



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
26/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	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
26/08/2016	2025 On 03-November-16			Bond Future	128.69	128.7026	128.6885	128.7026	3,024.00
26/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	532	1	532	1	0.00
26/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	522	1	522	1	0.00
26/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	542	1	542	1	0.00
26/08/2016	2030 On 03-November-16			Bond Future	9.34	91.2474	9.3386	91.2474	29,408.00
26/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	10	0	10	0	0.00
26/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	80	0	80	0	0.00
26/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	60	1	60	1	0.00
26/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	1	0	1	0.00
26/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	1	0	1	0.00
26/08/2016	2030 On 02-February-17			Bond Future	9.38	89.0094	9.3848	89.0094	0.00
26/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	586	1	586	1	0.00
26/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	516	1	516	1	0.00
26/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	655	2	655	2	0.00
26/08/2016	2030 On 04-May-17			Bond Future	9.43	90.8158	9.4251	90.8158	0.00
26/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	649	2	649	2	0.00
26/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	717	2	717	2	0.00
26/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	580	1	580	1	0.00
26/08/2016	2032 On 03-November-16			Bond Future	9.45	90.2777	9.4507	90.2777	13,093.00
26/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	6213	5	6213	5	0.00
26/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	6331	6	6331	6	0.00
26/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	6272	5	6272	5	0.00
26/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	324	0	324	0	0.00
26/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	306	0	306	0	0.00

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26/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	315	0	315	0	0.00
26/08/2016	2032 On 02-February-17			Bond Future	9.50	92.0271	9.4997	92.0271	0.00
26/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	3172	3	3172	3	0.00
26/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	3248	3	3248	3	0.00
26/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	3210	3	3210	3	0.00
26/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	3061	4	3061	4	0.00
26/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	3096	4	3096	4	0.00
26/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	3025	4	3025	4	0.00
26/08/2016	2032 On 04-May-17			Bond Future	9.54	89.7333	9.5391	89.7333	0.00
26/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	3644	3	3644	3	0.00
26/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	3608	3	3608	3	0.00
26/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	3573	3	3573	3	0.00
26/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	4261	5	4261	5	0.00
26/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	4223	5	4223	5	0.00
26/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	4299	5	4299	5	0.00
26/08/2016	2033 On 03-November-16			Bond Future	107.74	108.0608	107.7442	108.0608	4,575.00
26/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	1426	1	1426	1	0.00
26/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	1436	1	1436	1	0.00
26/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	1416	1	1416	1	0.00
26/08/2016	2037 On 03-November-16			Bond Future	9.59	91.6847	9.5881	91.6847	40,431.00
26/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	6390	6	6390	6	0.00
26/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	6451	6	6451	6	0.00
26/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	6513	6	6513	6	0.00
26/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	465	1	465	1	0.00
26/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	453	1	453	1	0.00
26/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	476	1	476	1	0.00
26/08/2016	2037 On 02-February-17			Bond Future	9.63	89.2049	9.6344	89.2049	0.00
26/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	3644	3	3644	3	0.00
26/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	3727	3	3727	3	0.00
26/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	3685	3	3685	3	0.00
26/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	3437	4	3437	4	0.00

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26/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	3397	4	3397	4	0.00
26/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	3359	4	3359	4	0.00
26/08/2016	2037 On 04-May-17			Bond Future	9.68	91.0153	9.6754	91.0153	0.00
26/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	4118	4	4118	4	0.00
26/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	4078	4	4078	4	0.00
26/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	4157	4	4157	4	0.00
26/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	4849	5	4849	5	0.00
26/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	4765	5	4765	5	0.00
26/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	4807	5	4807	5	0.00
26/08/2016	2038 On 03-November-16			Bond Future	135.93	135.9452	135.9303	135.9452	20,808.00
26/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	390	0	390	0	0.00
26/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	380	0	380	0	0.00
26/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	400	0	400	0	0.00
26/08/2016	2040 On 03-November-16			Bond Future	9.62	95.6932	9.6176	95.6932	3,584.00
26/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	2882	2	2882	2	0.00
26/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	2977	2	2977	2	0.00
26/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	2929	2	2929	2	0.00
26/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	2248	3	2248	3	0.00
26/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	2209	3	2209	3	0.00
26/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	2170	3	2170	3	0.00
26/08/2016	2040 On 02-February-17			Bond Future	9.66	93.0407	9.6633	93.0407	0.00
26/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	3530	3	3530	3	0.00
26/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	3572	3	3572	3	0.00
26/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	3614	3	3614	3	0.00
26/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	4214	5	4214	5	0.00
26/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	4168	5	4168	5	0.00
26/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	4260	5	4260	5	0.00
26/08/2016	2040 On 04-May-17			Bond Future	9.70	94.9290	9.7039	94.9290	0.00
26/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	4539	4	4539	4	0.00
26/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	4582	4	4582	4	0.00
26/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	4624	4	4624	4	0.00

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26/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	5223	6	5223	6	0.00
26/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	5178	6	5178	6	0.00
26/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	5268	6	5268	6	0.00
26/08/2016	2044 On 03-November-16			Bond Future	9.64	92.8241	9.6365	92.8241	18,597.00
26/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	7071	6	7071	6	0.00
26/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	7006	6	7006	6	0.00
26/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	7137	6	7137	6	0.00
26/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	528	1	528	1	0.00
26/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	541	1	541	1	0.00
26/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	555	1	555	1	0.00
26/08/2016	2044 On 02-February-17			Bond Future	9.68	90.2412	9.6809	90.2412	0.00
26/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	4378	4	4378	4	0.00
26/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	4424	4	4424	4	0.00
26/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	4332	4	4332	4	0.00
26/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	3599	4	3599	4	0.00
26/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	3559	4	3559	4	0.00
26/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	3640	4	3640	4	0.00
26/08/2016	2044 On 04-May-17			Bond Future	9.72	92.0727	9.7202	92.0727	0.00
26/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	4792	4	4792	4	0.00
26/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	4749	4	4749	4	0.00
26/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	4835	4	4835	4	0.00
26/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	5188	6	5188	6	0.00
26/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	5233	6	5233	6	0.00
26/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	5278	6	5278	6	0.00
26/08/2016	2046 On 03-November-16			Bond Future	133.26	134.4178	133.2555	134.4178	17,753.00
26/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	3834	3	3834	3	0.00
26/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	3814	3	3814	3	0.00
26/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	3824	3	3824	3	0.00
26/08/2016	2050 On 03-November-16			Bond Future	144.01	144.0301	144.0149	144.0301	21,628.00
26/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00

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26/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
26/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	5515	5	5515	5	0.00
26/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	5525	6	5525	6	0.00
26/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	5505	5	5505	5	0.00
26/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	AL37 On 03-November-16			Index Future	500.84	498.8920	500.8400	498.8920	14.00
26/08/2016	AL37 On 02-February-17			Index Future	510.55	508.5580	510.5490	508.5580	0.00
26/08/2016	AL7T On 03-November-16			Index Future	576.76	572.7490	576.7580	572.7490	9.00
26/08/2016	AL7T On 02-February-17			Index Future	587.94	583.8460	587.9380	583.8460	0.00
26/08/2016	ALBI On 03-November-16			Index Future	525.78	521.4810	525.7800	521.4810	718.00
26/08/2016	ALBI On 02-February-17			Index Future	535.97	531.5850	535.9720	531.5850	0.00
26/08/2016	ALBI On 04-May-17			Index Future	546.83	542.3640	546.8300	542.3640	0.00
26/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2016	EL28 On 03-November-16			Bond Future	130.72	131.6614	130.7200	131.6614	0.00
26/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
26/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
26/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
26/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	1440	0	1440	0	0.00
26/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	1450	1	1450	1	0.00
26/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	1430	0	1430	0	0.00
26/08/2016	EL28 On 02-February-17			Bond Future	133.26	134.2207	133.2620	134.2207	0.00
26/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
26/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
26/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
26/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	1838	1	1838	1	0.00
26/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	1858	1	1858	1	0.00
26/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	1848	1	1848	1	0.00
26/08/2016	EL28 On 04-May-17			Bond Future	134.28	135.2598	134.2791	135.2598	0.00
26/08/2016	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
26/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
26/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
26/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	3621	3	3621	3	0.00
26/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	3631	3	3631	3	0.00
26/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	3641	3	3641	3	0.00
26/08/2016	ES33 On 03-November-16			Bond Future	10.48	77.0045	10.4780	77.0045	8,789.00
26/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5075	4	5075	4	0.00
26/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4959	4	4959	4	0.00
26/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5017	4	5017	4	0.00
26/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
26/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
26/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
26/08/2016	ES33 On 02-February-17			Bond Future	10.56	78.4967	10.5589	78.4967	0.00
26/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	323	0	323	0	0.00
26/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	260	0	260	0	0.00
26/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	197	0	197	0	0.00
26/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	1	0	1	0.00
26/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
26/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	1	0	1	0.00
26/08/2016	ES33 On 04-May-17			Bond Future	10.63	76.2934	10.6284	76.2934	0.00
26/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	0	0	0	0	0.00
26/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	0	0	0	0	0.00
26/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	0	0	0	0	0.00
26/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	493	1	493	1	0.00
26/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	557	1	557	1	0.00
26/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	430	1	430	1	0.00
26/08/2016	ES42 On 03-November-16			Bond Future	10.59	81.1745	10.5855	81.1745	8,777.00
26/08/2016	ES42 On 02-February-17			Bond Future	10.66	82.7478	10.6609	82.7478	0.00
26/08/2016	ES42 On 04-May-17			Bond Future	10.73	80.1632	10.7298	80.1632	0.00
26/08/2016	GOVI On 03-November-16			GOVI	523.98	520.0020	523.9780	520.0020	417.00
26/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	478680	44	478680	44	0.00
26/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	478480	44	478480	44	0.00
26/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	478580	44	478580	44	0.00
26/08/2016	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
26/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
26/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
26/08/2016	GOVI On 02-February-17			GOVI	534.14	530.0780	534.1350	530.0780	27.00
26/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	8150	0	8150	0	0.00
26/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	7950	0	7950	0	0.00
26/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	8050	0	8050	0	0.00
26/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	3	0	3	0.00
26/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	3	0	3	0.00
26/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	3	0	3	0.00
26/08/2016	GOVI On 04-May-17			GOVI	544.96	540.8260	544.9550	540.8260	0.00
26/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2827550	279	2827550	279	0.00
26/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2827650	279	2827650	279	0.00
26/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2827750	279	2827750	279	0.00
26/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
26/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
26/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
26/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/08/2016	IGOV On 03-November-16			Index Future	250.12	250.5360	250.1180	250.5360	1,023.00
26/08/2016	IGOV On 02-February-17			Index Future	254.98	255.4060	254.9810	255.4060	57.00
26/08/2016	IGOV On 04-May-17			Index Future	260.16	260.6000	260.1610	260.6000	0.00
26/08/2016	ILBI On 03-November-16			Index Future	677.44	678.3790	677.4420	678.3790	0.00
26/08/2016	ILBI On 02-February-17			Index Future	690.60	691.5610	690.6040	691.5610	155.00
26/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0997	100.0949	100.0997	0.00
26/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.08	100.0846	100.0800	100.0846	0.00
26/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.77	99.7678	99.7672	99.7678	0.00
26/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.89	99.8795	99.8889	99.8795	0.00
26/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.24	100.2262	100.2386	100.2262	0.00
26/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.59	99.5797	99.5937	99.5797	0.00
26/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.33	99.3196	99.3329	99.3196	0.00
26/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.48	99.4800	99.4848	99.4800	0.00
26/08/2016	IS05 On 17-December-20			Interest Rate Swap	99.02	98.9957	99.0198	98.9957	0.00
26/08/2016	IS05 On 16-March-21			Interest Rate Swap	98.43	98.4151	98.4291	98.4151	0.00
26/08/2016	IS05 On 15-June-21			Interest Rate Swap	97.80	97.7998	97.8034	97.7998	0.00
26/08/2016	IS05 On 21-September-21			Interest Rate Swap	98.14	98.1479	98.1417	98.1479	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
26/08/2016	IS10 On 17-December-25			Interest Rate Swap	99.65	99.6429	99.6498	99.6429	0.00
26/08/2016	IS10 On 16-March-26			Interest Rate Swap	96.79	96.7853	96.7923	96.7853	0.00
26/08/2016	IS10 On 15-June-26			Interest Rate Swap	95.61	95.6005	95.6076	95.6005	0.00
26/08/2016	IS10 On 21-September-26			Interest Rate Swap	97.70	97.6946	97.7011	97.6946	0.00
26/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.5600	7.4000	92.5600	10.00
26/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.50	92.5500	7.5000	92.5500	0.00
26/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.51	92.5200	7.5100	92.5200	0.00
26/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.5000	7.5800	92.5000	0.00
26/08/2016	JBAF On 18-January-17			Jibar Tradeable Future	7.59	7.5200	7.5900	7.5200	0.00
26/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.64	92.4700	7.6400	92.4700	0.00
26/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.69	92.4100	7.6900	92.4100	1,000.00
26/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.76	92.3700	7.7600	92.3700	0.00
26/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.78	92.3900	7.7800	92.3900	0.00
26/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.79	92.3900	7.7900	92.3900	0.00
26/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.80	92.3700	7.8000	92.3700	1,000.00
26/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
26/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
26/08/2016	R023 On 03-November-16			Bond Future	8.65	96.6644	8.6506	96.6644	15,142.00
26/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	4923	4	4923	4	0.00
26/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	4965	5	4965	5	0.00
26/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	5006	5	5006	5	0.00
26/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	53	0	53	0	0.00
26/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	51	0	51	0	0.00
26/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	55	0	55	0	0.00
26/08/2016	R023 On 02-February-17			Bond Future	8.70	98.5374	8.6965	98.5374	0.00
26/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	2109	2	2109	2	0.00
26/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	2083	2	2083	2	0.00
26/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	2057	2	2057	2	0.00
26/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	1394	2	1394	2	0.00
26/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	1375	2	1375	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
26/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	1413	2	1413	2	0.00
26/08/2016	R023 On 04-May-17			Bond Future	8.72	96.6012	8.7205	96.6012	0.00
26/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	1805	2	1805	2	0.00
26/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	1847	2	1847	2	0.00
26/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	1826	2	1826	2	0.00
26/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	2377	3	2377	3	0.00
26/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	2331	3	2331	3	0.00
26/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	2354	3	2354	3	0.00
26/08/2016	R035 On 03-November-16			Bond Future	9.53	95.1517	9.5264	95.1517	4,315.00
26/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	358	0	358	0	0.00
26/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	521	0	521	0	0.00
26/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	439	0	439	0	0.00
26/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
26/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	1	0	1	0.00
26/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
26/08/2016	R035 On 02-February-17			Bond Future	9.58	96.9954	9.5769	96.9954	0.00
26/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	546	1	546	1	0.00
26/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	464	1	464	1	0.00
26/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	628	2	628	2	0.00
26/08/2016	R035 On 04-May-17			Bond Future	9.61	94.4567	9.6147	94.4567	0.00
26/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	685	2	685	2	0.00
26/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	604	2	604	2	0.00
26/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	523	1	523	1	0.00
26/08/2016	R186 On 03-November-16			Bond Future	8.99	113.1086	8.9889	113.1086	95,145.00
26/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	2221	2	2221	2	0.00
26/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	4941	4	4941	4	0.00
26/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	1701	1	1701	1	0.00
26/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	3575	3	3575	3	1,425.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2016	R186 On 03-November-16	8.52	Call	Bond Future	581	0	581	0	0.00
26/08/2016	R186 On 03-November-16	8.82	Call	Bond Future	1260	1	1260	1	0.00
26/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	1667	1	1667	1	0.00
26/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	2638	2	2638	2	1,425.00
26/08/2016	R186 On 03-November-16	8.30	Call	Bond Future	294	0	294	0	150.00
26/08/2016	R186 On 03-November-16	8.90	Call	Bond Future	1502	1	1502	1	0.00
26/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	1736	1	1736	1	0.00
26/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	5219	5	5219	5	0.00
26/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	383	1	383	1	0.00
26/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	332	0	332	0	0.00
26/08/2016	R186 On 03-November-16	8.90	Put	Bond Future	2126	3	2126	3	5,092.00
26/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	1448	2	1448	2	108.00
26/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	1903	2	1903	2	0.00
26/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	1868	2	1868	2	0.00
26/08/2016	R186 On 03-November-16	8.30	Put	Bond Future	5256	6	5256	6	0.00
26/08/2016	R186 On 03-November-16	8.52	Put	Bond Future	3926	5	3926	5	150.00
26/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	1939	2	1939	2	0.00
26/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	1176	2	1176	2	0.00
26/08/2016	R186 On 03-November-16	8.82	Put	Bond Future	2449	3	2449	3	150.00
26/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	751	1	751	1	0.00
26/08/2016	R186 On 02-February-17			Bond Future	9.03	109.9969	9.0339	109.9969	0.00
26/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	4598	4	4598	4	0.00
26/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	4156	4	4156	4	0.00
26/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	1992	2	1992	2	0.00
26/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	1933	2	1933	2	0.00
26/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	1962	2	1962	2	0.00
26/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	1066	1	1066	1	750.00
26/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	2267	2	2267	2	0.00
26/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	1468	2	1468	2	6,500.00
26/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	3621	4	3621	4	0.00
26/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	1687	2	1687	2	750.00
26/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	3539	4	3539	4	0.00
26/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	3580	4	3580	4	0.00
26/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	5309	6	5309	6	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
26/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	3189	4	3189	4	750.00
26/08/2016	R186 On 04-May-17			Bond Future	9.07	112.2288	9.0680	112.2288	0.00
26/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	2835	2	2835	2	0.00
26/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	2804	2	2804	2	0.00
26/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	2867	3	2867	3	0.00
26/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	4007	4	4007	4	0.00
26/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	3970	4	3970	4	0.00
26/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	3934	4	3934	4	0.00
26/08/2016	R197 On 03-November-16			Bond Future	303.25	303.2838	303.2500	303.2838	875.00
26/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	320	0	320	0	0.00
26/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	330	0	330	0	0.00
26/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	310	0	310	0	0.00
26/08/2016	R202 On 03-November-16			Bond Future	250.17	250.1937	250.1666	250.1937	36,255.00
26/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	3693	4	3693	4	0.00
26/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	3703	4	3703	4	0.00
26/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	3683	4	3683	4	0.00
26/08/2016	R203 On 03-November-16			Bond Future	7.75	101.5110	7.7535	101.5110	30,174.00
26/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	880	1	880	1	0.00
26/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	896	1	896	1	0.00
26/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	888	1	888	1	0.00
26/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	3	0	3	0	0.00
26/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	3	0	3	0	0.00
26/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	3	0	3	0	0.00
26/08/2016	R203 On 02-February-17			Bond Future	7.74	103.4781	7.7396	103.4781	0.00
26/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	166	0	166	0	0.00
26/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	172	0	172	0	0.00
26/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	169	0	169	0	0.00
26/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	186	0	186	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
26/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	183	0	183	0	0.00
26/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	188	0	188	0	0.00
26/08/2016	R203 On 04-May-17			Bond Future	7.29	101.4018	7.2905	101.4018	0.00
26/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	72	0	72	0	0.00
26/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	73	0	73	0	0.00
26/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	74	0	74	0	0.00
26/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	203	0	203	0	0.00
26/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	205	0	205	0	0.00
26/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	201	0	201	0	0.00
26/08/2016	R204 On 03-November-16			Bond Future	7.98	102.8614	7.9811	102.8614	28,913.00
26/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2323	2	2323	2	0.00
26/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2360	2	2360	2	0.00
26/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2342	2	2342	2	0.00
26/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	4	0	4	0	0.00
26/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	4	0	4	0	0.00
26/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	4	0	4	0	0.00
26/08/2016	R204 On 02-February-17			Bond Future	8.00	100.8139	8.0000	100.8139	0.00
26/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	820	1	820	1	0.00
26/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	831	1	831	1	0.00
26/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	843	1	843	1	0.00
26/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	344	0	344	0	0.00
26/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	333	0	333	0	0.00
26/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	338	0	338	0	0.00
26/08/2016	R204 On 04-May-17			Bond Future	7.97	102.8591	7.9686	102.8591	0.00
26/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	540	0	540	0	0.00
26/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	555	0	555	0	0.00
26/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	547	0	547	0	0.00
26/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	635	1	635	1	0.00
26/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	627	1	627	1	0.00
26/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	642	1	642	1	0.00
26/08/2016	R207 On 03-November-16			Bond Future	8.24	99.2399	8.2402	99.2399	52,265.00
26/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	261	0	261	0	0.00
26/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	254	0	254	0	0.00
26/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	270	0	270	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
26/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	1059	1	1059	1	0.00
26/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	1078	1	1078	1	0.00
26/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	1098	1	1098	1	0.00
26/08/2016	R207 On 02-February-17			Bond Future	8.27	97.5202	8.2741	97.5202	0.00
26/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	1874	2	1874	2	62.00
26/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	2498	2	2498	2	0.00
26/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	2540	2	2540	2	0.00
26/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	2519	2	2519	2	0.00
26/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	288	0	288	0	0.00
26/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	150	0	150	0	0.00
26/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	143	0	143	0	0.00
26/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	147	0	147	0	0.00
26/08/2016	R207 On 04-May-17			Bond Future	8.29	99.4988	8.2876	99.4988	0.00
26/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	863	1	863	1	0.00
26/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	886	1	886	1	0.00
26/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	875	1	875	1	0.00
26/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	1044	1	1044	1	0.00
26/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	1067	1	1067	1	0.00
26/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	1056	1	1056	1	0.00
26/08/2016	R207 On 03-August-17			Bond Future	8.26	8.4000	8.2613	8.4000	0.00
26/08/2016	R207 On 03-August-17	8.19	Call	Bond Future	958	0	958	0	51.00
26/08/2016	R207 On 03-August-17	8.40	Call	Bond Future	1200	0	1200	0	0.00
26/08/2016	R207 On 03-August-17	8.39	Call	Bond Future	1188	0	1188	0	0.00
26/08/2016	R207 On 03-August-17	8.41	Call	Bond Future	1213	0	1213	0	0.00
26/08/2016	R207 On 03-August-17	8.39	Put	Bond Future	914	0	914	0	0.00
26/08/2016	R207 On 03-August-17	8.41	Put	Bond Future	896	0	896	0	0.00
26/08/2016	R207 On 03-August-17	8.19	Put	Bond Future	1110	0	1110	0	0.00
26/08/2016	R207 On 03-August-17	8.40	Put	Bond Future	905	0	905	0	0.00
26/08/2016	R208 On 03-November-16			Bond Future	8.41	94.3217	8.4136	94.3217	30,188.00
26/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	3941	4	3941	4	0.00
26/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	3973	4	3973	4	0.00
26/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	4005	4	4005	4	0.00
26/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	21	0	21	0	0.00
26/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	20	0	20	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
26/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	19	0	19	0	0.00
26/08/2016	R208 On 02-February-17			Bond Future	8.45	96.1495	8.4545	96.1495	0.00
26/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	1507	1	1507	1	0.00
26/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	1487	1	1487	1	0.00
26/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	1526	1	1526	1	0.00
26/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	894	1	894	1	0.00
26/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	881	1	881	1	0.00
26/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	908	1	908	1	0.00
26/08/2016	R208 On 04-May-17			Bond Future	8.47	94.6956	8.4727	94.6956	0.00
26/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1227	1	1227	1	0.00
26/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	1258	1	1258	1	0.00
26/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	1242	1	1242	1	0.00
26/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	1551	2	1551	2	0.00
26/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	1518	2	1518	2	0.00
26/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	1535	2	1535	2	0.00
26/08/2016	R209 On 03-November-16			Bond Future	9.48	71.4331	9.4808	71.4331	35,473.00
26/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	5285	5	5285	5	0.00
26/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	5389	5	5389	5	0.00
26/08/2016	R209 On 03-November-16	8.81	Call	Bond Future	377	0	377	0	345.00
26/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	5337	5	5337	5	0.00
26/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	737	1	737	1	0.00
26/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	1785	1	1785	1	0.00
26/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	450	0	450	0	250.00
26/08/2016	R209 On 03-November-16	9.42	Call	Bond Future	1686	1	1686	1	120.00
26/08/2016	R209 On 03-November-16	9.34	Call	Bond Future	1439	1	1439	1	0.00
26/08/2016	R209 On 03-November-16	9.04	Call	Bond Future	718	1	718	1	0.00
26/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	352	0	352	0	0.00
26/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	343	0	343	0	0.00
26/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	1996	2	1996	2	250.00
26/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	3781	4	3781	4	250.00
26/08/2016	R209 On 03-November-16	8.81	Put	Bond Future	5203	6	5203	6	0.00
26/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	361	0	361	0	0.00
26/08/2016	R209 On 03-November-16	9.04	Put	Bond Future	3835	4	3835	4	345.00
26/08/2016	R209 On 03-November-16	9.42	Put	Bond Future	2105	3	2105	3	0.00

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26/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	4825	6	4825	6	0.00
26/08/2016	R209 On 03-November-16	9.34	Put	Bond Future	2413	3	2413	3	345.00
26/08/2016	R209 On 02-February-17			Bond Future	9.52	72.8174	9.5236	72.8174	0.00
26/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	2982	3	2982	3	0.00
26/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	2913	3	2913	3	0.00
26/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	2947	3	2947	3	0.00
26/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	2870	3	2870	3	0.00
26/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	2837	3	2837	3	0.00
26/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	2804	3	2804	3	0.00
26/08/2016	R209 On 04-May-17			Bond Future	9.56	71.1426	9.5580	71.1426	0.00
26/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	3314	3	3314	3	0.00
26/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	3379	3	3379	3	0.00
26/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	3346	3	3346	3	0.00
26/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	3979	4	3979	4	0.00
26/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	3943	4	3943	4	0.00
26/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	3908	4	3908	4	0.00
26/08/2016	R210 On 03-November-16			Bond Future	187.22	188.5649	187.2196	188.5649	2,182.00
26/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	1680	0	1680	0	0.00
26/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	1700	0	1700	0	0.00
26/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	1690	0	1690	0	0.00
26/08/2016	R211 On 03-November-16			Bond Future	141.68	141.6967	141.6826	141.6967	56.00
26/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	0	0	0	0	0.00
26/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	67	0	67	0	0.00
26/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	57	0	57	0	0.00
26/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	77	0	77	0	0.00
26/08/2016	R212 On 03-November-16			Bond Future	148.23	148.3178	148.2267	148.3178	3,838.00
26/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	117	0	117	0	0.00
26/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	107	0	107	0	0.00
26/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	127	0	127	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
26/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
26/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
26/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
26/08/2016	R213 On 03-November-16			Bond Future	9.36	82.0515	9.3648	82.0515	42,521.00
26/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	5541	5	5541	5	0.00
26/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	5649	5	5649	5	0.00
26/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	5595	5	5595	5	0.00
26/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	274	0	274	0	0.00
26/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	267	0	267	0	0.00
26/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	282	0	282	0	0.00
26/08/2016	R213 On 02-February-17			Bond Future	9.41	83.6414	9.4130	83.6414	0.00
26/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	2719	2	2719	2	0.00
26/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	2787	2	2787	2	0.00
26/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	2753	2	2753	2	0.00
26/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	2806	3	2806	3	0.00
26/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	2740	3	2740	3	0.00
26/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	2772	3	2772	3	0.00
26/08/2016	R213 On 04-May-17			Bond Future	9.45	81.7838	9.4479	81.7838	0.00
26/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	3221	3	3221	3	0.00
26/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	3189	3	3189	3	0.00
26/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	3157	3	3157	3	0.00
26/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	3773	4	3773	4	0.00
26/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	3738	4	3738	4	0.00
26/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	3807	4	3807	4	0.00
26/08/2016	R214 On 03-November-16			Bond Future	9.56	71.6734	9.5616	71.6734	29,396.00
26/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	5663	5	5663	5	0.00
26/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	5557	5	5557	5	0.00
26/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	5610	5	5610	5	0.00
26/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	397	1	397	1	0.00
26/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	387	1	387	1	0.00
26/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	377	1	377	1	0.00
26/08/2016	R214 On 02-February-17			Bond Future	9.61	73.0622	9.6063	73.0622	0.00
26/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	3284	3	3284	3	0.00
26/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	3247	3	3247	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
26/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	3321	3	3321	3	0.00
26/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	2835	3	2835	3	0.00
26/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	2802	3	2802	3	0.00
26/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	2868	3	2868	3	0.00
26/08/2016	R214 On 04-May-17			Bond Future	9.64	71.2440	9.6396	71.2440	0.00
26/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	3641	3	3641	3	0.00
26/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	3572	3	3572	3	0.00
26/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	3606	3	3606	3	0.00
26/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	4136	5	4136	5	0.00
26/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	4099	5	4099	5	0.00
26/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	4062	5	4062	5	0.00
26/08/2016	R248 On 03-November-16			Bond Future	9.60	92.1701	9.6026	92.1701	61,284.00
26/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	7280	6	7280	6	0.00
26/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	7214	6	7214	6	0.00
26/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	7147	6	7147	6	0.00
26/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	577	1	577	1	0.00
26/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	563	1	563	1	0.00
26/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	591	1	591	1	0.00
26/08/2016	R248 On 02-February-17			Bond Future	9.65	93.9560	9.6486	93.9560	0.00
26/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	4634	4	4634	4	0.00
26/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	4682	4	4682	4	0.00
26/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	4731	4	4731	4	0.00
26/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	3595	4	3595	4	0.00
26/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	3636	4	3636	4	0.00
26/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	3555	4	3555	4	0.00
26/08/2016	R248 On 04-May-17			Bond Future	9.68	91.4192	9.6832	91.4192	0.00
26/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	5118	5	5118	5	0.00
26/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	5073	5	5073	5	0.00
26/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	5029	4	5029	4	0.00
26/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	5282	6	5282	6	0.00
26/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	5236	6	5236	6	0.00
26/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	5327	6	5327	6	0.00