



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 August 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	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
24/08/2016	2025 On 03-November-16			Bond Future	128.72	129.5528	128.7158	129.5528	3,024.00
24/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	504	0	504	0	0.00
24/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	494	0	494	0	0.00
24/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	514	0	514	0	0.00
24/08/2016	2030 On 03-November-16			Bond Future	9.44	95.3865	9.4422	95.3865	29,408.00
24/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	3	0	3	0.00
24/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	3	0	3	0.00
24/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	3	0	3	0.00
24/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	778	0	778	0	0.00
24/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	708	0	708	0	0.00
24/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	639	0	639	0	0.00
24/08/2016	2030 On 02-February-17			Bond Future	9.49	93.2321	9.4916	93.2321	0.00
24/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	3	0	3	0.00
24/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	3	0	3	0.00
24/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	3	0	3	0.00
24/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	1317	0	1317	0	0.00
24/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	1247	0	1247	0	0.00
24/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	1386	0	1386	0	0.00
24/08/2016	2030 On 04-May-17			Bond Future	9.54	95.1250	9.5352	95.1250	0.00
24/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	3	0	3	0.00
24/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	3	0	3	0.00
24/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	3	0	3	0.00
24/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	1392	0	1392	0	0.00
24/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	1461	0	1461	0	0.00
24/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	1324	0	1324	0	0.00
24/08/2016	2032 On 03-November-16			Bond Future	9.56	94.7063	9.5594	94.7063	13,093.00
24/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	5536	9	5536	9	0.00
24/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	5648	10	5648	10	0.00
24/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	5592	10	5592	10	0.00
24/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	452	0	452	0	0.00
24/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	429	0	429	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
24/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	440	0	440	0	0.00
24/08/2016	2032 On 02-February-17			Bond Future	9.61	96.5448	9.6117	96.5448	0.00
24/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	2781	5	2781	5	0.00
24/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	2851	5	2851	5	0.00
24/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	2816	5	2816	5	0.00
24/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	3487	2	3487	2	0.00
24/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	3525	2	3525	2	0.00
24/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	3448	2	3448	2	0.00
24/08/2016	2032 On 04-May-17			Bond Future	9.65	94.3435	9.6544	94.3435	0.00
24/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	3258	6	3258	6	0.00
24/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	3225	6	3225	6	0.00
24/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	3192	6	3192	6	0.00
24/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	4712	3	4712	3	0.00
24/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	4671	3	4671	3	0.00
24/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	4752	3	4752	3	0.00
24/08/2016	2033 On 03-November-16			Bond Future	108.07	108.1043	108.0718	108.1043	4,275.00
24/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	1098	1	1098	1	0.00
24/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	1108	1	1108	1	0.00
24/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	1088	1	1088	1	0.00
24/08/2016	2037 On 03-November-16			Bond Future	9.70	96.3834	9.7016	96.3834	40,431.00
24/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	5645	10	5645	10	0.00
24/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	5703	10	5703	10	0.00
24/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	5762	10	5762	10	0.00
24/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	638	0	638	0	0.00
24/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	624	0	624	0	0.00
24/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	654	0	654	0	0.00
24/08/2016	2037 On 02-February-17			Bond Future	9.75	93.9980	9.7512	93.9980	0.00
24/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	3189	6	3189	6	0.00
24/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	3266	6	3266	6	0.00
24/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	3227	6	3227	6	0.00
24/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	3920	2	3920	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
24/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	3878	2	3878	2	0.00
24/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	3836	2	3836	2	0.00
24/08/2016	2037 On 04-May-17			Bond Future	9.80	95.9065	9.7954	95.9065	0.00
24/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	3674	6	3674	6	0.00
24/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	3638	6	3638	6	0.00
24/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	3711	6	3711	6	0.00
24/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	5364	3	5364	3	0.00
24/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	5274	3	5274	3	0.00
24/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	5319	3	5319	3	0.00
24/08/2016	2038 On 03-November-16			Bond Future	136.19	136.2331	136.1917	136.2331	20,808.00
24/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	128	0	128	0	0.00
24/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	118	0	118	0	0.00
24/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	138	0	138	0	0.00
24/08/2016	2040 On 03-November-16			Bond Future	9.73	100.7963	9.7260	100.7963	3,584.00
24/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	2423	6	2423	6	0.00
24/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	2509	6	2509	6	0.00
24/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	2466	6	2466	6	0.00
24/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	2736	1	2736	1	0.00
24/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	2691	1	2691	1	0.00
24/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	2647	1	2647	1	0.00
24/08/2016	2040 On 02-February-17			Bond Future	9.77	98.2462	9.7748	98.2462	0.00
24/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	3100	6	3100	6	0.00
24/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	3139	6	3139	6	0.00
24/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	3178	6	3178	6	0.00
24/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	4743	2	4743	2	0.00
24/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	4694	2	4694	2	0.00
24/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	4793	3	4793	3	0.00
24/08/2016	2040 On 04-May-17			Bond Future	9.82	100.2410	9.8183	100.2410	0.00
24/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	4083	7	4083	7	0.00
24/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	4122	7	4122	7	0.00
24/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	4162	7	4162	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
24/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	5743	3	5743	3	0.00
24/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	5696	3	5696	3	0.00
24/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	5791	3	5791	3	0.00
24/08/2016	2044 On 03-November-16			Bond Future	9.75	97.9386	9.7499	97.9386	18,597.00
24/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	6267	11	6267	11	0.00
24/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	6205	11	6205	11	0.00
24/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	6329	11	6329	11	0.00
24/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	719	0	719	0	0.00
24/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	735	0	735	0	0.00
24/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	751	0	751	0	0.00
24/08/2016	2044 On 02-February-17			Bond Future	9.80	95.4582	9.7974	95.4582	0.00
24/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	3861	7	3861	7	0.00
24/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	3904	7	3904	7	0.00
24/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	3819	7	3819	7	0.00
24/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	4099	2	4099	2	0.00
24/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	4055	2	4055	2	0.00
24/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	4143	2	4143	2	0.00
24/08/2016	2044 On 04-May-17			Bond Future	9.84	97.3963	9.8399	97.3963	0.00
24/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	4298	7	4298	7	0.00
24/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	4258	7	4258	7	0.00
24/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	4339	7	4339	7	0.00
24/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	5726	3	5726	3	0.00
24/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	5773	3	5773	3	0.00
24/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	5821	4	5821	4	0.00
24/08/2016	2046 On 03-November-16			Bond Future	134.87	134.9057	134.8653	134.9057	17,253.00
24/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	2225	2	2225	2	0.00
24/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	2205	2	2205	2	0.00
24/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	2215	2	2215	2	0.00
24/08/2016	2050 On 03-November-16			Bond Future	143.70	144.4282	143.7043	144.4282	21,628.00
24/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2050 On 03-November-16	149.53	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
24/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
24/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	5826	5	5826	5	0.00
24/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	5836	5	5836	5	0.00
24/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	5816	5	5816	5	0.00
24/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	AL37 On 03-November-16			Index Future	499.82	508.5570	499.8230	508.5570	14.00
24/08/2016	AL37 On 02-February-17			Index Future	509.52	518.4270	509.5210	518.4270	0.00
24/08/2016	AL7T On 03-November-16			Index Future	574.18	594.2130	574.1750	594.2130	9.00
24/08/2016	AL7T On 02-February-17			Index Future	585.31	605.7450	585.3140	605.7450	0.00
24/08/2016	ALBI On 03-November-16			Index Future	522.13	542.7420	522.1270	542.7420	721.00
24/08/2016	ALBI On 02-February-17			Index Future	532.26	553.2750	532.2570	553.2750	0.00
24/08/2016	ALBI On 04-May-17			Index Future	543.05	564.4960	543.0510	564.4960	0.00
24/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C207 On 15-January-20			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
24/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/08/2016	EL28 On 03-November-16			Bond Future	131.67	131.7088	131.6736	131.7088	0.00
24/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
24/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
24/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
24/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	486	0	486	0	0.00
24/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	496	0	496	0	0.00
24/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	476	0	476	0	0.00
24/08/2016	EL28 On 02-February-17			Bond Future	134.24	134.2736	134.2363	134.2736	0.00
24/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
24/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
24/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
24/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	864	1	864	1	0.00
24/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	884	1	884	1	0.00
24/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	874	1	874	1	0.00
24/08/2016	EL28 On 04-May-17			Bond Future	135.28	135.3152	135.2762	135.3152	0.00
24/08/2016	EL28 On 04-May-17	137.92	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
24/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
24/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
24/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2624	3	2624	3	0.00
24/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2634	3	2634	3	0.00
24/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2644	3	2644	3	0.00
24/08/2016	ES33 On 03-November-16			Bond Future	10.59	80.6828	10.5926	80.6828	8,789.00
24/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4345	8	4345	8	0.00
24/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4229	8	4229	8	0.00
24/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4287	8	4287	8	0.00
24/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
24/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
24/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
24/08/2016	ES33 On 02-February-17			Bond Future	10.68	82.2490	10.6770	82.2490	0.00
24/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	3	0	3	0.00
24/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	3	0	3	0.00
24/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	3	0	3	0.00
24/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	483	0	483	0	0.00
24/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	420	0	420	0	0.00
24/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	546	0	546	0	0.00
24/08/2016	ES33 On 04-May-17			Bond Future	10.75	80.1227	10.7502	80.1227	0.00
24/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	3	0	3	0.00
24/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	3	0	3	0.00
24/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	2	0	2	0.00
24/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	1250	0	1250	0	0.00
24/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	1313	0	1313	0	0.00
24/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	1187	0	1187	0	0.00
24/08/2016	ES42 On 03-November-16			Bond Future	10.70	85.4215	10.7000	85.4215	8,777.00
24/08/2016	ES42 On 02-February-17			Bond Future	10.78	87.0800	10.7789	87.0800	0.00
24/08/2016	ES42 On 04-May-17			Bond Future	10.85	84.5841	10.8515	84.5841	0.00
24/08/2016	GOVI On 03-November-16			GOVI	520.72	539.7390	520.7200	539.7390	419.00
24/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	446100	64	446100	64	0.00
24/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	445900	64	445900	64	0.00
24/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	446000	64	446000	64	0.00
24/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	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
24/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
24/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
24/08/2016	GOVI On 02-February-17			GOVI	530.82	550.2140	530.8230	550.2140	26.00
24/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	17	0	17	0.00
24/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	17	0	17	0.00
24/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	17	0	17	0.00
24/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	25170	0	25170	0	0.00
24/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	25070	0	25070	0	0.00
24/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	24970	0	24970	0	0.00
24/08/2016	GOVI On 04-May-17			GOVI	541.59	561.3730	541.5880	561.3730	0.00
24/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2793880	299	2793880	299	0.00
24/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2793980	299	2793980	299	0.00
24/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2794080	299	2794080	299	0.00
24/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
24/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
24/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
24/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/08/2016	IGOV On 03-November-16			Index Future	250.96	251.4440	250.9630	251.4440	1,023.00
24/08/2016	IGOV On 02-February-17			Index Future	255.85	256.3390	255.8470	256.3390	55.00
24/08/2016	IGOV On 04-May-17			Index Future	261.05	261.5530	261.0500	261.5530	0.00
24/08/2016	ILBI On 03-November-16			Index Future	679.57	680.9300	679.5710	680.9300	0.00
24/08/2016	ILBI On 02-February-17			Index Future	692.78	694.1630	692.7770	694.1630	155.00
24/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0667	100.0862	100.0667	0.00
24/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.05	100.0055	100.0541	100.0055	0.00
24/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.71	99.6262	99.7110	99.6262	0.00
24/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.79	99.6688	99.7915	99.6688	0.00
24/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.11	99.9365	100.1079	99.9365	0.00
24/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.43	99.2058	99.4255	99.2058	0.00
24/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.12	98.8545	99.1250	98.8545	0.00
24/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.24	98.8940	99.2379	98.8940	0.00
24/08/2016	IS05 On 17-December-20			Interest Rate Swap	98.83	97.7822	98.8277	97.7822	0.00
24/08/2016	IS05 On 16-March-21			Interest Rate Swap	98.23	97.1217	98.2283	97.1217	0.00
24/08/2016	IS05 On 15-June-21			Interest Rate Swap	97.59	96.4257	97.5921	96.4257	0.00
24/08/2016	IS05 On 21-September-21			Interest Rate Swap	97.92	96.6942	97.9248	96.6942	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
24/08/2016	IS10 On 17-December-25			Interest Rate Swap	99.35	97.2829	99.3508	97.2829	0.00
24/08/2016	IS10 On 16-March-26			Interest Rate Swap	96.47	94.3309	96.4698	94.3309	0.00
24/08/2016	IS10 On 15-June-26			Interest Rate Swap	95.27	93.0743	95.2650	93.0743	0.00
24/08/2016	IS10 On 21-September-26			Interest Rate Swap	97.35	95.1399	97.3486	95.1399	0.00
24/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	10.00
24/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
24/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
24/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
24/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
24/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	1,000.00
24/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
24/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
24/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
24/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	1,000.00
24/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
24/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
24/08/2016	R023 On 03-November-16			Bond Future	8.70	99.2266	8.7034	99.2266	15,105.00
24/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	4694	7	4694	7	0.00
24/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	4735	7	4735	7	0.00
24/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	4777	7	4777	7	0.00
24/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	69	0	69	0	0.00
24/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	67	0	67	0	0.00
24/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	72	0	72	0	0.00
24/08/2016	R023 On 02-February-17			Bond Future	8.75	101.1526	8.7517	101.1526	0.00
24/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	1979	4	1979	4	0.00
24/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	1954	3	1954	3	0.00
24/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	1929	3	1929	3	0.00
24/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	1514	1	1514	1	0.00
24/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	1494	1	1494	1	0.00
24/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	1534	1	1534	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
24/08/2016	R023 On 04-May-17			Bond Future	8.78	99.2704	8.7782	99.2704	0.00
24/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	1698	3	1698	3	0.00
24/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	1739	3	1739	3	0.00
24/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	1718	3	1718	3	0.00
24/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	2521	1	2521	1	0.00
24/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	2474	1	2474	1	0.00
24/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	2498	1	2498	1	0.00
24/08/2016	R035 On 03-November-16			Bond Future	9.63	99.8704	9.6349	99.8704	4,315.00
24/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	4	0	4	0.00
24/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	4	0	4	0.00
24/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	4	0	4	0.00
24/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	364	0	364	0	0.00
24/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	528	0	528	0	0.00
24/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	446	0	446	0	0.00
24/08/2016	R035 On 02-February-17			Bond Future	9.69	101.8089	9.6886	101.8089	0.00
24/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	3	0	3	0.00
24/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	3	0	3	0.00
24/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	3	0	3	0.00
24/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	1447	0	1447	0	0.00
24/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	1365	0	1365	0	0.00
24/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	1529	0	1529	0	0.00
24/08/2016	R035 On 04-May-17			Bond Future	9.73	99.3689	9.7295	99.3689	0.00
24/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	3	0	3	0.00
24/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	3	0	3	0.00
24/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	3	0	3	0.00
24/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	1602	0	1602	0	0.00
24/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	1521	0	1521	0	0.00
24/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	1440	0	1440	0	0.00
24/08/2016	R186 On 03-November-16			Bond Future	9.06	117.3439	9.0620	117.3439	95,070.00
24/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	1965	5	1965	5	0.00
24/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	4535	8	4535	8	0.00
24/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	1489	4	1489	4	0.00
24/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	3231	6	3231	6	1,425.00
24/08/2016	R186 On 03-November-16	8.52	Call	Bond Future	489	2	489	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
24/08/2016	R186 On 03-November-16	8.82	Call	Bond Future	1089	3	1089	3	0.00
24/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	1457	4	1457	4	0.00
24/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	2352	5	2352	5	1,425.00
24/08/2016	R186 On 03-November-16	8.30	Call	Bond Future	243	1	243	1	150.00
24/08/2016	R186 On 03-November-16	8.90	Call	Bond Future	1308	4	1308	4	0.00
24/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	1520	4	1520	4	0.00
24/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	4803	8	4803	8	0.00
24/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	486	0	486	0	0.00
24/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	425	0	425	0	0.00
24/08/2016	R186 On 03-November-16	8.90	Put	Bond Future	2441	1	2441	1	5,092.00
24/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	1702	0	1702	0	108.00
24/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	2200	1	2200	1	0.00
24/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	2162	1	2162	1	0.00
24/08/2016	R186 On 03-November-16	8.30	Put	Bond Future	5714	3	5714	3	0.00
24/08/2016	R186 On 03-November-16	8.52	Put	Bond Future	4344	2	4344	2	150.00
24/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	2239	1	2239	1	0.00
24/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	1399	0	1399	0	0.00
24/08/2016	R186 On 03-November-16	8.82	Put	Bond Future	2788	1	2788	1	150.00
24/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	917	0	917	0	0.00
24/08/2016	R186 On 02-February-17			Bond Future	9.11	114.3182	9.1098	114.3182	0.00
24/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	4266	7	4266	7	0.00
24/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	3842	7	3842	7	0.00
24/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	1797	4	1797	4	0.00
24/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	1743	4	1743	4	0.00
24/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	1770	4	1770	4	0.00
24/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	945	2	945	2	750.00
24/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	2054	4	2054	4	0.00
24/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	1654	1	1654	1	6,500.00
24/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	3948	2	3948	2	0.00
24/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	1891	1	1891	1	750.00
24/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	3863	2	3863	2	0.00
24/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	3905	2	3905	2	0.00
24/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	5705	3	5705	3	0.00
24/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	3494	2	3494	2	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/08/2016	R186 On 04-May-17			Bond Future	9.15	116.6388	9.1466	116.6388	0.00
24/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	2612	5	2612	5	0.00
24/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	2582	5	2582	5	0.00
24/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	2642	5	2642	5	0.00
24/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	4311	2	4311	2	0.00
24/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	4273	2	4273	2	0.00
24/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	4235	2	4235	2	0.00
24/08/2016	R197 On 03-November-16			Bond Future	303.32	304.3413	303.3158	304.3413	875.00
24/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	1	0	1	0.00
24/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	1	0	1	0.00
24/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	1	0	1	0.00
24/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	254	0	254	0	0.00
24/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	264	0	264	0	0.00
24/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	244	0	244	0	0.00
24/08/2016	R202 On 03-November-16			Bond Future	252.07	252.1479	252.0719	252.1479	36,255.00
24/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
24/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
24/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
24/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1788	2	1788	2	0.00
24/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1798	2	1798	2	0.00
24/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1778	2	1778	2	0.00
24/08/2016	R203 On 03-November-16			Bond Future	7.82	101.8749	7.8207	101.8749	30,174.00
24/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	828	1	828	1	0.00
24/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	843	1	843	1	0.00
24/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	835	1	835	1	0.00
24/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	5	0	5	0	0.00
24/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	5	0	5	0	0.00
24/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	5	0	5	0	0.00
24/08/2016	R203 On 02-February-17			Bond Future	7.83	103.8525	7.8330	103.8525	0.00
24/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	142	0	142	0	0.00
24/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	148	0	148	0	0.00
24/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	145	0	145	0	0.00
24/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	216	0	216	0	0.00
24/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	213	0	213	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
24/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	219	0	219	0	0.00
24/08/2016	R203 On 04-May-17			Bond Future	7.44	101.7849	7.4414	101.7849	0.00
24/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	56	0	56	0	0.00
24/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	57	0	57	0	0.00
24/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	58	0	58	0	0.00
24/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	240	0	240	0	0.00
24/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	242	0	242	0	0.00
24/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	237	0	237	0	0.00
24/08/2016	R204 On 03-November-16			Bond Future	8.04	103.7161	8.0365	103.7161	28,913.00
24/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2219	3	2219	3	0.00
24/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2256	3	2256	3	0.00
24/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2238	3	2238	3	0.00
24/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	6	0	6	0	0.00
24/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	6	0	6	0	0.00
24/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	6	0	6	0	0.00
24/08/2016	R204 On 02-February-17			Bond Future	8.06	101.6886	8.0624	101.6886	0.00
24/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	757	1	757	1	0.00
24/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	768	1	768	1	0.00
24/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	779	1	779	1	0.00
24/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	388	0	388	0	0.00
24/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	375	0	375	0	0.00
24/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	381	0	381	0	0.00
24/08/2016	R204 On 04-May-17			Bond Future	8.04	103.7526	8.0399	103.7526	0.00
24/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	493	1	493	1	0.00
24/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	507	1	507	1	0.00
24/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	500	1	500	1	0.00
24/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	694	0	694	0	0.00
24/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	686	0	686	0	0.00
24/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	702	0	702	0	0.00
24/08/2016	R207 On 03-November-16			Bond Future	8.30	100.6616	8.2996	100.6616	52,265.00
24/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	225	1	225	1	0.00
24/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	218	1	218	1	0.00
24/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	232	1	232	1	0.00
24/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	1182	0	1182	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
24/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	1202	0	1202	0	0.00
24/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	1223	0	1223	0	0.00
24/08/2016	R207 On 02-February-17			Bond Future	8.34	98.9728	8.3386	98.9728	0.00
24/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	1755	3	1755	3	62.00
24/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	2362	4	2362	4	0.00
24/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	2403	4	2403	4	0.00
24/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	2382	4	2382	4	0.00
24/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	331	0	331	0	0.00
24/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	176	0	176	0	0.00
24/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	169	0	169	0	0.00
24/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	173	0	173	0	0.00
24/08/2016	R207 On 04-May-17			Bond Future	8.36	100.9818	8.3577	100.9818	0.00
24/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	792	2	792	2	0.00
24/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	814	2	814	2	0.00
24/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	803	2	803	2	0.00
24/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	1135	1	1135	1	0.00
24/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	1160	1	1160	1	0.00
24/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	1147	1	1147	1	0.00
24/08/2016	R208 On 03-November-16			Bond Future	8.47	96.1586	8.4723	96.1586	30,188.00
24/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	3745	5	3745	5	0.00
24/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	3809	5	3809	5	0.00
24/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	3777	5	3777	5	0.00
24/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	29	0	29	0	0.00
24/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	28	0	28	0	0.00
24/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	27	0	27	0	0.00
24/08/2016	R208 On 02-February-17			Bond Future	8.52	98.0252	8.5168	98.0252	0.00
24/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	1395	3	1395	3	0.00
24/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	1377	2	1377	2	0.00
24/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	1414	3	1414	3	0.00
24/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	975	0	975	0	0.00
24/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	989	0	989	0	0.00
24/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	1004	0	1004	0	0.00
24/08/2016	R208 On 04-May-17			Bond Future	8.54	96.6103	8.5390	96.6103	0.00
24/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1137	2	1137	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
24/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	1166	2	1166	2	0.00
24/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	1151	2	1151	2	0.00
24/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	1669	1	1669	1	0.00
24/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	1635	1	1635	1	0.00
24/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	1652	1	1652	1	0.00
24/08/2016	R209 On 03-November-16			Bond Future	9.59	75.3617	9.5941	75.3617	35,483.00
24/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	4656	8	4656	8	0.00
24/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	4755	8	4755	8	0.00
24/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	4705	8	4705	8	0.00
24/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	569	2	569	2	0.00
24/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	1455	4	1455	4	0.00
24/08/2016	R209 On 03-November-16	8.81	Call	Bond Future	281	1	281	1	345.00
24/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	339	1	339	1	250.00
24/08/2016	R209 On 03-November-16	9.42	Call	Bond Future	1370	0	1370	0	120.00
24/08/2016	R209 On 03-November-16	9.34	Call	Bond Future	1157	3	1157	3	0.00
24/08/2016	R209 On 03-November-16	9.04	Call	Bond Future	554	2	554	2	0.00
24/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	490	0	490	0	0.00
24/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	478	0	478	0	0.00
24/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	2436	1	2436	1	250.00
24/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	4383	2	4383	2	250.00
24/08/2016	R209 On 03-November-16	8.81	Put	Bond Future	5877	3	5877	3	0.00
24/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	502	0	502	0	0.00
24/08/2016	R209 On 03-November-16	9.04	Put	Bond Future	4441	2	4441	2	345.00
24/08/2016	R209 On 03-November-16	9.42	Put	Bond Future	2558	0	2558	0	0.00
24/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	5484	3	5484	3	0.00
24/08/2016	R209 On 03-November-16	9.34	Put	Bond Future	2901	1	2901	1	345.00
24/08/2016	R209 On 02-February-17			Bond Future	9.64	76.8247	9.6400	76.8247	0.00
24/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	2602	5	2602	5	0.00
24/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	2539	5	2539	5	0.00
24/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	2570	5	2570	5	0.00
24/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	3279	2	3279	2	0.00
24/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	3243	2	3243	2	0.00
24/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	3207	2	3207	2	0.00
24/08/2016	R209 On 04-May-17			Bond Future	9.68	75.2318	9.6774	75.2318	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
24/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	2946	5	2946	5	0.00
24/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	3007	5	3007	5	0.00
24/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	2976	5	2976	5	0.00
24/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	4409	3	4409	3	0.00
24/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	4371	3	4371	3	0.00
24/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	4334	3	4334	3	0.00
24/08/2016	R210 On 03-November-16			Bond Future	188.58	188.6432	188.5849	188.6432	2,182.00
24/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
24/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
24/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
24/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	315	0	315	0	0.00
24/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	335	0	335	0	0.00
24/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	325	0	325	0	0.00
24/08/2016	R211 On 03-November-16			Bond Future	141.71	141.9003	141.7098	141.9003	56.00
24/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
24/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
24/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
24/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	40	0	40	0	0.00
24/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	30	0	30	0	0.00
24/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	50	0	50	0	0.00
24/08/2016	R212 On 03-November-16			Bond Future	148.33	148.6038	148.3335	148.6038	3,838.00
24/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	223	0	223	0	0.00
24/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	213	0	213	0	0.00
24/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	233	1	233	1	0.00
24/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
24/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
24/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
24/08/2016	R213 On 03-November-16			Bond Future	9.47	86.0291	9.4733	86.0291	42,168.00
24/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	4927	8	4927	8	0.00
24/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	5029	9	5029	9	0.00
24/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	4978	9	4978	9	0.00
24/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	387	0	387	0	0.00
24/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	376	0	376	0	0.00
24/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	397	0	397	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
24/08/2016	R213 On 02-February-17			Bond Future	9.52	87.6990	9.5247	87.6990	0.00
24/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	2373	5	2373	5	0.00
24/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	2435	5	2435	5	0.00
24/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	2403	5	2403	5	0.00
24/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	3201	2	3201	2	0.00
24/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	3129	1	3129	1	0.00
24/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	3165	2	3165	2	0.00
24/08/2016	R213 On 04-May-17			Bond Future	9.56	85.9246	9.5629	85.9246	0.00
24/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	2872	5	2872	5	0.00
24/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	2842	5	2842	5	0.00
24/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	2813	5	2813	5	0.00
24/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	4181	2	4181	2	0.00
24/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	4144	2	4144	2	0.00
24/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	4218	2	4218	2	0.00
24/08/2016	R214 On 03-November-16			Bond Future	9.67	75.7846	9.6749	75.7846	29,396.00
24/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	5006	9	5006	9	0.00
24/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	4905	9	4905	9	0.00
24/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	4955	9	4955	9	0.00
24/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	547	0	547	0	0.00
24/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	534	0	534	0	0.00
24/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	522	0	522	0	0.00
24/08/2016	R214 On 02-February-17			Bond Future	9.72	77.2556	9.7225	77.2556	0.00
24/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	2876	5	2876	5	0.00
24/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	2843	5	2843	5	0.00
24/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	2911	5	2911	5	0.00
24/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	3243	2	3243	2	0.00
24/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	3207	2	3207	2	0.00
24/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	3279	2	3279	2	0.00
24/08/2016	R214 On 04-May-17			Bond Future	9.76	75.5231	9.7588	75.5231	0.00
24/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	3247	6	3247	6	0.00
24/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	3183	6	3183	6	0.00
24/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	3215	6	3215	6	0.00
24/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	4578	3	4578	3	0.00
24/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	4538	3	4538	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
24/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	4499	3	4499	3	0.00
24/08/2016	R248 On 03-November-16			Bond Future	9.72	97.3364	9.7211	97.3364	61,284.00
24/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	6418	11	6418	11	0.00
24/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	6355	11	6355	11	0.00
24/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	6293	11	6293	11	0.00
24/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	789	0	789	0	0.00
24/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	772	0	772	0	0.00
24/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	806	0	806	0	0.00
24/08/2016	R248 On 02-February-17			Bond Future	9.77	99.2257	9.7703	99.2257	0.00
24/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	4072	7	4072	7	0.00
24/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	4116	7	4116	7	0.00
24/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	4161	7	4161	7	0.00
24/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	4119	2	4119	2	0.00
24/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	4163	2	4163	2	0.00
24/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	4075	2	4075	2	0.00
24/08/2016	R248 On 04-May-17			Bond Future	9.81	96.7967	9.8080	96.7967	0.00
24/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	4576	8	4576	8	0.00
24/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	4534	8	4534	8	0.00
24/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	4492	8	4492	8	0.00
24/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	5852	4	5852	4	0.00
24/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	5803	4	5803	4	0.00
24/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	5900	4	5900	4	0.00