Future	7.63	103.5985	103.6512	103.5985	0.00
14/10/2016	R203 On 02-February-17	7.70	Call	Bond Future	170	0	0	0	0.00
14/10/2016	R203 On 02-February-17	7.72	Call	Bond Future	177	0	0	0	0.00
14/10/2016	R203 On 02-February-17	7.71	Call	Bond Future	173	0	0	0	0.00
14/10/2016	R203 On 02-February-17	7.71	Put	Bond Future	125	0	0	0	0.00
14/10/2016	R203 On 02-February-17	7.72	Put	Bond Future	122	0	0	0	0.00
14/10/2016	R203 On 02-February-17	7.70	Put	Bond Future	127	0	0	0	0.00
14/10/2016	R203 On 04-May-17			Bond Future	7.23	101.4770	101.5308	101.4770	0.00
14/10/2016	R203 On 04-May-17	6.91	Call	Bond Future	70	0	0	0	0.00
14/10/2016	R203 On 04-May-17	6.92	Call	Bond Future	71	0	0	0	0.00
14/10/2016	R203 On 04-May-17	6.93	Call	Bond Future	73	0	0	0	0.00
14/10/2016	R203 On 04-May-17	6.92	Put	Bond Future	180	0	0	0	0.00
14/10/2016	R203 On 04-May-17	6.91	Put	Bond Future	182	0	0	0	0.00
14/10/2016	R203 On 04-May-17	6.93	Put	Bond Future	177	0	0	0	0.00
14/10/2016	R204 On 03-November-16			Bond Future	7.84	103.2490	103.3585	103.2490	31,421.00
14/10/2016	R204 On 03-November-16	9.21	Call	Bond Future	2595	2	3	2	0.00
14/10/2016	R204 On 03-November-16	9.23	Call	Bond Future	2632	3	3	3	0.00
14/10/2016	R204 On 03-November-16	9.22	Call	Bond Future	2614	3	3	3	0.00
14/10/2016	R204 On 03-November-16	9.22	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R204 On 03-November-16	9.23	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R204 On 03-November-16	9.21	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R204 On 02-February-17			Bond Future	7.85	101.1816	101.2922	101.1816	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
14/10/2016	R204 On 02-February-17	8.28	Call	Bond Future	915	1	1	1	0.00
14/10/2016	R204 On 02-February-17	8.29	Call	Bond Future	928	1	1	1	0.00
14/10/2016	R204 On 02-February-17	8.30	Call	Bond Future	941	1	1	1	0.00
14/10/2016	R204 On 02-February-17	8.28	Put	Bond Future	187	0	0	0	0.00
14/10/2016	R204 On 02-February-17	8.30	Put	Bond Future	178	0	0	0	0.00
14/10/2016	R204 On 02-February-17	8.29	Put	Bond Future	183	0	0	0	0.00
14/10/2016	R204 On 04-May-17			Bond Future	7.83	103.1866	103.2994	103.1866	0.00
14/10/2016	R204 On 04-May-17	7.90	Call	Bond Future	593	1	1	1	0.00
14/10/2016	R204 On 04-May-17	7.92	Call	Bond Future	610	1	1	1	0.00
14/10/2016	R204 On 04-May-17	7.91	Call	Bond Future	602	1	1	1	0.00
14/10/2016	R204 On 04-May-17	7.91	Put	Bond Future	477	1	0	1	0.00
14/10/2016	R204 On 04-May-17	7.92	Put	Bond Future	471	1	0	1	0.00
14/10/2016	R204 On 04-May-17	7.90	Put	Bond Future	484	1	0	1	0.00
14/10/2016	R207 On 03-November-16			Bond Future	8.04	99.9114	100.0792	99.9114	58,834.00
14/10/2016	R207 On 03-November-16	7.94	Call	Bond Future	199	0	0	0	0.00
14/10/2016	R207 On 03-November-16	7.93	Call	Bond Future	189	0	0	0	0.00
14/10/2016	R207 On 03-November-16	7.95	Call	Bond Future	209	0	0	0	0.00
14/10/2016	R207 On 03-November-16	7.95	Put	Bond Future	463	1	0	1	0.00
14/10/2016	R207 On 03-November-16	7.94	Put	Bond Future	480	1	0	1	0.00
14/10/2016	R207 On 03-November-16	7.93	Put	Bond Future	498	1	0	1	0.00
14/10/2016	R207 On 02-February-17			Bond Future	8.07	98.1780	98.3480	98.1780	0.00
14/10/2016	R207 On 02-February-17	8.91	Call	Bond Future	2216	2	2	2	62.00
14/10/2016	R207 On 02-February-17	9.22	Call	Bond Future	2913	3	3	3	0.00
14/10/2016	R207 On 02-February-17	9.24	Call	Bond Future	2959	3	3	3	0.00
14/10/2016	R207 On 02-February-17	9.23	Call	Bond Future	2936	3	3	3	0.00
14/10/2016	R207 On 02-February-17	8.91	Put	Bond Future	113	0	0	0	0.00
14/10/2016	R207 On 02-February-17	9.22	Put	Bond Future	48	0	0	0	0.00
14/10/2016	R207 On 02-February-17	9.24	Put	Bond Future	45	0	0	0	0.00
14/10/2016	R207 On 02-February-17	9.23	Put	Bond Future	47	0	0	0	0.00
14/10/2016	R207 On 04-May-17			Bond Future	8.08	100.1235	100.2970	100.1235	0.00
14/10/2016	R207 On 04-May-17	8.20	Call	Bond Future	1028	1	1	1	0.00
14/10/2016	R207 On 04-May-17	8.22	Call	Bond Future	1054	1	1	1	0.00
14/10/2016	R207 On 04-May-17	8.21	Call	Bond Future	1041	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
14/10/2016	R207 On 04-May-17	8.22	Put	Bond Future	728	1	1	1	0.00
14/10/2016	R207 On 04-May-17	8.20	Put	Bond Future	748	1	1	1	0.00
14/10/2016	R207 On 04-May-17	8.21	Put	Bond Future	738	1	1	1	0.00
14/10/2016	R207 On 03-August-17			Bond Future	8.05	98.5464	98.7199	98.5464	0.00
14/10/2016	R207 On 03-August-17	8.19	Call	Bond Future	1134	1	1	1	51.00
14/10/2016	R207 On 03-August-17	8.40	Call	Bond Future	1406	1	1	1	0.00
14/10/2016	R207 On 03-August-17	8.39	Call	Bond Future	1392	1	1	1	0.00
14/10/2016	R207 On 03-August-17	8.41	Call	Bond Future	1419	1	1	1	0.00
14/10/2016	R207 On 03-August-17	8.39	Put	Bond Future	672	1	1	1	0.00
14/10/2016	R207 On 03-August-17	8.41	Put	Bond Future	657	1	1	1	0.00
14/10/2016	R207 On 03-August-17	8.19	Put	Bond Future	841	1	1	1	0.00
14/10/2016	R207 On 03-August-17	8.40	Put	Bond Future	665	1	1	1	0.00
14/10/2016	R208 On 03-November-16			Bond Future	8.23	95.1148	95.3298	95.1148	30,293.00
14/10/2016	R208 On 03-November-16	9.57	Call	Bond Future	4544	4	5	4	0.00
14/10/2016	R208 On 03-November-16	9.58	Call	Bond Future	4577	4	5	4	0.00
14/10/2016	R208 On 03-November-16	9.59	Call	Bond Future	4610	4	5	4	0.00
14/10/2016	R208 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R208 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R208 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R208 On 02-February-17			Bond Future	8.27	96.9322	97.1504	96.9322	0.00
14/10/2016	R208 On 02-February-17	8.64	Call	Bond Future	1726	2	2	2	0.00
14/10/2016	R208 On 02-February-17	8.63	Call	Bond Future	1703	2	2	2	0.00
14/10/2016	R208 On 02-February-17	8.65	Call	Bond Future	1749	2	2	2	0.00
14/10/2016	R208 On 02-February-17	8.64	Put	Bond Future	505	1	1	1	0.00
14/10/2016	R208 On 02-February-17	8.65	Put	Bond Future	495	1	0	1	0.00
14/10/2016	R208 On 02-February-17	8.63	Put	Bond Future	515	1	1	1	0.00
14/10/2016	R208 On 04-May-17			Bond Future	8.29	95.4492	95.6717	95.4492	0.00
14/10/2016	R208 On 04-May-17	8.37	Call	Bond Future	1404	1	1	1	0.00
14/10/2016	R208 On 04-May-17	8.39	Call	Bond Future	1439	1	1	1	0.00
14/10/2016	R208 On 04-May-17	8.38	Call	Bond Future	1421	1	1	1	0.00
14/10/2016	R208 On 04-May-17	8.37	Put	Bond Future	1150	1	1	1	0.00
14/10/2016	R208 On 04-May-17	8.39	Put	Bond Future	1122	1	1	1	0.00
14/10/2016	R208 On 04-May-17	8.38	Put	Bond Future	1136	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
14/10/2016	R209 On 03-November-16			Bond Future	9.32	72.7850	73.3141	72.7850	37,761.00
14/10/2016	R209 On 03-November-16	10.24	Call	Bond Future	6013	5	6	5	0.00
14/10/2016	R209 On 03-November-16	10.26	Call	Bond Future	6134	6	6	6	0.00
14/10/2016	R209 On 03-November-16	8.81	Call	Bond Future	83	0	0	0	345.00
14/10/2016	R209 On 03-November-16	10.25	Call	Bond Future	6073	6	6	6	0.00
14/10/2016	R209 On 03-November-16	9.05	Call	Bond Future	325	0	0	0	0.00
14/10/2016	R209 On 03-November-16	9.45	Call	Bond Future	1508	1	2	1	0.00
14/10/2016	R209 On 03-November-16	8.87	Call	Bond Future	121	0	0	0	250.00
14/10/2016	R209 On 03-November-16	9.42	Call	Bond Future	1381	1	1	1	120.00
14/10/2016	R209 On 03-November-16	9.04	Call	Bond Future	310	0	0	0	0.00
14/10/2016	R209 On 03-November-16	9.34	Call	Bond Future	1070	1	1	1	0.00
14/10/2016	R209 On 03-November-16	10.26	Put	Bond Future	7	0	0	0	0.00
14/10/2016	R209 On 03-November-16	9.45	Put	Bond Future	639	1	1	1	250.00
14/10/2016	R209 On 03-November-16	10.25	Put	Bond Future	8	0	0	0	0.00
14/10/2016	R209 On 03-November-16	9.05	Put	Bond Future	2290	3	2	3	250.00
14/10/2016	R209 On 03-November-16	8.81	Put	Bond Future	3828	4	4	4	0.00
14/10/2016	R209 On 03-November-16	10.24	Put	Bond Future	8	0	0	0	0.00
14/10/2016	R209 On 03-November-16	9.04	Put	Bond Future	2347	3	2	3	345.00
14/10/2016	R209 On 03-November-16	9.42	Put	Bond Future	718	1	1	1	0.00
14/10/2016	R209 On 03-November-16	8.87	Put	Bond Future	3415	4	3	4	0.00
14/10/2016	R209 On 03-November-16	9.34	Put	Bond Future	964	1	1	1	345.00
14/10/2016	R209 On 02-February-17			Bond Future	9.37	74.1757	74.7143	74.1757	0.00
14/10/2016	R209 On 02-February-17	9.55	Call	Bond Future	3084	3	3	3	0.00
14/10/2016	R209 On 02-February-17	9.53	Call	Bond Future	3005	3	3	3	0.00
14/10/2016	R209 On 02-February-17	9.54	Call	Bond Future	3044	3	3	3	0.00
14/10/2016	R209 On 02-February-17	9.53	Put	Bond Future	1882	2	2	2	0.00
14/10/2016	R209 On 02-February-17	9.54	Put	Bond Future	1853	2	2	2	0.00
14/10/2016	R209 On 02-February-17	9.55	Put	Bond Future	1825	2	2	2	0.00
14/10/2016	R209 On 04-May-17			Bond Future	9.40	72.4939	73.0433	72.4939	0.00
14/10/2016	R209 On 04-May-17	9.46	Call	Bond Future	3479	3	3	3	0.00
14/10/2016	R209 On 04-May-17	9.48	Call	Bond Future	3550	3	4	3	0.00
14/10/2016	R209 On 04-May-17	9.47	Call	Bond Future	3514	3	4	3	0.00
14/10/2016	R209 On 04-May-17	9.46	Put	Bond Future	3076	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
14/10/2016	R209 On 04-May-17	9.47	Put	Bond Future	3043	3	3	3	0.00
14/10/2016	R209 On 04-May-17	9.48	Put	Bond Future	3010	3	3	3	0.00
14/10/2016	R210 On 03-November-16			Bond Future	187.22	187.2015	187.2224	187.2015	2,086.00
14/10/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
14/10/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
14/10/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
14/10/2016	R210 On 03-November-16	188.90	Put	Bond Future	1678	2	2	2	0.00
14/10/2016	R210 On 03-November-16	188.92	Put	Bond Future	1698	2	2	2	0.00
14/10/2016	R210 On 03-November-16	188.91	Put	Bond Future	1688	2	2	2	0.00
14/10/2016	R211 On 03-November-16			Bond Future	142.17	142.1559	142.1731	142.1559	56.00
14/10/2016	R211 On 03-November-16	141.76	Call	Bond Future	413	0	0	0	0.00
14/10/2016	R211 On 03-November-16	141.75	Call	Bond Future	423	0	0	0	0.00
14/10/2016	R211 On 03-November-16	141.74	Call	Bond Future	433	0	0	0	0.00
14/10/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R212 On 03-November-16			Bond Future	148.36	148.3403	148.3565	148.3403	3,049.00
14/10/2016	R212 On 03-November-16	148.11	Call	Bond Future	247	0	0	0	0.00
14/10/2016	R212 On 03-November-16	148.12	Call	Bond Future	237	0	0	0	0.00
14/10/2016	R212 On 03-November-16	148.10	Call	Bond Future	257	0	0	0	0.00
14/10/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
14/10/2016	R213 On 03-November-16			Bond Future	9.23	83.2698	83.8247	83.2698	42,360.00
14/10/2016	R213 On 03-November-16	10.18	Call	Bond Future	6210	6	6	6	0.00
14/10/2016	R213 On 03-November-16	10.20	Call	Bond Future	6332	6	6	6	0.00
14/10/2016	R213 On 03-November-16	10.19	Call	Bond Future	6271	6	6	6	0.00
14/10/2016	R213 On 03-November-16	10.19	Put	Bond Future	5	0	0	0	0.00
14/10/2016	R213 On 03-November-16	10.20	Put	Bond Future	5	0	0	0	0.00
14/10/2016	R213 On 03-November-16	10.18	Put	Bond Future	6	0	0	0	0.00
14/10/2016	R213 On 02-February-17			Bond Future	9.27	84.8609	85.4255	84.8609	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
14/10/2016	R213 On 02-February-17	9.40	Call	Bond Future	2798	2	3	2	0.00
14/10/2016	R213 On 02-February-17	9.42	Call	Bond Future	2874	3	3	3	0.00
14/10/2016	R213 On 02-February-17	9.41	Call	Bond Future	2836	3	3	3	0.00
14/10/2016	R213 On 02-February-17	9.40	Put	Bond Future	1945	2	2	2	0.00
14/10/2016	R213 On 02-February-17	9.42	Put	Bond Future	1888	2	2	2	0.00
14/10/2016	R213 On 02-February-17	9.41	Put	Bond Future	1916	2	2	2	0.00
14/10/2016	R213 On 04-May-17			Bond Future	9.31	82.9893	83.5652	82.9893	0.00
14/10/2016	R213 On 04-May-17	9.37	Call	Bond Future	3358	3	3	3	0.00
14/10/2016	R213 On 04-May-17	9.36	Call	Bond Future	3323	3	3	3	0.00
14/10/2016	R213 On 04-May-17	9.35	Call	Bond Future	3289	3	3	3	0.00
14/10/2016	R213 On 04-May-17	9.36	Put	Bond Future	2986	3	3	3	0.00
14/10/2016	R213 On 04-May-17	9.37	Put	Bond Future	2954	3	3	3	0.00
14/10/2016	R213 On 04-May-17	9.35	Put	Bond Future	3018	3	3	3	0.00
14/10/2016	R214 On 03-November-16			Bond Future	9.39	73.1961	73.7510	73.1961	29,619.00
14/10/2016	R214 On 03-November-16	10.35	Call	Bond Future	6537	6	7	6	0.00
14/10/2016	R214 On 03-November-16	10.33	Call	Bond Future	6412	6	6	6	0.00
14/10/2016	R214 On 03-November-16	10.34	Call	Bond Future	6474	6	6	6	0.00
14/10/2016	R214 On 03-November-16	10.33	Put	Bond Future	9	0	0	0	0.00
14/10/2016	R214 On 03-November-16	10.34	Put	Bond Future	8	0	0	0	0.00
14/10/2016	R214 On 03-November-16	10.35	Put	Bond Future	8	0	0	0	0.00
14/10/2016	R214 On 02-February-17			Bond Future	9.43	74.5947	75.1595	74.5947	7,379.00
14/10/2016	R214 On 02-February-17	9.67	Call	Bond Future	3491	3	3	3	0.00
14/10/2016	R214 On 02-February-17	9.66	Call	Bond Future	3448	3	3	3	0.00
14/10/2016	R214 On 02-February-17	9.68	Call	Bond Future	3534	3	4	3	0.00
14/10/2016	R214 On 02-February-17	9.67	Put	Bond Future	1795	2	2	2	0.00
14/10/2016	R214 On 02-February-17	9.68	Put	Bond Future	1768	2	2	2	0.00
14/10/2016	R214 On 02-February-17	9.66	Put	Bond Future	1822	2	2	2	0.00
14/10/2016	R214 On 04-May-17			Bond Future	9.47	72.7735	73.3495	72.7735	0.00
14/10/2016	R214 On 04-May-17	9.58	Call	Bond Future	3893	4	4	4	0.00
14/10/2016	R214 On 04-May-17	9.56	Call	Bond Future	3816	4	4	4	0.00
14/10/2016	R214 On 04-May-17	9.57	Call	Bond Future	3854	4	4	4	0.00
14/10/2016	R214 On 04-May-17	9.56	Put	Bond Future	3141	3	3	3	0.00
14/10/2016	R214 On 04-May-17	9.57	Put	Bond Future	3108	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
14/10/2016	R214 On 04-May-17	9.58	Put	Bond Future	3076	3	3	3	0.00
14/10/2016	R248 On 03-November-16			Bond Future	9.44	94.0292	94.7386	94.0292	64,217.00
14/10/2016	R248 On 03-November-16	10.39	Call	Bond Future	8234	8	8	8	0.00
14/10/2016	R248 On 03-November-16	10.38	Call	Bond Future	8155	7	8	7	0.00
14/10/2016	R248 On 03-November-16	10.37	Call	Bond Future	8076	7	8	7	0.00
14/10/2016	R248 On 03-November-16	10.38	Put	Bond Future	16	0	0	0	0.00
14/10/2016	R248 On 03-November-16	10.39	Put	Bond Future	15	0	0	0	0.00
14/10/2016	R248 On 03-November-16	10.37	Put	Bond Future	17	0	0	0	0.00
14/10/2016	R248 On 02-February-17			Bond Future	9.48	95.8259	96.5480	95.8259	0.00
14/10/2016	R248 On 02-February-17	9.76	Call	Bond Future	4802	4	5	4	0.00
14/10/2016	R248 On 02-February-17	9.77	Call	Bond Future	4858	4	5	4	0.00
14/10/2016	R248 On 02-February-17	9.78	Call	Bond Future	4913	4	5	4	0.00
14/10/2016	R248 On 02-February-17	9.77	Put	Bond Future	2266	3	2	3	0.00
14/10/2016	R248 On 02-February-17	9.76	Put	Bond Future	2299	3	2	3	0.00
14/10/2016	R248 On 02-February-17	9.78	Put	Bond Future	2232	3	2	3	0.00
14/10/2016	R248 On 04-May-17			Bond Future	9.52	93.2833	94.0197	93.2833	0.00
14/10/2016	R248 On 04-May-17	9.67	Call	Bond Future	5286	5	5	5	0.00
14/10/2016	R248 On 04-May-17	9.66	Call	Bond Future	5237	5	5	5	0.00
14/10/2016	R248 On 04-May-17	9.65	Call	Bond Future	5189	5	5	5	0.00
14/10/2016	R248 On 04-May-17	9.66	Put	Bond Future	3952	4	4	4	0.00
14/10/2016	R248 On 04-May-17	9.67	Put	Bond Future	3911	4	4	4	0.00
14/10/2016	R248 On 04-May-17	9.65	Put	Bond Future	3994	4	4	4	0.00