



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	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
28/07/2016	2025 On 04-August-16			Bond Future	127.79	127.8040	127.7911	127.8040	1,943.00
28/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3931	4	3931	4	0.00
28/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3921	4	3921	4	0.00
28/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3941	4	3941	4	0.00
28/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2025 On 03-November-16			Bond Future	130.21	130.2192	130.2056	130.2192	1,443.00
28/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	976	1	976	1	0.00
28/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	986	1	986	1	0.00
28/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	996	1	996	1	0.00
28/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2030 On 04-August-16			Bond Future	9.12	91.5189	9.1192	91.5189	18,684.00
28/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	7149	7	7149	7	0.00
28/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2030 On 03-November-16			Bond Future	9.16	93.2428	9.1606	93.2428	21,283.00
28/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	1194	1	1194	1	0.00
28/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	1264	1	1264	1	0.00
28/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	1333	1	1333	1	0.00
28/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2030 On 02-February-17			Bond Future	9.20	91.0724	9.1972	91.0724	0.00
28/07/2016	2030 On 02-February-17	9.29	Call	Bond Future	648	1	648	1	0.00
28/07/2016	2030 On 02-February-17	9.31	Call	Bond Future	787	1	787	1	0.00
28/07/2016	2030 On 02-February-17	9.30	Call	Bond Future	717	1	717	1	0.00
28/07/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2030 On 04-May-17			Bond Future	9.23	92.9558	9.2257	92.9558	0.00
28/07/2016	2030 On 04-May-17	9.34	Call	Bond Future	787	1	787	1	0.00
28/07/2016	2030 On 04-May-17	9.33	Call	Bond Future	719	1	719	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
28/07/2016	2030 On 04-May-17	9.32	Call	Bond Future	650	1	650	1	0.00
28/07/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2032 On 04-August-16			Bond Future	9.24	94.6576	9.2445	94.6576	3,501.00
28/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	99	0	99	0	0.00
28/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	120	0	120	0	0.00
28/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	109	0	109	0	0.00
28/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2090	2	2090	2	0.00
28/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	1951	2	1951	2	0.00
28/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2020	2	2020	2	0.00
28/07/2016	2032 On 03-November-16			Bond Future	9.29	92.2820	9.2896	92.2820	11,986.00
28/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7592	7	7592	7	0.00
28/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7534	7	7534	7	0.00
28/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7651	8	7651	8	0.00
28/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	431	0	431	0	0.00
28/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	422	0	422	0	0.00
28/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	412	0	412	0	0.00
28/07/2016	2032 On 02-February-17			Bond Future	9.33	94.0991	9.3301	94.0991	0.00
28/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4227	4	4227	4	0.00
28/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4311	4	4311	4	0.00
28/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4269	4	4269	4	0.00
28/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	2889	3	2889	3	0.00
28/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	2826	3	2826	3	0.00
28/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	2857	3	2857	3	0.00
28/07/2016	2032 On 04-May-17			Bond Future	9.36	91.8831	9.3589	91.8831	0.00
28/07/2016	2032 On 04-May-17	9.46	Call	Bond Future	4674	5	4674	5	0.00
28/07/2016	2032 On 04-May-17	9.45	Call	Bond Future	4634	5	4634	5	0.00
28/07/2016	2032 On 04-May-17	9.44	Call	Bond Future	4595	5	4595	5	0.00
28/07/2016	2032 On 04-May-17	9.45	Put	Bond Future	3961	4	3961	4	0.00
28/07/2016	2032 On 04-May-17	9.46	Put	Bond Future	3926	4	3926	4	0.00
28/07/2016	2032 On 04-May-17	9.44	Put	Bond Future	3995	4	3995	4	0.00
28/07/2016	2033 On 04-August-16			Bond Future	107.68	107.6927	107.6821	107.6927	531.00
28/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	2692	3	2692	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
28/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	2682	3	2682	3	0.00
28/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	2672	3	2672	3	0.00
28/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2033 On 03-November-16			Bond Future	108.70	108.7110	108.7000	108.7110	4,275.00
28/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
28/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
28/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
28/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	460	0	460	0	0.00
28/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	470	0	470	0	0.00
28/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	480	0	480	0	0.00
28/07/2016	2037 On 04-August-16			Bond Future	9.39	91.9866	9.3892	91.9866	18,356.00
28/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	290	0	290	0	0.00
28/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	313	0	313	0	0.00
28/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	336	0	336	0	0.00
28/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	1501	2	1501	2	0.00
28/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	1439	2	1439	2	0.00
28/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	1565	2	1565	2	0.00
28/07/2016	2037 On 03-November-16			Bond Future	9.43	93.7193	9.4316	93.7193	39,160.00
28/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	7818	8	7818	8	0.00
28/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	7879	8	7879	8	0.00
28/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	7941	8	7941	8	0.00
28/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	597	1	597	1	0.00
28/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	585	1	585	1	0.00
28/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	609	1	609	1	0.00
28/07/2016	2037 On 02-February-17			Bond Future	9.47	91.3079	9.4702	91.3079	0.00
28/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	4784	5	4784	5	0.00
28/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	4876	5	4876	5	0.00
28/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	4830	5	4830	5	0.00
28/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3231	3	3231	3	0.00
28/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3196	3	3196	3	0.00
28/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3162	3	3162	3	0.00
28/07/2016	2037 On 04-May-17			Bond Future	9.50	93.1963	9.5017	93.1963	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
28/07/2016	2037 On 04-May-17	9.59	Call	Bond Future	5213	5	5213	5	0.00
28/07/2016	2037 On 04-May-17	9.58	Call	Bond Future	5170	5	5170	5	0.00
28/07/2016	2037 On 04-May-17	9.60	Call	Bond Future	5256	5	5256	5	0.00
28/07/2016	2037 On 04-May-17	9.58	Put	Bond Future	4529	5	4529	5	0.00
28/07/2016	2037 On 04-May-17	9.60	Put	Bond Future	4453	5	4453	5	0.00
28/07/2016	2037 On 04-May-17	9.59	Put	Bond Future	4491	5	4491	5	0.00
28/07/2016	2038 On 04-August-16			Bond Future	133.37	133.3853	133.3723	133.3853	11,014.00
28/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4062	4	4062	4	0.00
28/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4072	4	4072	4	0.00
28/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4052	4	4052	4	0.00
28/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2038 On 03-November-16			Bond Future	135.89	135.9060	135.8922	135.9060	19,808.00
28/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
28/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
28/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
28/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	428	0	428	0	0.00
28/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	418	0	418	0	0.00
28/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	438	0	438	0	0.00
28/07/2016	2040 On 04-August-16			Bond Future	9.42	96.1153	9.4192	96.1153	2,993.00
28/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1243	1	1243	1	0.00
28/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1301	1	1301	1	0.00
28/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1186	1	1186	1	0.00
28/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	481	1	481	1	0.00
28/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	513	1	513	1	0.00
28/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	546	1	546	1	0.00
28/07/2016	2040 On 03-November-16			Bond Future	9.46	97.9258	9.4611	97.9258	3,584.00
28/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4277	4	4277	4	0.00
28/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4330	4	4330	4	0.00
28/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4224	4	4224	4	0.00
28/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2197	2	2197	2	0.00
28/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2163	2	2163	2	0.00
28/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2130	2	2130	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
28/07/2016	2040 On 02-February-17			Bond Future	9.50	95.3468	9.4993	95.3468	0.00
28/07/2016	2040 On 02-February-17	9.58	Call	Bond Future	4693	5	4693	5	0.00
28/07/2016	2040 On 02-February-17	9.59	Call	Bond Future	4740	5	4740	5	0.00
28/07/2016	2040 On 02-February-17	9.60	Call	Bond Future	4788	5	4788	5	0.00
28/07/2016	2040 On 02-February-17	9.58	Put	Bond Future	3977	4	3977	4	0.00
28/07/2016	2040 On 02-February-17	9.59	Put	Bond Future	3936	4	3936	4	0.00
28/07/2016	2040 On 02-February-17	9.60	Put	Bond Future	3895	4	3895	4	0.00
28/07/2016	2040 On 04-May-17			Bond Future	9.53	97.3187	9.5306	97.3187	0.00
28/07/2016	2040 On 04-May-17	9.63	Call	Bond Future	5748	6	5748	6	0.00
28/07/2016	2040 On 04-May-17	9.64	Call	Bond Future	5794	6	5794	6	0.00
28/07/2016	2040 On 04-May-17	9.62	Call	Bond Future	5702	6	5702	6	0.00
28/07/2016	2040 On 04-May-17	9.63	Put	Bond Future	4873	5	4873	5	0.00
28/07/2016	2040 On 04-May-17	9.64	Put	Bond Future	4833	5	4833	5	0.00
28/07/2016	2040 On 04-May-17	9.62	Put	Bond Future	4914	5	4914	5	0.00
28/07/2016	2044 On 04-August-16			Bond Future	9.47	92.9570	9.4741	92.9570	16,011.00
28/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1012	1	1012	1	0.00
28/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	962	1	962	1	0.00
28/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	913	1	913	1	0.00
28/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	726	1	726	1	0.00
28/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	768	1	768	1	0.00
28/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	685	1	685	1	0.00
28/07/2016	2044 On 03-November-16			Bond Future	9.52	94.7080	9.5158	94.7080	17,151.00
28/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	8331	8	8331	8	0.00
28/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	8396	8	8396	8	0.00
28/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	8266	8	8266	8	0.00
28/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	718	1	718	1	0.00
28/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	705	1	705	1	0.00
28/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	731	1	731	1	0.00
28/07/2016	2044 On 02-February-17			Bond Future	9.55	92.1908	9.5539	92.1908	0.00
28/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5421	5	5421	5	0.00
28/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5371	5	5371	5	0.00
28/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5470	5	5470	5	0.00
28/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3475	4	3475	4	0.00
28/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3512	4	3512	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
28/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3549	4	3549	4	0.00
28/07/2016	2044 On 04-May-17			Bond Future	9.59	94.0976	9.5853	94.0976	0.00
28/07/2016	2044 On 04-May-17	9.67	Call	Bond Future	5770	6	5770	6	0.00
28/07/2016	2044 On 04-May-17	9.68	Call	Bond Future	5817	6	5817	6	0.00
28/07/2016	2044 On 04-May-17	9.66	Call	Bond Future	5724	6	5724	6	0.00
28/07/2016	2044 On 04-May-17	9.67	Put	Bond Future	5019	5	5019	5	0.00
28/07/2016	2044 On 04-May-17	9.68	Put	Bond Future	4978	5	4978	5	0.00
28/07/2016	2044 On 04-May-17	9.66	Put	Bond Future	5061	5	5061	5	0.00
28/07/2016	2046 On 04-August-16			Bond Future	133.94	133.9480	133.9352	133.9480	14,211.00
28/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	4935	5	4935	5	0.00
28/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	4925	5	4925	5	0.00
28/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	4915	5	4915	5	0.00
28/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2046 On 03-November-16			Bond Future	134.96	134.9773	134.9638	134.9773	17,253.00
28/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
28/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
28/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
28/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	2126	2	2126	2	0.00
28/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	2106	2	2106	2	0.00
28/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	2116	2	2116	2	0.00
28/07/2016	2050 On 04-August-16			Bond Future	142.45	142.4670	142.4534	142.4670	5,269.00
28/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	3333	3	3333	3	0.00
28/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	3313	3	3313	3	0.00
28/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	3323	3	3323	3	0.00
28/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
28/07/2016	2050 On 03-November-16			Bond Future	145.15	145.1593	145.1450	145.1593	21,628.00
28/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
28/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
28/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
28/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	4385	4	4385	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
28/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	4395	4	4395	4	0.00
28/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	4375	4	4375	4	0.00
28/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	AL37 On 04-August-16			Index Future	494.95	494.9320	494.9500	494.9320	2.00
28/07/2016	AL37 On 03-November-16			Index Future	504.37	504.3560	504.3720	504.3560	14.00
28/07/2016	AL37 On 02-February-17			Index Future	514.29	514.2850	514.2850	514.2850	0.00
28/07/2016	AL7T On 04-August-16			Index Future	573.35	573.1440	573.3480	573.1440	2.00
28/07/2016	AL7T On 03-November-16			Index Future	584.26	584.0570	584.2630	584.0570	9.00
28/07/2016	AL7T On 02-February-17			Index Future	595.75	595.5550	595.7460	595.5550	0.00
28/07/2016	ALBI On 04-August-16			Index Future	522.22	521.6400	522.2170	521.6400	254.00
28/07/2016	ALBI On 03-November-16			Index Future	532.16	531.5730	532.1590	531.5730	470.00
28/07/2016	ALBI On 02-February-17			Index Future	542.62	542.0370	542.6180	542.0370	0.00
28/07/2016	ALBI On 04-May-17			Index Future	553.83	553.2360	553.8330	553.2360	0.00
28/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C204 On 21-December-18			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
28/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2016	EL28 On 04-August-16			Bond Future	131.20	131.2095	131.1983	131.2095	0.00
28/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4318	4	4318	4	0.00
28/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4328	4	4328	4	0.00
28/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4338	4	4338	4	0.00
28/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
28/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
28/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
28/07/2016	EL28 On 03-November-16			Bond Future	132.02	132.0286	132.0167	132.0286	0.00
28/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
28/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
28/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
28/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	133	0	133	0	0.00
28/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	153	0	153	0	0.00
28/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	143	0	143	0	0.00
28/07/2016	EL28 On 02-February-17			Bond Future	134.62	134.6359	134.6195	134.6359	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
28/07/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
28/07/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
28/07/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
28/07/2016	EL28 On 02-February-17	135.11	Put	Bond Future	490	0	490	0	0.00
28/07/2016	EL28 On 02-February-17	135.12	Put	Bond Future	500	0	500	0	0.00
28/07/2016	EL28 On 02-February-17	135.10	Put	Bond Future	480	0	480	0	0.00
28/07/2016	EL28 On 04-May-17			Bond Future	137.41	137.4256	137.4101	137.4256	0.00
28/07/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
28/07/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
28/07/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
28/07/2016	EL28 On 04-May-17	137.90	Put	Bond Future	490	0	490	0	0.00
28/07/2016	EL28 On 04-May-17	137.91	Put	Bond Future	500	0	500	0	0.00
28/07/2016	EL28 On 04-May-17	137.92	Put	Bond Future	510	0	510	0	0.00
28/07/2016	ES33 On 04-August-16			Bond Future	10.26	80.8114	10.2619	80.8114	6,771.00
28/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
28/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
28/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
28/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	146	0	146	0	0.00
28/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	13	0	13	0	0.00
28/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	79	0	79	0	0.00
28/07/2016	ES33 On 03-November-16			Bond Future	10.34	78.5413	10.3361	78.5413	8,789.00
28/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5880	6	5880	6	0.00
28/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5996	6	5996	6	0.00
28/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5938	6	5938	6	0.00
28/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
28/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
28/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
28/07/2016	ES33 On 02-February-17			Bond Future	10.41	80.0877	10.4088	80.0877	0.00
28/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1283	1	1283	1	0.00
28/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1220	1	1220	1	0.00
28/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1157	1	1157	1	0.00
28/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
28/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
28/07/2016	ES33 On 02-February-17	10.59	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
28/07/2016	ES33 On 04-May-17			Bond Future	10.47	77.9470	10.4684	77.9470	0.00
28/07/2016	ES33 On 04-May-17	10.55	Call	Bond Future	518	0	518	0	0.00
28/07/2016	ES33 On 04-May-17	10.56	Call	Bond Future	582	0	582	0	0.00
28/07/2016	ES33 On 04-May-17	10.54	Call	Bond Future	455	0	455	0	0.00
28/07/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
28/07/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
28/07/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
28/07/2016	ES42 On 04-August-16			Bond Future	10.38	85.5173	10.3818	85.5173	0.00
28/07/2016	ES42 On 03-November-16			Bond Future	10.45	82.8657	10.4535	82.8657	8,777.00
28/07/2016	ES42 On 02-February-17			Bond Future	10.52	84.4975	10.5216	84.4975	0.00
28/07/2016	ES42 On 04-May-17			Bond Future	10.58	81.9810	10.5813	81.9810	0.00
28/07/2016	GOVI On 04-August-16			GOVI	520.01	519.5200	520.0130	519.5200	125.00
28/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
28/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
28/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
28/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	9970	1	9970	1	0.00
28/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	9770	1	9770	1	0.00
28/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	9870	1	9870	1	0.00
28/07/2016	GOVI On 03-November-16			GOVI	529.91	529.4120	529.9130	529.4120	333.00
28/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	538030	53	538030	53	0.00
28/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	537930	53	537930	53	0.00
28/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	537830	53	537830	53	0.00
28/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
28/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
28/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
28/07/2016	GOVI On 02-February-17			GOVI	540.33	539.8340	540.3280	539.8340	0.00
28/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	70080	7	70080	7	0.00
28/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	69880	6	69880	6	0.00
28/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	69980	7	69980	7	0.00
28/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
28/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
28/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
28/07/2016	GOVI On 04-May-17			GOVI	551.50	550.9870	551.4960	550.9870	0.00
28/07/2016	GOVI On 04-May-17	262.20	Call	GOVI	2892960	289	2892960	289	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
28/07/2016	GOVI On 04-May-17	262.19	Call	GOVI	2893060	289	2893060	289	0.00
28/07/2016	GOVI On 04-May-17	262.18	Call	GOVI	2893160	289	2893160	289	0.00
28/07/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
28/07/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
28/07/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
28/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/07/2016	IGOV On 04-August-16			Index Future	247.36	247.3340	247.3620	247.3340	146.00
28/07/2016	IGOV On 03-November-16			Index Future	252.09	252.0590	252.0870	252.0590	942.00
28/07/2016	IGOV On 02-February-17			Index Future	257.06	257.0360	257.0560	257.0360	0.00
28/07/2016	IGOV On 04-May-17			Index Future	262.38	262.3610	262.3840	262.3610	0.00
28/07/2016	ILBI On 04-August-16			Index Future	670.41	670.4780	670.4080	670.4780	0.00
28/07/2016	ILBI On 03-November-16			Index Future	683.20	683.2680	683.1970	683.2680	0.00
28/07/2016	ILBI On 02-February-17			Index Future	696.66	696.7360	696.6630	696.7360	149.00
28/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0755	100.0750	100.0755	0.00
28/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.04	100.0363	100.0367	100.0363	0.00
28/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.69	99.6919	99.6933	99.6919	0.00
28/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.80	99.7925	99.7950	99.7925	0.00
28/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.13	100.1263	100.1276	100.1263	0.00
28/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.47	99.4660	99.4678	99.4660	0.00
28/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.19	99.1857	99.1923	99.1857	0.00
28/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.32	99.3084	99.3223	99.3084	0.00
28/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.51	98.4768	98.5116	98.4768	0.00
28/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.88	97.8405	97.8770	97.8405	0.00
28/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.20	97.1660	97.2041	97.1660	0.00
28/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.50	97.4598	97.4998	97.4598	0.00
28/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.62	98.6082	98.6209	98.6082	0.00
28/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.73	95.7076	95.7287	95.7076	0.00
28/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.51	94.4822	94.5115	94.4822	0.00
28/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.59	96.5521	96.5875	96.5521	0.00
28/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	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
28/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	10.00
28/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
28/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
28/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
28/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
28/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
28/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
28/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
28/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
28/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
28/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
28/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
28/07/2016	R023 On 04-August-16			Bond Future	8.41	100.1078	8.4136	100.1078	5,266.00
28/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	99	0	99	0	0.00
28/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	109	0	109	0	0.00
28/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	119	0	119	0	0.00
28/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	908	1	908	1	0.00
28/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	948	1	948	1	0.00
28/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	870	1	870	1	0.00
28/07/2016	R023 On 03-November-16			Bond Future	8.45	98.0626	8.4499	98.0626	11,007.00
28/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5894	6	5894	6	0.00
28/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5935	6	5935	6	0.00
28/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5977	6	5977	6	0.00
28/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	83	0	83	0	0.00
28/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	80	0	80	0	0.00
28/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	85	0	85	0	0.00
28/07/2016	R023 On 02-February-17			Bond Future	8.48	99.9932	8.4792	99.9932	0.00
28/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2934	3	2934	3	0.00
28/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2905	3	2905	3	0.00
28/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2876	3	2876	3	0.00
28/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1231	1	1231	1	0.00
28/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1215	1	1215	1	0.00
28/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1246	1	1246	1	0.00
28/07/2016	R023 On 04-May-17			Bond Future	8.48	98.1242	8.4824	98.1242	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
28/07/2016	R023 On 04-May-17	8.59	Call	Bond Future	2541	3	2541	3	0.00
28/07/2016	R023 On 04-May-17	8.61	Call	Bond Future	2590	3	2590	3	0.00
28/07/2016	R023 On 04-May-17	8.60	Call	Bond Future	2565	3	2565	3	0.00
28/07/2016	R023 On 04-May-17	8.59	Put	Bond Future	2066	2	2066	2	0.00
28/07/2016	R023 On 04-May-17	8.61	Put	Bond Future	2027	2	2027	2	0.00
28/07/2016	R023 On 04-May-17	8.60	Put	Bond Future	2047	2	2047	2	0.00
28/07/2016	R035 On 04-August-16			Bond Future	9.33	99.7339	9.3343	99.7339	1,128.00
28/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	8194	8	8194	8	0.00
28/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	8120	8	8120	8	0.00
28/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	8046	8	8046	8	0.00
28/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R035 On 03-November-16			Bond Future	9.38	97.1110	9.3801	97.1110	4,315.00
28/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1735	2	1735	2	0.00
28/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	1572	1	1572	1	0.00
28/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	1653	1	1653	1	0.00
28/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R035 On 02-February-17			Bond Future	9.42	99.0229	9.4229	99.0229	0.00
28/07/2016	R035 On 02-February-17	9.51	Call	Bond Future	718	1	718	1	0.00
28/07/2016	R035 On 02-February-17	9.50	Call	Bond Future	636	0	636	0	0.00
28/07/2016	R035 On 02-February-17	9.52	Call	Bond Future	800	1	800	1	0.00
28/07/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R035 On 04-May-17			Bond Future	9.45	96.5628	9.4512	96.5628	0.00
28/07/2016	R035 On 04-May-17	9.53	Call	Bond Future	645	0	645	0	0.00
28/07/2016	R035 On 04-May-17	9.55	Call	Bond Future	807	1	807	1	0.00
28/07/2016	R035 On 04-May-17	9.54	Call	Bond Future	726	1	726	1	0.00
28/07/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
28/07/2016	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
28/07/2016	R186 On 04-August-16			Bond Future	8.74	113.2176	8.7391	113.2176	34,523.00
28/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3288	3	3288	3	0.00
28/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1082	1	1082	1	750.00
28/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1349	1	1349	1	500.00
28/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	6020	6	6020	6	0.00
28/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	97	0	97	0	0.00
28/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	79	0	79	0	0.00
28/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8667	9	8667	9	0.00
28/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3632	4	3632	4	0.00
28/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	4320	4	4320	4	500.00
28/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4662	5	4662	5	0.00
28/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	88	0	88	0	0.00
28/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	3976	4	3976	4	500.00
28/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2606	3	2606	3	0.00
28/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	189	0	189	0	0.00
28/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	8	0	8	0	2,500.00
28/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	27	0	27	0	2,500.00
28/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	0	0	0	0	4,031.00
28/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	1908	2	1908	2	0.00
28/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	280	0	280	0	0.00
28/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
28/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	1777	2	1777	2	0.00
28/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	4	0	4	0	1,000.00
28/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	1	0	1	0	0.00
28/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	0	0	0	0	3,569.00
28/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	1842	2	1842	2	0.00
28/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	2	0	2	0	0.00
28/07/2016	R186 On 03-November-16			Bond Future	8.78	115.3502	8.7776	115.3502	74,217.00
28/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6465	6	6465	6	0.00
28/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	2920	3	2920	3	0.00
28/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5032	5	5032	5	1,425.00
28/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4013	4	4013	4	1,425.00
28/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	2878	3	2878	3	0.00
28/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	2962	3	2962	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
28/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6751	7	6751	7	0.00
28/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	416	0	416	0	5,000.00
28/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	373	0	373	0	5,000.00
28/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1632	2	1632	2	0.00
28/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1604	2	1604	2	0.00
28/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1060	1	1060	1	0.00
28/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1660	2	1660	2	0.00
28/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	718	1	718	1	0.00
28/07/2016	R186 On 02-February-17			Bond Future	8.81	112.3170	8.8098	112.3170	0.00
28/07/2016	R186 On 02-February-17	9.50	Call	Bond Future	5996	0	5996	0	0.00
28/07/2016	R186 On 02-February-17	9.40	Call	Bond Future	5518	5	5518	5	0.00
28/07/2016	R186 On 02-February-17	8.81	Call	Bond Future	3050	3	3050	3	0.00
28/07/2016	R186 On 02-February-17	8.79	Call	Bond Future	2979	3	2979	3	0.00
28/07/2016	R186 On 02-February-17	8.43	Call	Bond Future	1882	2	1882	2	750.00
28/07/2016	R186 On 02-February-17	8.80	Call	Bond Future	3014	3	3014	3	0.00
28/07/2016	R186 On 02-February-17	8.90	Call	Bond Future	3382	3	3382	3	0.00
28/07/2016	R186 On 02-February-17	9.50	Put	Bond Future	1317	0	1317	0	6,500.00
28/07/2016	R186 On 02-February-17	9.40	Put	Bond Future	1499	2	1499	2	750.00
28/07/2016	R186 On 02-February-17	8.79	Put	Bond Future	3117	3	3117	3	0.00
28/07/2016	R186 On 02-February-17	8.81	Put	Bond Future	3049	3	3049	3	0.00
28/07/2016	R186 On 02-February-17	8.80	Put	Bond Future	3083	3	3083	3	0.00
28/07/2016	R186 On 02-February-17	8.90	Put	Bond Future	2755	3	2755	3	750.00
28/07/2016	R186 On 02-February-17	8.43	Put	Bond Future	4575	5	4575	5	0.00
28/07/2016	R186 On 04-May-17			Bond Future	8.83	114.6393	8.8278	114.6393	0.00
28/07/2016	R186 On 04-May-17	8.90	Call	Bond Future	3959	4	3959	4	0.00
28/07/2016	R186 On 04-May-17	8.89	Call	Bond Future	3922	4	3922	4	0.00
28/07/2016	R186 On 04-May-17	8.91	Call	Bond Future	3996	4	3996	4	0.00
28/07/2016	R186 On 04-May-17	8.89	Put	Bond Future	3497	4	3497	4	0.00
28/07/2016	R186 On 04-May-17	8.90	Put	Bond Future	3466	3	3466	3	0.00
28/07/2016	R186 On 04-May-17	8.91	Put	Bond Future	3435	3	3435	3	0.00
28/07/2016	R197 On 04-August-16			Bond Future	299.14	299.1688	299.1387	299.1688	1,432.00
28/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5159	5	5159	5	0.00
28/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5179	5	5179	5	0.00
28/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5169	5	5169	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R197 On 03-November-16			Bond Future	304.79	304.8224	304.7906	304.8224	1,589.00
28/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1231	1	1231	1	0.00
28/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1211	1	1211	1	0.00
28/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1221	1	1221	1	0.00
28/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R202 On 04-August-16			Bond Future	249.30	249.3249	249.3003	249.3249	15,777.00
28/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6067	6	6067	6	0.00
28/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6077	6	6077	6	0.00
28/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6087	6	6087	6	0.00
28/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	26	0	26	0	0.00
28/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	27	0	27	0	0.00
28/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	26	0	26	0	0.00
28/07/2016	R202 On 03-November-16			Bond Future	254.01	254.0366	254.0104	254.0366	35,403.00
28/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	160	0	160	0	0.00
28/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	150	0	150	0	0.00
28/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	140	0	140	0	0.00
28/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R203 On 04-August-16			Bond Future	7.57	104.0138	7.5710	104.0138	28,556.00
28/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	1	0	1	0	0.00
28/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	2	0	2	0	0.00
28/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	1	0	1	0	0.00
28/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	347	0	347	0	0.00
28/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	326	0	326	0	0.00
28/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	337	0	337	0	0.00
28/07/2016	R203 On 03-November-16			Bond Future	7.53	101.8014	7.5323	101.8014	30,650.00
28/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1062	1	1062	1	0.00
28/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1078	1	1078	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
28/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1070	1	1070	1	0.00
28/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	5	0	5	0	0.00
28/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	5	0	5	0	0.00
28/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	5	0	5	0	0.00
28/07/2016	R203 On 02-February-17			Bond Future	7.38	103.8058	7.3750	103.8058	0.00
28/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	310	0	310	0	0.00
28/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	318	0	318	0	0.00
28/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	314	0	314	0	0.00
28/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	119	0	119	0	0.00
28/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	122	0	122	0	0.00
28/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	118	0	118	0	0.00
28/07/2016	R203 On 04-May-17			Bond Future	6.56	101.7756	6.5551	101.7756	0.00
28/07/2016	R203 On 04-May-17	6.91	Call	Bond Future	213	0	213	0	0.00
28/07/2016	R203 On 04-May-17	6.92	Call	Bond Future	215	0	215	0	0.00
28/07/2016	R203 On 04-May-17	6.93	Call	Bond Future	218	0	218	0	0.00
28/07/2016	R203 On 04-May-17	6.92	Put	Bond Future	87	0	87	0	0.00
28/07/2016	R203 On 04-May-17	6.93	Put	Bond Future	86	0	86	0	0.00
28/07/2016	R203 On 04-May-17	6.91	Put	Bond Future	88	0	88	0	0.00
28/07/2016	R204 On 04-August-16			Bond Future	7.81	101.5051	7.8082	101.5051	17,021.00
28/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	93	0	93	0	0.00
28/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	101	0	101	0	0.00
28/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	85	0	85	0	0.00
28/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	217	0	217	0	0.00
28/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	204	0	204	0	0.00
28/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	230	0	230	0	0.00
28/07/2016	R204 On 03-November-16			Bond Future	7.82	103.4171	7.8178	103.4171	28,344.00
28/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2644	3	2644	3	0.00
28/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2680	3	2680	3	0.00
28/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2662	3	2662	3	0.00
28/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	11	0	11	0	0.00
28/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	11	0	11	0	0.00
28/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	10	0	10	0	0.00
28/07/2016	R204 On 02-February-17			Bond Future	7.80	101.4117	7.7971	101.4117	0.00
28/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1126	1	1126	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
28/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1150	1	1150	1	0.00
28/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1138	1	1138	1	0.00
28/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	303	0	303	0	0.00
28/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	293	0	293	0	0.00
28/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	298	0	298	0	0.00
28/07/2016	R204 On 04-May-17			Bond Future	7.70	103.5084	7.7039	103.5084	0.00
28/07/2016	R204 On 04-May-17	7.90	Call	Bond Future	817	1	817	1	0.00
28/07/2016	R204 On 04-May-17	7.92	Call	Bond Future	835	1	835	1	0.00
28/07/2016	R204 On 04-May-17	7.91	Call	Bond Future	826	1	826	1	0.00
28/07/2016	R204 On 04-May-17	7.91	Put	Bond Future	518	1	518	1	0.00
28/07/2016	R204 On 04-May-17	7.92	Put	Bond Future	511	1	511	1	0.00
28/07/2016	R204 On 04-May-17	7.90	Put	Bond Future	524	1	524	1	0.00
28/07/2016	R207 On 04-August-16			Bond Future	8.03	98.2083	8.0285	98.2083	30,588.00
28/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	190	0	190	0	0.00
28/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	164	0	164	0	0.00
28/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	177	0	177	0	0.00
28/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	276	0	276	0	0.00
28/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	244	0	244	0	0.00
28/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	260	0	260	0	0.00
28/07/2016	R207 On 03-November-16			Bond Future	8.05	100.0581	8.0503	100.0581	63,799.00
28/07/2016	R207 On 03-November-16	7.94	Call	Bond Future	601	1	601	1	0.00
28/07/2016	R207 On 03-November-16	7.93	Call	Bond Future	589	1	589	1	0.00
28/07/2016	R207 On 03-November-16	7.95	Call	Bond Future	613	1	613	1	0.00
28/07/2016	R207 On 03-November-16	7.94	Put	Bond Future	902	1	902	1	0.00
28/07/2016	R207 On 03-November-16	7.95	Put	Bond Future	887	1	887	1	0.00
28/07/2016	R207 On 03-November-16	7.93	Put	Bond Future	917	1	917	1	0.00
28/07/2016	R207 On 02-February-17			Bond Future	8.06	98.3850	8.0556	98.3850	0.00
28/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2405	2	2405	2	62.00
28/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	3055	3	3055	3	0.00
28/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	3098	3	3098	3	0.00
28/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	3077	3	3077	3	0.00
28/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	267	0	267	0	0.00
28/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	155	0	155	0	0.00
28/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	149	0	149	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
28/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	152	0	152	0	0.00
28/07/2016	R207 On 04-May-17			Bond Future	8.03	100.4192	8.0290	100.4192	0.00
28/07/2016	R207 On 04-May-17	8.20	Call	Bond Future	1295	1	1295	1	0.00
28/07/2016	R207 On 04-May-17	8.22	Call	Bond Future	1322	1	1322	1	0.00
28/07/2016	R207 On 04-May-17	8.21	Call	Bond Future	1309	1	1309	1	0.00
28/07/2016	R207 On 04-May-17	8.22	Put	Bond Future	875	1	875	1	0.00
28/07/2016	R207 On 04-May-17	8.20	Put	Bond Future	895	1	895	1	0.00
28/07/2016	R207 On 04-May-17	8.21	Put	Bond Future	885	1	885	1	0.00
28/07/2016	R208 On 04-August-16			Bond Future	8.19	96.9749	8.1889	96.9749	35,753.00
28/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	54	0	54	0	0.00
28/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	60	0	60	0	0.00
28/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	66	0	66	0	0.00
28/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	787	1	787	1	0.00
28/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	756	1	756	1	0.00
28/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	725	1	725	1	0.00
28/07/2016	R208 On 03-November-16			Bond Future	8.22	95.3991	8.2201	95.3991	39,708.00
28/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4634	5	4634	5	0.00
28/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4697	5	4697	5	0.00
28/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4666	5	4666	5	0.00
28/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	38	0	38	0	0.00
28/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	37	0	37	0	0.00
28/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	36	0	36	0	0.00
28/07/2016	R208 On 02-February-17			Bond Future	8.24	97.2774	8.2397	97.2774	0.00
28/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	2113	2	2113	2	0.00
28/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	2092	2	2092	2	0.00
28/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	2136	2	2136	2	0.00
28/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	776	1	776	1	0.00
28/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	786	1	786	1	0.00
28/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	797	1	797	1	0.00
28/07/2016	R208 On 04-May-17			Bond Future	8.23	95.8835	8.2295	95.8835	0.00
28/07/2016	R208 On 04-May-17	8.37	Call	Bond Future	1783	2	1783	2	0.00
28/07/2016	R208 On 04-May-17	8.39	Call	Bond Future	1819	2	1819	2	0.00
28/07/2016	R208 On 04-May-17	8.38	Call	Bond Future	1801	2	1801	2	0.00
28/07/2016	R208 On 04-May-17	8.37	Put	Bond Future	1338	1	1338	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
28/07/2016	R208 On 04-May-17	8.39	Put	Bond Future	1310	1	1310	1	0.00
28/07/2016	R208 On 04-May-17	8.38	Put	Bond Future	1324	1	1324	1	0.00
28/07/2016	R209 On 04-August-16			Bond Future	9.29	74.8782	9.2890	74.8782	25,457.00
28/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	457	0	457	0	0.00
28/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8425	8	8425	8	5,624.00
28/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	517	0	517	0	0.00
28/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	486	0	486	0	0.00
28/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	2837	3	2837	3	0.00
28/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6574	6	6574	6	0.00
28/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2204	2	2204	2	5,624.00
28/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1081	1	1081	1	250.00
28/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	804	1	804	1	0.00
28/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	723	1	723	1	0.00
28/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	0	0	0	0	250.00
28/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	763	1	763	1	0.00
28/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	21	0	21	0	250.00
28/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	304	0	304	0	0.00
28/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	58	0	58	0	0.00
28/07/2016	R209 On 03-November-16			Bond Future	9.33	73.1382	9.3289	73.1382	35,541.00
28/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6442	6	6442	6	0.00
28/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6546	6	6546	6	0.00
28/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6494	6	6494	6	0.00
28/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	457	0	457	0	5,000.00
28/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	448	0	448	0	0.00
28/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	467	0	467	0	0.00
28/07/2016	R209 On 02-February-17			Bond Future	9.36	74.5783	9.3647	74.5783	0.00
28/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	3843	4	3843	4	0.00
28/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	3920	4	3920	4	0.00
28/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	3881	4	3881	4	0.00
28/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2708	3	2708	3	0.00
28/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2678	3	2678	3	0.00
28/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2649	3	2649	3	0.00
28/07/2016	R209 On 04-May-17			Bond Future	9.39	72.9675	9.3902	72.9675	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
28/07/2016	R209 On 04-May-17	9.46	Call	Bond Future	4227	4	4227	4	0.00
28/07/2016	R209 On 04-May-17	9.48	Call	Bond Future	4300	4	4300	4	0.00
28/07/2016	R209 On 04-May-17	9.47	Call	Bond Future	4263	4	4263	4	0.00
28/07/2016	R209 On 04-May-17	9.46	Put	Bond Future	3748	4	3748	4	0.00
28/07/2016	R209 On 04-May-17	9.47	Put	Bond Future	3716	4	3716	4	0.00
28/07/2016	R209 On 04-May-17	9.48	Put	Bond Future	3684	4	3684	4	0.00
28/07/2016	R210 On 04-August-16			Bond Future	187.68	187.7032	187.6848	187.7032	1,568.00
28/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	6175	6	6175	6	0.00
28/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	6185	6	6185	6	0.00
28/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	6165	6	6165	6	0.00
28/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R210 On 03-November-16			Bond Future	188.95	188.9736	188.9540	188.9736	992.00
28/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	54	0	54	0	0.00
28/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	34	0	34	0	0.00
28/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	44	0	44	0	0.00
28/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R211 On 04-August-16			Bond Future	139.94	139.9501	139.9352	139.9501	22.00
28/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2845	3	2845	3	0.00
28/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2865	3	2865	3	0.00
28/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2855	3	2855	3	0.00
28/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R211 On 03-November-16			Bond Future	142.58	142.5949	142.5792	142.5949	56.00
28/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	819	1	819	1	0.00
28/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	829	1	829	1	0.00
28/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	839	1	839	1	0.00
28/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R211 On 03-November-16	141.74	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
28/07/2016	R212 On 04-August-16			Bond Future	146.39	146.4089	146.3940	146.4089	4,524.00
28/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3954	4	3954	4	0.00
28/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3964	4	3964	4	0.00
28/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3974	4	3974	4	0.00
28/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R212 On 03-November-16			Bond Future	149.16	149.1757	149.1600	149.1757	883.00
28/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	1050	1	1050	1	0.00
28/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	1040	1	1040	1	0.00
28/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	1060	1	1060	1	0.00
28/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R213 On 04-August-16			Bond Future	9.16	85.7797	9.1591	85.7797	8,547.00
28/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	217	0	217	0	0.00
28/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	184	0	184	0	0.00
28/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	200	0	200	0	0.00
28/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1374	2	1374	2	0.00
28/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1319	1	1319	1	0.00
28/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1265	1	1265	1	0.00
28/07/2016	R213 On 03-November-16			Bond Future	9.20	83.8451	9.2020	83.8451	37,947.00
28/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6855	7	6855	7	0.00
28/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6802	7	6802	7	0.00
28/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6749	7	6749	7	0.00
28/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	371	0	371	0	0.00
28/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	379	0	379	0	0.00
28/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	362	0	362	0	0.00
28/07/2016	R213 On 02-February-17			Bond Future	9.24	85.4958	9.2416	85.4958	0.00
28/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3684	4	3684	4	0.00
28/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3760	4	3760	4	0.00
28/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3722	4	3722	4	0.00
28/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2615	3	2615	3	0.00
28/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2557	3	2557	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
28/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2586	3	2586	3	0.00
28/07/2016	R213 On 04-May-17			Bond Future	9.27	83.7081	9.2661	83.7081	0.00
28/07/2016	R213 On 04-May-17	9.37	Call	Bond Future	4179	4	4179	4	0.00
28/07/2016	R213 On 04-May-17	9.36	Call	Bond Future	4143	4	4143	4	0.00
28/07/2016	R213 On 04-May-17	9.35	Call	Bond Future	4108	4	4108	4	0.00
28/07/2016	R213 On 04-May-17	9.36	Put	Bond Future	3513	4	3513	4	0.00
28/07/2016	R213 On 04-May-17	9.37	Put	Bond Future	3482	4	3482	4	0.00
28/07/2016	R213 On 04-May-17	9.35	Put	Bond Future	3544	4	3544	4	0.00
28/07/2016	R214 On 04-August-16			Bond Future	9.38	75.2602	9.3788	75.2602	10,213.00
28/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	403	0	403	0	1,300.00
28/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	263	0	263	0	0.00
28/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	12161	12	12161	12	5,610.00
28/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	283	0	283	0	0.00
28/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	305	0	305	0	0.00
28/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	0	0	0	0	1,300.00
28/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	6300	6	6300	6	5,610.00
28/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1189	1	1189	1	0.00
28/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1298	1	1298	1	0.00
28/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	988	1	988	1	0.00
28/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
28/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1243	1	1243	1	0.00
28/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	6555	7	6555	7	0.00
28/07/2016	R214 On 03-November-16			Bond Future	9.42	73.3810	9.4195	73.3810	24,640.00
28/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6808	7	6808	7	0.00
28/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6704	7	6704	7	0.00
28/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6756	7	6756	7	0.00
28/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	517	1	517	1	0.00
28/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	506	1	506	1	0.00
28/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	496	1	496	1	0.00
28/07/2016	R214 On 02-February-17			Bond Future	9.46	74.8257	9.4574	74.8257	0.00
28/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4261	4	4261	4	0.00
28/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4221	4	4221	4	0.00
28/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4302	4	4302	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
28/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2745	3	2745	3	0.00
28/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2715	3	2715	3	0.00
28/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	2775	3	2775	3	0.00
28/07/2016	R214 On 04-May-17			Bond Future	9.48	73.0714	9.4826	73.0714	0.00
28/07/2016	R214 On 04-May-17	9.58	Call	Bond Future	4527	4	4527	4	0.00
28/07/2016	R214 On 04-May-17	9.56	Call	Bond Future	4451	4	4451	4	0.00
28/07/2016	R214 On 04-May-17	9.57	Call	Bond Future	4489	4	4489	4	0.00
28/07/2016	R214 On 04-May-17	9.56	Put	Bond Future	3896	4	3896	4	0.00
28/07/2016	R214 On 04-May-17	9.57	Put	Bond Future	3862	4	3862	4	0.00
28/07/2016	R214 On 04-May-17	9.58	Put	Bond Future	3829	4	3829	4	0.00
28/07/2016	R248 On 04-August-16			Bond Future	9.46	96.5856	9.4590	96.5856	52,263.00
28/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	210	0	210	0	0.00
28/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	193	0	193	0	0.00
28/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	228	0	228	0	0.00
28/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	2207	2	2207	2	0.00
28/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	2127	2	2127	2	0.00
28/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	2287	2	2287	2	0.00
28/07/2016	R248 On 03-November-16			Bond Future	9.50	93.9668	9.5020	93.9668	60,867.00
28/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	8409	8	8409	8	0.00
28/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	8343	8	8343	8	0.00
28/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	8277	8	8277	8	0.00
28/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	780	1	780	1	0.00
28/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	794	1	794	1	0.00
28/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	766	1	766	1	0.00
28/07/2016	R248 On 02-February-17			Bond Future	9.54	95.8168	9.5423	95.8168	0.00
28/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5580	5	5580	5	0.00
28/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5682	6	5682	6	0.00
28/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5631	6	5631	6	0.00
28/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3574	4	3574	4	0.00
28/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3612	4	3612	4	0.00
28/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3537	4	3537	4	0.00
28/07/2016	R248 On 04-May-17			Bond Future	9.57	93.3539	9.5697	93.3539	0.00
28/07/2016	R248 On 04-May-17	9.67	Call	Bond Future	6007	6	6007	6	0.00
28/07/2016	R248 On 04-May-17	9.66	Call	Bond Future	5960	6	5960	6	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
28/07/2016	R248 On 04-May-17	9.65	Call	Bond Future	5912	6	5912	6	0.00
28/07/2016	R248 On 04-May-17	9.66	Put	Bond Future	5139	5	5139	5	0.00
28/07/2016	R248 On 04-May-17	9.65	Put	Bond Future	5182	5	5182	5	0.00
28/07/2016	R248 On 04-May-17	9.67	Put	Bond Future	5097	5	5097	5	0.00