



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 MONTHLY STATISTICS REPORT

For February 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	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
08/02/2016	2025 On 04-February-16			Bond Future	121.22	121.2218	121.2218	121.2218	0.00
08/02/2016	2025 On 05-May-16			Bond Future	123.43	123.4431	123.4266	123.4431	4,419.00
08/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
08/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
08/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
08/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2573	3	2573	3	0.00
08/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2563	3	2563	3	0.00
08/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2583	3	2583	3	0.00
08/02/2016	2025 On 04-August-16			Bond Future	124.57	124.5918	124.5730	124.5918	0.00
08/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	723	1	723	1	0.00
08/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	713	1	713	1	0.00
08/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	703	1	703	1	0.00
08/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2030 On 04-February-16			Bond Future	9.49	88.7899	9.4900	88.7899	0.00
08/02/2016	2030 On 05-May-16			Bond Future	9.80	89.9611	9.8018	89.9611	17,216.00
08/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	5649	4	5649	4	0.00
08/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	5723	4	5723	4	0.00
08/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	5575	4	5575	4	0.00
08/02/2016	2030 On 04-August-16			Bond Future	9.87	87.6948	9.8696	87.6948	0.00
08/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	1961	3	1961	3	0.00
08/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2032 On 04-February-16			Bond Future	9.61	91.9523	9.6050	91.9523	0.00
08/02/2016	2032 On 05-May-16			Bond Future	9.91	88.9954	9.9103	88.9954	9,165.00
08/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	598	1	598	1	0.00
08/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	623	1	623	1	0.00
08/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	610	1	610	1	0.00
08/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	7554	7	7554	7	0.00
08/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	7420	6	7420	6	0.00
08/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	7487	7	7487	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
08/02/2016	2032 On 04-August-16			Bond Future	9.98	90.7193	9.9756	90.7193	0.00
08/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1285	2	1285	2	0.00
08/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1319	2	1319	2	0.00
08/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1301	2	1301	2	0.00
08/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	8597	8	8597	8	0.00
08/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	8536	8	8536	8	0.00
08/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	8660	8	8660	8	0.00
08/02/2016	2032 On 03-November-16			Bond Future	10.03	88.3454	10.0334	88.3454	0.00
08/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	4495	5	4495	5	0.00
08/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	4573	5	4573	5	0.00
08/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	4534	5	4534	5	0.00
08/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	2804	2	2804	2	0.00
08/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	2775	2	2775	2	0.00
08/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	2747	2	2747	2	0.00
08/02/2016	2033 On 04-February-16			Bond Future	101.99	101.9876	101.9876	101.9876	0.00
08/02/2016	2033 On 05-May-16			Bond Future	102.87	102.8808	102.8673	102.8808	2,032.00
08/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	467	0	467	0	0.00
08/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	457	0	457	0	0.00
08/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	477	0	477	0	0.00
08/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2037 On 04-February-16			Bond Future	9.76	89.0449	9.7600	89.0449	0.00
08/02/2016	2037 On 05-May-16			Bond Future	10.07	90.1127	10.0701	90.1127	40,950.00
08/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	477	1	477	1	0.00
08/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	499	1	499	1	0.00
08/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	488	1	488	1	0.00
08/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	9387	8	9387	8	0.00
08/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	9467	8	9467	8	0.00
08/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	9309	8	9309	8	0.00
08/02/2016	2037 On 04-August-16			Bond Future	10.14	87.5989	10.1369	87.5989	0.00
08/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1668	2	1668	2	0.00
08/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1647	2	1647	2	0.00
08/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1626	2	1626	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
08/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	8827	8	8827	8	0.00
08/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	8892	8	8892	8	0.00
08/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	8762	8	8762	8	0.00
08/02/2016	2037 On 03-November-16			Bond Future	10.19	89.3242	10.1915	89.3242	0.00
08/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	4536	5	4536	5	0.00
08/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	4617	5	4617	5	0.00
08/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	4577	5	4577	5	0.00
08/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	3325	3	3325	3	0.00
08/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	3358	3	3358	3	0.00
08/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	3292	3	3292	3	0.00
08/02/2016	2038 On 04-February-16			Bond Future	126.65	126.6539	126.6539	126.6539	0.00
08/02/2016	2038 On 05-May-16			Bond Future	128.96	128.9748	128.9578	128.9748	19,557.00
08/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
08/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
08/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
08/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2032	2	2032	2	0.00
08/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2042	2	2042	2	0.00
08/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2052	2	2052	2	0.00
08/02/2016	2038 On 04-August-16			Bond Future	130.06	130.0747	130.0552	130.0747	0.00
08/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	745	1	745	1	0.00
08/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	755	1	755	1	0.00
08/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	735	1	735	1	0.00
08/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2040 On 04-February-16			Bond Future	9.84	92.5342	9.8400	92.5342	0.00
08/02/2016	2040 On 05-May-16			Bond Future	10.16	93.6315	10.1560	93.6315	1,820.00
08/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1241	2	1241	2	0.00
08/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1219	2	1219	2	0.00
08/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1198	2	1198	2	0.00
08/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	6837	6	6837	6	0.00
08/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	6905	6	6905	6	0.00
08/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	6769	6	6769	6	0.00
08/02/2016	2040 On 04-August-16			Bond Future	10.22	90.9352	10.2238	90.9352	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
08/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2149	3	2149	3	0.00
08/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2174	3	2174	3	0.00
08/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2123	3	2123	3	0.00
08/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	8236	7	8236	7	0.00
08/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	8300	7	8300	7	0.00
08/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	8364	7	8364	7	0.00
08/02/2016	2044 On 04-February-16			Bond Future	9.87	89.6731	9.8650	89.6731	0.00
08/02/2016	2044 On 05-May-16			Bond Future	10.18	90.6730	10.1845	90.6730	20,898.00
08/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	409	1	409	1	0.00
08/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	418	1	418	1	0.00
08/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	400	1	400	1	0.00
08/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	10975	10	10975	10	0.00
08/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	11154	10	11154	10	0.00
08/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	11064	10	11064	10	0.00
08/02/2016	2044 On 04-August-16			Bond Future	10.25	88.0447	10.2509	88.0447	0.00
08/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2116	3	2116	3	0.00
08/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2090	3	2090	3	0.00
08/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2065	3	2065	3	0.00
08/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	8515	8	8515	8	0.00
08/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	8450	7	8450	7	0.00
08/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	8581	8	8581	8	0.00
08/02/2016	2044 On 03-November-16			Bond Future	10.31	89.7788	10.3056	89.7788	0.00
08/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	4682	6	4682	6	0.00
08/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	4724	6	4724	6	0.00
08/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	4641	6	4641	6	0.00
08/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	3744	3	3744	3	0.00
08/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	3780	3	3780	3	0.00
08/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	3817	3	3817	3	0.00
08/02/2016	2046 On 04-February-16			Bond Future	127.16	127.1636	127.1636	127.1636	0.00
08/02/2016	2046 On 05-May-16			Bond Future	127.21	127.2300	127.2133	127.2300	12,807.00
08/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
08/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
08/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
08/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2777	3	2777	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
08/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2787	3	2787	3	0.00
08/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2797	3	2797	3	0.00
08/02/2016	2046 On 04-August-16			Bond Future	129.68	129.7039	129.6847	129.7039	0.00
08/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	685	1	685	1	0.00
08/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	675	1	675	1	0.00
08/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	665	1	665	1	0.00
08/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2050 On 04-February-16			Bond Future	137.16	137.1632	137.1632	137.1632	0.00
08/02/2016	2050 On 05-May-16			Bond Future	139.83	139.8445	139.8259	139.8445	16,456.00
08/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	1826	2	1826	2	0.00
08/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	1836	2	1836	2	0.00
08/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	1816	2	1816	2	0.00
08/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2050 On 04-August-16			Bond Future	140.97	140.9954	140.9744	140.9954	0.00
08/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	1854	2	1854	2	0.00
08/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	1834	2	1834	2	0.00
08/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	1844	2	1844	2	0.00
08/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
08/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
08/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	AL37 On 05-May-16			Index Future	468.81	471.7660	468.8070	471.7660	2.00
08/02/2016	AL37 On 04-August-16			Index Future	477.78	480.8050	477.7780	480.8050	0.00
08/02/2016	AL7T On 05-May-16			Index Future	537.97	543.4590	537.9680	543.4590	0.00
08/02/2016	AL7T On 04-August-16			Index Future	548.26	553.8710	548.2610	553.8710	0.00
08/02/2016	ALBI On 05-May-16			Index Future	487.31	492.8800	487.3120	492.8800	515.00
08/02/2016	ALBI On 04-August-16			Index Future	496.64	502.3240	496.6370	502.3240	139.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2016	ALBI On 03-November-16			Index Future	506.51	512.3110	506.5070	512.3110	0.00
08/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	C442 On 25-April-42			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
08/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/02/2016	EL28 On 04-February-16			Bond Future	125.53	125.5298	125.5298	125.5298	0.00
08/02/2016	EL28 On 05-May-16			Bond Future	126.50	126.2529	126.5038	126.2529	0.00
08/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
08/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
08/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
08/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2506	3	2506	3	0.00
08/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2496	3	2496	3	0.00
08/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2486	3	2486	3	0.00
08/02/2016	EL28 On 04-August-16			Bond Future	128.96	128.7080	128.9616	128.7080	0.00
08/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2102	2	2102	2	0.00
08/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2092	2	2092	2	0.00
08/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2082	2	2082	2	0.00
08/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
08/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
08/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
08/02/2016	ES33 On 04-February-16			Bond Future	10.56	78.7752	10.5600	78.7752	0.00
08/02/2016	ES33 On 05-May-16			Bond Future	10.89	76.0445	10.8862	76.0445	8,776.00
08/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
08/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
08/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
08/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5831	5	5831	5	0.00
08/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5762	5	5762	5	0.00
08/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5693	5	5693	5	0.00
08/02/2016	ES33 On 04-August-16			Bond Future	10.98	77.5174	10.9787	77.5174	0.00
08/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
08/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
08/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
08/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4685	4	4685	4	0.00
08/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4552	3	4552	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
08/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4619	4	4619	4	0.00
08/02/2016	ES33 On 03-November-16			Bond Future	11.07	75.2496	11.0660	75.2496	0.00
08/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1434	3	1434	3	0.00
08/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1318	2	1318	2	0.00
08/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1376	3	1376	3	0.00
08/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
08/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
08/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
08/02/2016	ES42 On 04-February-16			Bond Future	10.70	83.2723	10.6950	83.2723	0.00
08/02/2016	ES42 On 05-May-16			Bond Future	11.03	80.0653	11.0315	80.0653	7,250.00
08/02/2016	GOVI On 05-May-16			GOVI	486.63	491.9160	486.6340	491.9160	483.00
08/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
08/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
08/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
08/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	313560	26	313560	26	0.00
08/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	313660	26	313660	26	0.00
08/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	313760	26	313760	26	0.00
08/02/2016	GOVI On 04-August-16			GOVI	495.95	501.3410	495.9450	501.3410	26.00
08/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
08/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
08/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
08/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	250650	20	250650	20	0.00
08/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	250450	20	250450	20	0.00
08/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	250550	20	250550	20	0.00
08/02/2016	GOVI On 03-November-16			GOVI	505.80	511.3090	505.8010	511.3090	0.00
08/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	296910	35	296910	35	0.00
08/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	296810	35	296810	35	0.00
08/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	296710	35	296710	35	0.00
08/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
08/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
08/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
08/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/02/2016	IGOV On 05-May-16			Index Future	237.91	237.6790	237.9110	237.6790	975.00
08/02/2016	IGOV On 04-August-16			Index Future	242.48	242.2520	242.4820	242.2520	81.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2016	IGOV On 03-November-16			Index Future	247.32	247.0880	247.3200	247.0880	0.00
08/02/2016	ILBI On 05-May-16			Index Future	644.44	643.6180	644.4380	643.6180	0.00
08/02/2016	ILBI On 04-August-16			Index Future	656.43	655.5970	656.4290	655.5970	157.00
08/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.19	100.1683	100.1875	100.1683	0.00
08/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.24	100.2118	100.2443	100.2118	0.00
08/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.71	100.5886	100.7111	100.5886	0.00
08/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.25	100.0577	100.2524	100.0577	0.00
08/02/2016	IS05 On 17-December-20			Interest Rate Swap	101.25	100.8830	101.2541	100.8830	0.00
08/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.80	100.4121	100.7986	100.4121	0.00
08/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.78	103.1058	103.7803	103.1058	0.00
08/02/2016	IS10 On 16-March-26			Interest Rate Swap	101.07	100.3683	101.0697	100.3683	0.00
08/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,000.00
08/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.09	92.9100	7.0900	92.9100	0.00
08/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
08/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
08/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
08/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
08/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
08/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.78	92.2200	7.7800	92.2200	0.00
08/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.92	92.0800	7.9200	92.0800	0.00
08/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.04	91.9600	8.0400	91.9600	0.00
08/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.14	91.8600	8.1400	91.8600	0.00
08/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.26	91.7400	8.2600	91.7400	0.00
08/02/2016	R023 On 04-February-16			Bond Future	8.94	97.3575	8.9350	97.3575	0.00
08/02/2016	R023 On 05-May-16			Bond Future	9.26	94.8400	9.2583	94.8400	9,781.00
08/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	255	0	255	0	0.00
08/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	261	0	261	0	0.00
08/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	249	0	249	0	0.00
08/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	5185	4	5185	4	0.00
08/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	5140	4	5140	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	5229	5	5229	5	0.00
08/02/2016	R023 On 04-August-16			Bond Future	9.33	96.6766	9.3280	96.6766	0.00
08/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	586	1	586	1	0.00
08/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	595	1	595	1	0.00
08/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	604	1	604	1	0.00
08/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5714	5	5714	5	0.00
08/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5675	5	5675	5	0.00
08/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5755	5	5755	5	0.00
08/02/2016	R023 On 03-November-16			Bond Future	9.39	94.6469	9.3929	94.6469	0.00
08/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	2976	4	2976	4	0.00
08/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3003	4	3003	4	0.00
08/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3030	4	3030	4	0.00
08/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1473	1	1473	1	0.00
08/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1456	1	1456	1	0.00
08/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1489	1	1489	1	0.00
08/02/2016	R035 On 04-February-16			Bond Future	9.69	96.9781	9.6850	96.9781	0.00
08/02/2016	R035 On 05-May-16			Bond Future	10.00	93.6426	9.9974	93.6426	4,019.00
08/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	2681	4	2681	4	0.00
08/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	2830	4	2830	4	0.00
08/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	2756	4	2756	4	0.00
08/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R035 On 04-August-16			Bond Future	10.06	95.4561	10.0596	95.4561	0.00
08/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	2338	4	2338	4	0.00
08/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	2264	4	2264	4	0.00
08/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	2190	4	2190	4	0.00
08/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R186 On 04-February-16			Bond Future	9.10	110.9448	9.1000	110.9448	0.00
08/02/2016	R186 On 05-May-16			Bond Future	9.40	112.5440	9.3952	112.5440	57,309.00
08/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	369	1	369	1	0.00
08/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	2081	0	2081	0	180.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	4601	0	4601	0	0.00
08/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	378	1	378	1	0.00
08/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	4934	6	4934	6	0.00
08/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	4461	5	4461	5	0.00
08/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	361	1	361	1	0.00
08/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	888	1	888	1	180.00
08/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	44	0	44	0	0.00
08/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1073	1	1073	1	0.00
08/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	8137	7	8137	7	0.00
08/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	1232	0	1232	0	180.00
08/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	1100	1	1100	1	5,000.00
08/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	1292	1	1292	1	5,000.00
08/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	13924	13	13924	13	0.00
08/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	8002	7	8002	7	0.00
08/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	8069	7	8069	7	0.00
08/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	4961	4	4961	4	5,350.00
08/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	5510	5	5510	5	1,900.00
08/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	3098	0	3098	0	0.00
08/02/2016	R186 On 04-August-16			Bond Future	9.46	109.4187	9.4587	109.4187	0.00
08/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1160	2	1160	2	0.00
08/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1128	1	1128	1	0.00
08/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1143	1	1143	1	0.00
08/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	8019	7	8019	7	0.00
08/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	7961	7	7961	7	0.00
08/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	7903	7	7903	7	0.00
08/02/2016	R197 On 04-February-16			Bond Future	288.61	288.6071	288.6071	288.6071	0.00
08/02/2016	R197 On 05-May-16			Bond Future	294.24	293.8950	294.2394	293.8950	1,383.00
08/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	5761	6	5761	6	0.00
08/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	5771	6	5771	6	0.00
08/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	5751	6	5751	6	0.00
08/02/2016	R197 On 04-August-16			Bond Future	293.46	293.1161	293.4622	293.1161	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
08/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	498	1	498	1	0.00
08/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	508	1	508	1	0.00
08/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	518	1	518	1	0.00
08/02/2016	R202 On 04-February-16			Bond Future	237.34	237.3434	237.3434	237.3434	0.00
08/02/2016	R202 On 05-May-16			Bond Future	242.33	241.6923	242.3261	241.6923	43,482.00
08/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	4674	5	4674	5	0.00
08/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	4684	5	4684	5	0.00
08/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	4664	5	4664	5	0.00
08/02/2016	R202 On 04-August-16			Bond Future	243.58	242.9430	243.5848	242.9430	0.00
08/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	325	0	325	0	0.00
08/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	335	0	335	0	0.00
08/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	345	0	345	0	0.00
08/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R203 On 04-February-16			Bond Future	7.90	103.8420	7.8950	103.8420	0.00
08/02/2016	R203 On 05-May-16			Bond Future	8.26	101.4798	8.2598	101.4798	53,959.00
08/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	41	0	41	0	0.00
08/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	38	0	38	0	0.00
08/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	39	0	39	0	0.00
08/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1328	1	1328	1	0.00
08/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1305	1	1305	1	0.00
08/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1316	1	1316	1	0.00
08/02/2016	R203 On 04-August-16			Bond Future	8.37	103.4452	8.3673	103.4452	0.00
08/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	85	0	85	0	0.00
08/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	88	0	88	0	0.00
08/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	86	0	86	0	0.00
08/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1246	1	1246	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
08/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1237	1	1237	1	0.00
08/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1255	1	1255	1	0.00
08/02/2016	R203 On 03-November-16			Bond Future	8.46	101.3083	8.4628	101.3083	0.00
08/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	639	1	639	1	0.00
08/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	650	1	650	1	0.00
08/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	644	1	644	1	0.00
08/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	336	0	336	0	0.00
08/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	330	0	330	0	0.00
08/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	333	0	333	0	0.00
08/02/2016	R204 On 04-February-16			Bond Future	8.31	100.3010	8.3100	100.3010	0.00
08/02/2016	R204 On 05-May-16			Bond Future	8.68	101.9541	8.6765	101.9541	33,081.00
08/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	118	0	118	0	0.00
08/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	114	0	114	0	0.00
08/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	112	0	112	0	0.00
08/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2250	2	2250	2	0.00
08/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	2230	2	2230	2	0.00
08/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2271	2	2271	2	0.00
08/02/2016	R204 On 04-August-16			Bond Future	8.78	99.8867	8.7833	99.8867	0.00
08/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	224	0	224	0	0.00
08/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	228	0	228	0	0.00
08/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	232	0	232	0	0.00
08/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2400	2	2400	2	0.00
08/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2383	2	2383	2	0.00
08/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2418	2	2418	2	0.00
08/02/2016	R204 On 03-November-16			Bond Future	8.87	101.8534	8.8722	101.8534	0.00
08/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1222	2	1222	2	0.00
08/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1246	2	1246	2	0.00
08/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1234	2	1234	2	0.00
08/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	585	0	585	0	0.00
08/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	591	0	591	0	0.00
08/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	578	0	578	0	0.00
08/02/2016	R207 On 04-February-16			Bond Future	8.56	96.1928	8.5600	96.1928	0.00
08/02/2016	R207 On 05-May-16			Bond Future	8.90	97.7501	8.8961	97.7501	41,997.00
08/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	55	0	55	0	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	123	0	123	0	0.00
08/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	126	0	126	0	0.00
08/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	120	0	120	0	0.00
08/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	3312	3	3312	3	0.00
08/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	3284	3	3284	3	0.00
08/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	3339	3	3339	3	0.00
08/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	4151	4	4151	4	0.00
08/02/2016	R207 On 04-August-16			Bond Future	8.99	95.9983	8.9930	95.9983	0.00
08/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	357	0	357	0	0.00
08/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	351	0	351	0	0.00
08/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	363	0	363	0	0.00
08/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	3218	3	3218	3	0.00
08/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	3171	3	3171	3	0.00
08/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	3194	3	3194	3	0.00
08/02/2016	R208 On 04-February-16			Bond Future	8.73	94.3589	8.7300	94.3589	0.00
08/02/2016	R208 On 05-May-16			Bond Future	9.06	92.4360	9.0558	92.4360	52,479.00
08/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	156	0	156	0	0.00
08/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	164	0	164	0	0.00
08/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	159	0	159	0	0.00
08/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	4133	4	4133	4	0.00
08/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	4099	4	4099	4	0.00
08/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	4168	4	4168	4	0.00
08/02/2016	R208 On 04-August-16			Bond Future	9.14	94.2264	9.1383	94.2264	0.00
08/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	376	1	376	1	0.00
08/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	382	1	382	1	0.00
08/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	388	1	388	1	0.00
08/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4517	4	4517	4	0.00
08/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4486	4	4486	4	0.00
08/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4455	4	4455	4	0.00
08/02/2016	R208 On 03-November-16			Bond Future	9.21	92.6777	9.2092	92.6777	0.00
08/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2273	3	2273	3	0.00
08/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2315	3	2315	3	0.00
08/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2294	3	2294	3	0.00
08/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1072	1	1072	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
08/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1060	1	1060	1	0.00
08/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1048	1	1048	1	0.00
08/02/2016	R209 On 04-February-16			Bond Future	9.65	72.3199	9.6450	72.3199	0.00
08/02/2016	R209 On 05-May-16			Bond Future	9.94	70.0921	9.9372	70.0921	27,908.00
08/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	521	1	521	1	6,700.00
08/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	82	0	82	0	6,700.00
08/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	510	1	510	1	0.00
08/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	532	1	532	1	0.00
08/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6922	6	6922	6	0.00
08/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6985	6	6985	6	0.00
08/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	12411	11	12411	11	0.00
08/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	7048	6	7048	6	0.00
08/02/2016	R209 On 04-August-16			Bond Future	9.99	71.4497	9.9947	71.4497	0.00
08/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	5655	7	5655	7	6,000.00
08/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1575	2	1575	2	0.00
08/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1615	2	1615	2	0.00
08/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1595	2	1595	2	0.00
08/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2383	3	2383	3	6,000.00
08/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	6553	6	6553	6	0.00
08/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1963	2	1963	2	0.00
08/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	6655	6	6655	6	0.00
08/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	6604	6	6604	6	0.00
08/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4970	4	4970	4	0.00
08/02/2016	R209 On 03-November-16			Bond Future	10.05	69.7049	10.0452	69.7049	0.00
08/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	3900	5	3900	5	0.00
08/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	3968	5	3968	5	0.00
08/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	3934	5	3934	5	0.00
08/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	2660	2	2660	2	0.00
08/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	2633	2	2633	2	0.00
08/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	2687	2	2687	2	0.00
08/02/2016	R210 On 04-February-16			Bond Future	179.46	179.4553	179.4553	179.4553	0.00
08/02/2016	R210 On 05-May-16			Bond Future	180.93	180.5712	180.9260	180.5712	1,178.00
08/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R210 On 05-May-16	185.00	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
08/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4074	4	4074	4	0.00
08/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4084	4	4084	4	0.00
08/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4064	4	4064	4	0.00
08/02/2016	R210 On 04-August-16			Bond Future	184.44	184.0824	184.4410	184.0824	0.00
08/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2931	3	2931	3	0.00
08/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2941	3	2941	3	0.00
08/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2921	3	2921	3	0.00
08/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R211 On 04-February-16			Bond Future	134.54	134.5395	134.5395	134.5395	0.00
08/02/2016	R211 On 05-May-16			Bond Future	137.13	137.0819	137.1286	137.0819	2.00
08/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1861	2	1861	2	0.00
08/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1871	2	1871	2	0.00
08/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1881	2	1881	2	0.00
08/02/2016	R211 On 04-August-16			Bond Future	138.06	138.0101	138.0554	138.0101	0.00
08/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	965	1	965	1	0.00
08/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	985	1	985	1	0.00
08/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	975	1	975	1	0.00
08/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R212 On 04-February-16			Bond Future	139.89	139.8943	139.8943	139.8943	0.00
08/02/2016	R212 On 05-May-16			Bond Future	142.67	142.3792	142.6739	142.3792	3,698.00
08/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
08/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2326	3	2326	3	0.00
08/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2336	3	2336	3	0.00
08/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2316	3	2316	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
08/02/2016	R212 On 04-August-16			Bond Future	143.54	143.2408	143.5388	143.2408	0.00
08/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	1099	1	1099	1	0.00
08/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	1109	1	1109	1	0.00
08/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	1119	1	1119	1	0.00
08/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
08/02/2016	R213 On 04-February-16			Bond Future	9.52	83.1823	9.5200	83.1823	0.00
08/02/2016	R213 On 05-May-16			Bond Future	9.82	80.7174	9.8198	80.7174	47,721.00
08/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	375	1	375	1	0.00
08/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	393	1	393	1	0.00
08/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	384	1	384	1	0.00
08/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	7783	7	7783	7	0.00
08/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	7849	7	7849	7	0.00
08/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	7719	7	7719	7	0.00
08/02/2016	R213 On 04-August-16			Bond Future	9.88	82.2806	9.8789	82.2806	0.00
08/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1346	2	1346	2	0.00
08/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1311	2	1311	2	0.00
08/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1329	2	1329	2	0.00
08/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	7312	7	7312	7	0.00
08/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	7205	6	7205	6	0.00
08/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	7259	6	7259	6	0.00
08/02/2016	R213 On 03-November-16			Bond Future	9.93	80.3480	9.9338	80.3480	0.00
08/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	4114	5	4114	5	0.00
08/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	4078	5	4078	5	0.00
08/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	4043	5	4043	5	0.00
08/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	2481	2	2481	2	0.00
08/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	2455	2	2455	2	0.00
08/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	2506	2	2506	2	0.00
08/02/2016	R214 On 04-February-16			Bond Future	9.76	72.6033	9.7550	72.6033	0.00
08/02/2016	R214 On 05-May-16			Bond Future	10.06	70.1866	10.0560	70.1866	31,269.00
08/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	417	1	417	1	0.00
08/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	436	1	436	1	0.00
08/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	426	1	426	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
08/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	799	1	799	1	0.00
08/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	7970	7	7970	7	0.00
08/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	8039	7	8039	7	0.00
08/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	8108	7	8108	7	0.00
08/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	6111	5	6111	5	0.00
08/02/2016	R214 On 04-August-16			Bond Future	10.11	71.5459	10.1122	71.5459	0.00
08/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1541	2	1541	2	1,300.00
08/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	8194	9	8194	9	6,300.00
08/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1426	2	1426	2	0.00
08/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1464	2	1464	2	0.00
08/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1445	2	1445	2	0.00
08/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	521	1	521	1	1,300.00
08/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4289	5	4289	5	6,300.00
08/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	7440	7	7440	7	0.00
08/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	7553	7	7553	7	0.00
08/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	7217	6	7217	6	0.00
08/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	1125	1	1125	1	0.00
08/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	3081	3	3081	3	0.00
08/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	7496	7	7496	7	0.00
08/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	12167	11	12167	11	0.00
08/02/2016	R214 On 03-November-16			Bond Future	10.16	69.6558	10.1645	69.6558	0.00
08/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	3918	5	3918	5	0.00
08/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	3987	5	3987	5	0.00
08/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	3953	5	3953	5	0.00
08/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	2860	2	2860	2	0.00
08/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	2831	2	2831	2	0.00
08/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	2803	2	2803	2	0.00
08/02/2016	R248 On 04-February-16			Bond Future	9.85	93.2506	9.8500	93.2506	0.00
08/02/2016	R248 On 05-May-16			Bond Future	10.16	89.8649	10.1648	89.8649	61,942.00
08/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	439	1	439	1	0.00
08/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	429	1	429	1	0.00
08/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	419	1	419	1	0.00
08/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	11147	10	11147	10	0.00
08/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	11239	10	11239	10	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
08/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	11055	10	11055	10	0.00
08/02/2016	R248 On 04-August-16			Bond Future	10.22	91.6052	10.2250	91.6052	0.00
08/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1579	2	1579	2	0.00
08/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1601	2	1601	2	0.00
08/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1559	2	1559	2	0.00
08/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	10216	9	10216	9	0.00
08/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	10291	9	10291	9	0.00
08/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	10368	9	10368	9	0.00
08/02/2016	R248 On 03-November-16			Bond Future	10.28	88.9683	10.2811	88.9683	0.00
08/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	4734	6	4734	6	0.00
08/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	4692	6	4692	6	0.00
08/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	4650	6	4650	6	0.00
08/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	3897	3	3897	3	0.00
08/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	3859	3	3859	3	0.00
08/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	3935	3	3935	3	0.00