



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 08/08/2016 TO: 08/08/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	2025 On 04-August-16			Bond Future	127.69	127.6883	127.6883	127.6883	0.00
08/08/2016	2025 On 03-November-16			Bond Future	130.25	130.0627	130.2507	130.0627	3,106.00
08/08/2016	2025 On 03-November-16	129.21	Call	Bond Future	1041	1	1	1	0.00
08/08/2016	2025 On 03-November-16	129.22	Call	Bond Future	1031	1	1	1	0.00
08/08/2016	2025 On 03-November-16	129.23	Call	Bond Future	1021	1	1	1	0.00
08/08/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 04-August-16			Bond Future	8.94	92.9347	92.9347	92.9347	0.00
08/08/2016	2030 On 03-November-16			Bond Future	8.94	94.6327	94.9726	94.6327	30,343.00
08/08/2016	2030 On 03-November-16	9.33	Call	Bond Future	2810	2	3	2	0.00
08/08/2016	2030 On 03-November-16	9.34	Call	Bond Future	2880	3	3	3	0.00
08/08/2016	2030 On 03-November-16	9.35	Call	Bond Future	2949	3	3	3	0.00
08/08/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 02-February-17			Bond Future	8.97	92.4757	92.8199	92.4757	0.00
08/08/2016	2030 On 02-February-17	9.29	Call	Bond Future	2282	2	2	2	0.00
08/08/2016	2030 On 02-February-17	9.31	Call	Bond Future	2421	2	2	2	0.00
08/08/2016	2030 On 02-February-17	9.30	Call	Bond Future	2352	2	2	2	0.00
08/08/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 04-May-17			Bond Future	8.99	94.3686	94.7183	94.3686	0.00
08/08/2016	2030 On 04-May-17	9.34	Call	Bond Future	2434	2	2	2	0.00
08/08/2016	2030 On 04-May-17	9.33	Call	Bond Future	2365	2	2	2	0.00
08/08/2016	2030 On 04-May-17	9.32	Call	Bond Future	2296	2	2	2	0.00
08/08/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2032 On 04-August-16			Bond Future	9.06	96.2529	96.2529	96.2529	0.00
08/08/2016	2032 On 03-November-16			Bond Future	9.05	93.8924	94.2573	93.8924	13,093.00
08/08/2016	2032 On 03-November-16	10.28	Call	Bond Future	9109	9	9	9	0.00
08/08/2016	2032 On 03-November-16	10.30	Call	Bond Future	9234	9	9	9	0.00
08/08/2016	2032 On 03-November-16	10.29	Call	Bond Future	9171	9	9	9	0.00
08/08/2016	2032 On 03-November-16	10.28	Put	Bond Future	191	0	0	0	0.00
08/08/2016	2032 On 03-November-16	10.30	Put	Bond Future	181	0	0	0	0.00
08/08/2016	2032 On 03-November-16	10.29	Put	Bond Future	186	0	0	0	0.00
08/08/2016	2032 On 02-February-17			Bond Future	9.09	95.7272	96.0969	95.7272	0.00
08/08/2016	2032 On 02-February-17	9.51	Call	Bond Future	5255	5	5	5	0.00
08/08/2016	2032 On 02-February-17	9.53	Call	Bond Future	5351	5	5	5	0.00
08/08/2016	2032 On 02-February-17	9.52	Call	Bond Future	5303	5	5	5	0.00
08/08/2016	2032 On 02-February-17	9.52	Put	Bond Future	2054	2	2	2	0.00
08/08/2016	2032 On 02-February-17	9.51	Put	Bond Future	2080	2	2	2	0.00
08/08/2016	2032 On 02-February-17	9.53	Put	Bond Future	2029	2	2	2	0.00
08/08/2016	2032 On 04-May-17			Bond Future	9.11	93.5251	93.9008	93.5251	0.00
08/08/2016	2032 On 04-May-17	9.46	Call	Bond Future	5661	5	6	5	0.00
08/08/2016	2032 On 04-May-17	9.45	Call	Bond Future	5616	5	6	5	0.00
08/08/2016	2032 On 04-May-17	9.44	Call	Bond Future	5572	5	6	5	0.00
08/08/2016	2032 On 04-May-17	9.45	Put	Bond Future	3090	3	3	3	0.00
08/08/2016	2032 On 04-May-17	9.46	Put	Bond Future	3061	3	3	3	0.00
08/08/2016	2032 On 04-May-17	9.44	Put	Bond Future	3119	3	3	3	0.00
08/08/2016	2033 On 04-August-16			Bond Future	107.60	107.5981	107.5981	107.5981	0.00
08/08/2016	2033 On 03-November-16			Bond Future	108.57	108.5826	108.5710	108.5826	4,275.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2033 On 03-November-16	109.17	Put	Bond Future	599	1	1	1	0.00
08/08/2016	2033 On 03-November-16	109.18	Put	Bond Future	609	1	1	1	0.00
08/08/2016	2033 On 03-November-16	109.16	Put	Bond Future	589	1	1	1	0.00
08/08/2016	2037 On 04-August-16			Bond Future	9.18	94.0416	94.0416	94.0416	0.00
08/08/2016	2037 On 03-November-16			Bond Future	9.16	95.8871	96.2917	95.8871	40,431.00
08/08/2016	2037 On 03-November-16	10.35	Call	Bond Future	9813	9	10	9	0.00
08/08/2016	2037 On 03-November-16	10.36	Call	Bond Future	9881	10	10	10	0.00
08/08/2016	2037 On 03-November-16	10.37	Call	Bond Future	9949	10	10	10	0.00
08/08/2016	2037 On 03-November-16	10.36	Put	Bond Future	246	0	0	0	0.00
08/08/2016	2037 On 03-November-16	10.37	Put	Bond Future	240	0	0	0	0.00
08/08/2016	2037 On 03-November-16	10.35	Put	Bond Future	251	0	0	0	0.00
08/08/2016	2037 On 02-February-17			Bond Future	9.19	93.5042	93.9144	93.5042	0.00
08/08/2016	2037 On 02-February-17	9.66	Call	Bond Future	6170	6	6	6	0.00
08/08/2016	2037 On 02-February-17	9.68	Call	Bond Future	6277	6	6	6	0.00
08/08/2016	2037 On 02-February-17	9.67	Call	Bond Future	6223	6	6	6	0.00
08/08/2016	2037 On 02-February-17	9.66	Put	Bond Future	2231	2	2	2	0.00
08/08/2016	2037 On 02-February-17	9.67	Put	Bond Future	2204	2	2	2	0.00
08/08/2016	2037 On 02-February-17	9.68	Put	Bond Future	2177	2	2	2	0.00
08/08/2016	2037 On 04-May-17			Bond Future	9.21	95.4183	95.8353	95.4183	0.00
08/08/2016	2037 On 04-May-17	9.59	Call	Bond Future	6531	6	7	6	0.00
08/08/2016	2037 On 04-May-17	9.58	Call	Bond Future	6482	6	6	6	0.00
08/08/2016	2037 On 04-May-17	9.60	Call	Bond Future	6581	6	7	6	0.00
08/08/2016	2037 On 04-May-17	9.58	Put	Bond Future	3429	4	3	4	0.00
08/08/2016	2037 On 04-May-17	9.60	Put	Bond Future	3365	4	3	4	0.00
08/08/2016	2037 On 04-May-17	9.59	Put	Bond Future	3397	4	3	4	0.00
08/08/2016	2038 On 04-August-16			Bond Future	133.96	133.9558	133.9558	133.9558	0.00
08/08/2016	2038 On 03-November-16			Bond Future	136.43	136.4470	136.4327	136.4470	20,808.00
08/08/2016	2038 On 03-November-16	136.33	Call	Bond Future	103	0	0	0	0.00
08/08/2016	2038 On 03-November-16	136.32	Call	Bond Future	113	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	2038 On 03-November-16	136.31	Call	Bond Future	123	0	0	0	0.00
08/08/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
08/08/2016	2040 On 04-August-16			Bond Future	9.21	98.2817	98.2817	98.2817	0.00
08/08/2016	2040 On 03-November-16			Bond Future	9.19	100.2134	100.6498	100.2134	3,584.00
08/08/2016	2040 On 03-November-16	9.69	Call	Bond Future	5786	6	6	6	0.00
08/08/2016	2040 On 03-November-16	9.71	Call	Bond Future	5914	6	6	6	0.00
08/08/2016	2040 On 03-November-16	9.70	Call	Bond Future	5850	6	6	6	0.00
08/08/2016	2040 On 03-November-16	9.69	Put	Bond Future	1226	1	1	1	0.00
08/08/2016	2040 On 03-November-16	9.70	Put	Bond Future	1203	1	1	1	0.00
08/08/2016	2040 On 03-November-16	9.71	Put	Bond Future	1180	1	1	1	0.00
08/08/2016	2040 On 02-February-17			Bond Future	9.22	97.6648	98.1071	97.6648	0.00
08/08/2016	2040 On 02-February-17	9.58	Call	Bond Future	6100	6	6	6	0.00
08/08/2016	2040 On 02-February-17	9.59	Call	Bond Future	6155	6	6	6	0.00
08/08/2016	2040 On 02-February-17	9.60	Call	Bond Future	6210	6	6	6	0.00
08/08/2016	2040 On 02-February-17	9.59	Put	Bond Future	2781	3	3	3	0.00
08/08/2016	2040 On 02-February-17	9.60	Put	Bond Future	2748	3	3	3	0.00
08/08/2016	2040 On 02-February-17	9.58	Put	Bond Future	2813	3	3	3	0.00
08/08/2016	2040 On 04-May-17			Bond Future	9.24	99.6640	100.1137	99.6640	0.00
08/08/2016	2040 On 04-May-17	9.62	Call	Bond Future	7127	7	7	7	0.00
08/08/2016	2040 On 04-May-17	9.63	Call	Bond Future	7180	7	7	7	0.00
08/08/2016	2040 On 04-May-17	9.64	Call	Bond Future	7233	7	7	7	0.00
08/08/2016	2040 On 04-May-17	9.63	Put	Bond Future	3706	4	4	4	0.00
08/08/2016	2040 On 04-May-17	9.64	Put	Bond Future	3672	4	4	4	0.00
08/08/2016	2040 On 04-May-17	9.62	Put	Bond Future	3740	4	4	4	0.00
08/08/2016	2044 On 04-August-16			Bond Future	9.25	95.3256	95.3256	95.3256	0.00
08/08/2016	2044 On 03-November-16			Bond Future	9.22	97.2517	97.6933	97.2517	18,597.00
08/08/2016	2044 On 03-November-16	10.42	Call	Bond Future	10666	10	11	10	0.00
08/08/2016	2044 On 03-November-16	10.41	Call	Bond Future	10595	10	11	10	0.00
08/08/2016	2044 On 03-November-16	10.43	Call	Bond Future	10738	10	11	10	0.00
08/08/2016	2044 On 03-November-16	10.43	Put	Bond Future	298	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	2044 On 03-November-16	10.42	Put	Bond Future	305	0	0	0	0.00
08/08/2016	2044 On 03-November-16	10.41	Put	Bond Future	311	0	0	0	0.00
08/08/2016	2044 On 02-February-17			Bond Future	9.25	94.7703	95.2182	94.7703	0.00
08/08/2016	2044 On 02-February-17	9.77	Call	Bond Future	7092	7	7	7	0.00
08/08/2016	2044 On 02-February-17	9.78	Call	Bond Future	7150	7	7	7	0.00
08/08/2016	2044 On 02-February-17	9.76	Call	Bond Future	7034	7	7	7	0.00
08/08/2016	2044 On 02-February-17	9.77	Put	Bond Future	2395	3	2	3	0.00
08/08/2016	2044 On 02-February-17	9.78	Put	Bond Future	2366	3	2	3	0.00
08/08/2016	2044 On 02-February-17	9.76	Put	Bond Future	2424	3	2	3	0.00
08/08/2016	2044 On 04-May-17			Bond Future	9.28	96.7103	97.1658	96.7103	0.00
08/08/2016	2044 On 04-May-17	9.67	Call	Bond Future	7347	7	7	7	0.00
08/08/2016	2044 On 04-May-17	9.66	Call	Bond Future	7293	7	7	7	0.00
08/08/2016	2044 On 04-May-17	9.68	Call	Bond Future	7400	7	7	7	0.00
08/08/2016	2044 On 04-May-17	9.68	Put	Bond Future	3738	4	4	4	0.00
08/08/2016	2044 On 04-May-17	9.67	Put	Bond Future	3773	4	4	4	0.00
08/08/2016	2044 On 04-May-17	9.66	Put	Bond Future	3807	4	4	4	0.00
08/08/2016	2046 On 04-August-16			Bond Future	133.83	133.8331	133.8331	133.8331	0.00
08/08/2016	2046 On 03-November-16			Bond Future	134.81	134.8248	134.8105	134.8248	17,253.00
08/08/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2046 On 03-November-16	137.09	Put	Bond Future	2279	2	2	2	0.00
08/08/2016	2046 On 03-November-16	137.07	Put	Bond Future	2259	2	2	2	0.00
08/08/2016	2046 On 03-November-16	137.08	Put	Bond Future	2269	2	2	2	0.00
08/08/2016	2050 On 04-August-16			Bond Future	142.34	142.3449	142.3449	142.3449	0.00
08/08/2016	2050 On 03-November-16			Bond Future	144.98	144.9927	144.9774	144.9927	21,628.00
08/08/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
08/08/2016	2050 On 03-November-16	149.53	Put	Bond Future	4553	5	5	5	0.00
08/08/2016	2050 On 03-November-16	149.54	Put	Bond Future	4563	5	5	5	0.00
08/08/2016	2050 On 03-November-16	149.52	Put	Bond Future	4543	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	AL37 On 03-November-16			Index Future	506.69	505.8070	506.6870	505.8070	14.00
08/08/2016	AL37 On 02-February-17			Index Future	516.57	515.6910	516.5730	515.6910	0.00
08/08/2016	AL7T On 03-November-16			Index Future	591.92	590.1610	591.9180	590.1610	9.00
08/08/2016	AL7T On 02-February-17			Index Future	603.47	601.6920	603.4670	601.6920	0.00
08/08/2016	ALBI On 03-November-16			Index Future	540.91	539.0670	540.9070	539.0670	721.00
08/08/2016	ALBI On 02-February-17			Index Future	551.46	549.6000	551.4610	549.6000	0.00
08/08/2016	ALBI On 04-May-17			Index Future	562.73	560.8410	562.7290	560.8410	0.00
08/08/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/08/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/08/2016	EL28 On 04-August-16			Bond Future	131.11	131.1089	131.1089	131.1089	0.00
08/08/2016	EL28 On 03-November-16			Bond Future	131.88	131.8932	131.8806	131.8932	0.00
08/08/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 03-November-16	132.16	Put	Bond Future	279	0	0	0	0.00
08/08/2016	EL28 On 03-November-16	132.17	Put	Bond Future	289	0	0	0	0.00
08/08/2016	EL28 On 03-November-16	132.15	Put	Bond Future	269	0	0	0	0.00
08/08/2016	EL28 On 02-February-17			Bond Future	134.46	134.4783	134.4623	134.4783	0.00
08/08/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 02-February-17	135.10	Put	Bond Future	638	1	1	1	0.00
08/08/2016	EL28 On 02-February-17	135.12	Put	Bond Future	658	1	1	1	0.00
08/08/2016	EL28 On 02-February-17	135.11	Put	Bond Future	648	1	1	1	0.00
08/08/2016	EL28 On 04-May-17			Bond Future	135.53	135.5461	135.5276	135.5461	0.00
08/08/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
08/08/2016	EL28 On 04-May-17	137.90	Put	Bond Future	2372	2	2	2	0.00
08/08/2016	EL28 On 04-May-17	137.91	Put	Bond Future	2382	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	EL28 On 04-May-17	137.92	Put	Bond Future	2392	2	2	2	0.00
08/08/2016	ES33 On 04-August-16			Bond Future	10.06	82.3398	82.3398	82.3398	0.00
08/08/2016	ES33 On 03-November-16			Bond Future	10.07	80.1226	80.4403	80.1226	8,789.00
08/08/2016	ES33 On 03-November-16	11.31	Call	Bond Future	7754	7	8	7	0.00
08/08/2016	ES33 On 03-November-16	11.29	Call	Bond Future	7638	7	8	7	0.00
08/08/2016	ES33 On 03-November-16	11.30	Call	Bond Future	7696	7	8	7	0.00
08/08/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 02-February-17			Bond Future	10.14	81.6882	82.0102	81.6882	0.00
08/08/2016	ES33 On 02-February-17	10.61	Call	Bond Future	3064	3	3	3	0.00
08/08/2016	ES33 On 02-February-17	10.60	Call	Bond Future	3001	3	3	3	0.00
08/08/2016	ES33 On 02-February-17	10.59	Call	Bond Future	2938	3	3	3	0.00
08/08/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 04-May-17			Bond Future	10.19	79.5638	79.8911	79.5638	0.00
08/08/2016	ES33 On 04-May-17	10.55	Call	Bond Future	2318	2	2	2	0.00
08/08/2016	ES33 On 04-May-17	10.56	Call	Bond Future	2381	2	2	2	0.00
08/08/2016	ES33 On 04-May-17	10.54	Call	Bond Future	2254	2	2	2	0.00
08/08/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
08/08/2016	ES42 On 04-August-16			Bond Future	10.17	87.3599	87.3599	87.3599	0.00
08/08/2016	ES42 On 03-November-16			Bond Future	10.17	84.8527	85.2222	84.8527	8,777.00
08/08/2016	ES42 On 02-February-17			Bond Future	10.23	86.5112	86.8858	86.5112	0.00
08/08/2016	ES42 On 04-May-17			Bond Future	10.28	84.0181	84.3989	84.0181	0.00
08/08/2016	GOVI On 03-November-16			GOVI	537.83	536.1240	537.8310	536.1240	417.00
08/08/2016	GOVI On 03-November-16	476.11	Call	GOVI	617210	60	62	60	0.00
08/08/2016	GOVI On 03-November-16	476.13	Call	GOVI	617010	60	62	60	0.00
08/08/2016	GOVI On 03-November-16	476.12	Call	GOVI	617110	60	62	60	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 02-February-17			GOVI	548.33	546.6000	548.3250	546.6000	26.00
08/08/2016	GOVI On 02-February-17	533.32	Call	GOVI	150050	13	15	13	0.00
08/08/2016	GOVI On 02-February-17	533.34	Call	GOVI	149850	13	15	13	0.00
08/08/2016	GOVI On 02-February-17	533.33	Call	GOVI	149950	13	15	13	0.00
08/08/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 04-May-17			GOVI	559.53	557.7790	559.5280	557.7790	0.00
08/08/2016	GOVI On 04-May-17	262.20	Call	GOVI	2973280	296	297	296	0.00
08/08/2016	GOVI On 04-May-17	262.19	Call	GOVI	2973380	296	297	296	0.00
08/08/2016	GOVI On 04-May-17	262.18	Call	GOVI	2973480	296	297	296	0.00
08/08/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
08/08/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
08/08/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/08/2016	IGOV On 03-November-16			Index Future	251.97	252.0210	251.9740	252.0210	1,023.00
08/08/2016	IGOV On 02-February-17			Index Future	256.91	256.9600	256.9060	256.9600	55.00
08/08/2016	IGOV On 04-May-17			Index Future	262.17	262.2310	262.1690	262.2310	0.00
08/08/2016	ILBI On 03-November-16			Index Future	682.37	682.3670	682.3710	682.3670	0.00
08/08/2016	ILBI On 02-February-17			Index Future	695.65	695.6460	695.6470	695.6460	150.00
08/08/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0730	100.0719	100.0730	0.00
08/08/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0313	100.0298	100.0313	0.00
08/08/2016	IS01 On 15-June-17			Interest Rate Swap	99.67	99.6774	99.6734	99.6774	0.00
08/08/2016	IS01 On 21-September-17			Interest Rate Swap	99.76	99.7679	99.7637	99.7679	0.00
08/08/2016	IS02 On 18-December-17			Interest Rate Swap	100.08	100.0860	100.0785	100.0860	0.00
08/08/2016	IS02 On 16-March-18			Interest Rate Swap	99.40	99.4069	99.3979	99.4069	0.00
08/08/2016	IS02 On 15-June-18			Interest Rate Swap	99.10	99.1047	99.0966	99.1047	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	IS02 On 21-September-18			Interest Rate Swap	99.20	99.2042	99.1952	99.2042	0.00
08/08/2016	IS05 On 17-December-20			Interest Rate Swap	98.13	98.1922	98.1343	98.1922	0.00
08/08/2016	IS05 On 16-March-21			Interest Rate Swap	97.46	97.5258	97.4641	97.5258	0.00
08/08/2016	IS05 On 15-June-21			Interest Rate Swap	96.76	96.8238	96.7569	96.8238	0.00
08/08/2016	IS05 On 21-September-21			Interest Rate Swap	97.02	97.0962	97.0201	97.0962	0.00
08/08/2016	IS10 On 17-December-25			Interest Rate Swap	97.73	97.8841	97.7341	97.8841	0.00
08/08/2016	IS10 On 16-March-26			Interest Rate Swap	94.81	94.9594	94.8065	94.9594	0.00
08/08/2016	IS10 On 15-June-26			Interest Rate Swap	93.56	93.7181	93.5643	93.7181	0.00
08/08/2016	IS10 On 21-September-26			Interest Rate Swap	95.63	95.7856	95.6339	95.7856	0.00
08/08/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/08/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/08/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/08/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/08/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
08/08/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	10.00
08/08/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
08/08/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
08/08/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
08/08/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.50	92.5000	92.5000	92.5000	0.00
08/08/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
08/08/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
08/08/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.60	92.4000	92.4000	92.4000	0.00
08/08/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.62	92.3800	92.3800	92.3800	0.00
08/08/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.63	92.3700	92.3700	92.3700	0.00
08/08/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
08/08/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
08/08/2016	R023 On 04-August-16			Bond Future	8.28	100.7865	100.7865	100.7865	0.00
08/08/2016	R023 On 03-November-16			Bond Future	8.31	98.5369	98.7622	98.5369	14,971.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	R023 On 03-November-16	9.73	Call	Bond Future	6519	6	7	6	0.00
08/08/2016	R023 On 03-November-16	9.74	Call	Bond Future	6561	6	7	6	0.00
08/08/2016	R023 On 03-November-16	9.75	Call	Bond Future	6603	6	7	6	0.00
08/08/2016	R023 On 03-November-16	9.74	Put	Bond Future	36	0	0	0	0.00
08/08/2016	R023 On 03-November-16	9.75	Put	Bond Future	34	0	0	0	0.00
08/08/2016	R023 On 03-November-16	9.73	Put	Bond Future	37	0	0	0	0.00
08/08/2016	R023 On 02-February-17			Bond Future	8.33	100.4623	100.6896	100.4623	0.00
08/08/2016	R023 On 02-February-17	8.86	Call	Bond Future	3312	3	3	3	0.00
08/08/2016	R023 On 02-February-17	8.85	Call	Bond Future	3280	3	3	3	0.00
08/08/2016	R023 On 02-February-17	8.84	Call	Bond Future	3249	3	3	3	0.00
08/08/2016	R023 On 02-February-17	8.85	Put	Bond Future	934	1	1	1	0.00
08/08/2016	R023 On 02-February-17	8.86	Put	Bond Future	920	1	1	1	0.00
08/08/2016	R023 On 02-February-17	8.84	Put	Bond Future	947	1	1	1	0.00
08/08/2016	R023 On 04-May-17			Bond Future	8.33	98.5824	98.8127	98.5824	0.00
08/08/2016	R023 On 04-May-17	8.59	Call	Bond Future	2849	3	3	3	0.00
08/08/2016	R023 On 04-May-17	8.61	Call	Bond Future	2902	3	3	3	0.00
08/08/2016	R023 On 04-May-17	8.60	Call	Bond Future	2876	3	3	3	0.00
08/08/2016	R023 On 04-May-17	8.59	Put	Bond Future	1712	2	2	2	0.00
08/08/2016	R023 On 04-May-17	8.61	Put	Bond Future	1677	2	2	2	0.00
08/08/2016	R023 On 04-May-17	8.60	Put	Bond Future	1694	2	2	2	0.00
08/08/2016	R035 On 04-August-16			Bond Future	9.13	101.7072	101.7072	101.7072	0.00
08/08/2016	R035 On 03-November-16			Bond Future	9.11	99.1502	99.5545	99.1502	4,315.00
08/08/2016	R035 On 03-November-16	9.57	Call	Bond Future	3838	3	4	3	0.00
08/08/2016	R035 On 03-November-16	9.59	Call	Bond Future	4001	4	4	4	0.00
08/08/2016	R035 On 03-November-16	9.58	Call	Bond Future	3920	4	4	4	0.00
08/08/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 02-February-17			Bond Future	9.15	101.0877	101.4973	101.0877	0.00
08/08/2016	R035 On 02-February-17	9.51	Call	Bond Future	3015	3	3	3	0.00
08/08/2016	R035 On 02-February-17	9.52	Call	Bond Future	3097	3	3	3	0.00
08/08/2016	R035 On 02-February-17	9.50	Call	Bond Future	2933	3	3	3	0.00
08/08/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 04-May-17			Bond Future	9.17	98.6494	99.0657	98.6494	0.00
08/08/2016	R035 On 04-May-17	9.53	Call	Bond Future	2966	3	3	3	0.00
08/08/2016	R035 On 04-May-17	9.55	Call	Bond Future	3128	3	3	3	0.00
08/08/2016	R035 On 04-May-17	9.54	Call	Bond Future	3047	3	3	3	0.00
08/08/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R035 On 04-May-17	9.55	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R186 On 04-August-16			Bond Future	8.56	114.5684	114.5684	114.5684	0.00
08/08/2016	R186 On 03-November-16			Bond Future	8.57	116.5567	116.8970	116.5567	94,167.00
08/08/2016	R186 On 03-November-16	9.66	Call	Bond Future	7748	7	8	7	0.00
08/08/2016	R186 On 03-November-16	9.10	Call	Bond Future	4503	4	5	4	0.00
08/08/2016	R186 On 03-November-16	8.96	Call	Bond Future	3781	4	4	4	0.00
08/08/2016	R186 On 03-November-16	9.40	Call	Bond Future	6189	6	6	6	1,425.00
08/08/2016	R186 On 03-November-16	8.95	Call	Bond Future	3731	4	4	4	0.00
08/08/2016	R186 On 03-November-16	9.20	Call	Bond Future	5047	5	5	5	1,425.00
08/08/2016	R186 On 03-November-16	8.97	Call	Bond Future	3831	4	4	4	0.00
08/08/2016	R186 On 03-November-16	9.71	Call	Bond Future	8053	8	8	8	0.00
08/08/2016	R186 On 03-November-16	9.66	Put	Bond Future	192	0	0	0	5,000.00
08/08/2016	R186 On 03-November-16	9.71	Put	Bond Future	169	0	0	0	5,000.00
08/08/2016	R186 On 03-November-16	9.10	Put	Bond Future	733	1	1	1	5,200.00
08/08/2016	R186 On 03-November-16	8.96	Put	Bond Future	986	1	1	1	0.00
08/08/2016	R186 On 03-November-16	8.97	Put	Bond Future	966	1	1	1	0.00
08/08/2016	R186 On 03-November-16	8.95	Put	Bond Future	1007	1	1	1	0.00
08/08/2016	R186 On 03-November-16	9.20	Put	Bond Future	588	1	1	1	0.00
08/08/2016	R186 On 03-November-16	9.40	Put	Bond Future	369	0	0	0	0.00
08/08/2016	R186 On 02-February-17			Bond Future	8.59	113.5304	113.8745	113.5304	0.00
08/08/2016	R186 On 02-February-17	9.50	Call	Bond Future	7082	7	7	7	0.00
08/08/2016	R186 On 02-February-17	9.40	Call	Bond Future	6559	6	7	6	0.00
08/08/2016	R186 On 02-February-17	8.81	Call	Bond Future	3786	4	4	4	0.00
08/08/2016	R186 On 02-February-17	8.79	Call	Bond Future	3703	4	4	4	0.00
08/08/2016	R186 On 02-February-17	8.80	Call	Bond Future	3744	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	R186 On 02-February-17	8.90	Call	Bond Future	4167	4	4	4	0.00
08/08/2016	R186 On 02-February-17	8.43	Call	Bond Future	2405	2	2	2	750.00
08/08/2016	R186 On 02-February-17	9.50	Put	Bond Future	882	1	1	1	6,500.00
08/08/2016	R186 On 02-February-17	8.79	Put	Bond Future	2321	2	2	2	0.00
08/08/2016	R186 On 02-February-17	9.40	Put	Bond Future	1021	1	1	1	750.00
08/08/2016	R186 On 02-February-17	8.81	Put	Bond Future	2264	2	2	2	0.00
08/08/2016	R186 On 02-February-17	8.43	Put	Bond Future	3579	4	4	4	0.00
08/08/2016	R186 On 02-February-17	8.80	Put	Bond Future	2292	2	2	2	0.00
08/08/2016	R186 On 02-February-17	8.90	Put	Bond Future	2019	2	2	2	750.00
08/08/2016	R186 On 04-May-17			Bond Future	8.61	115.8539	116.2031	115.8539	0.00
08/08/2016	R186 On 04-May-17	8.90	Call	Bond Future	4735	5	5	5	0.00
08/08/2016	R186 On 04-May-17	8.89	Call	Bond Future	4694	5	5	5	0.00
08/08/2016	R186 On 04-May-17	8.91	Call	Bond Future	4777	5	5	5	0.00
08/08/2016	R186 On 04-May-17	8.89	Put	Bond Future	2745	3	3	3	0.00
08/08/2016	R186 On 04-May-17	8.90	Put	Bond Future	2718	3	3	3	0.00
08/08/2016	R186 On 04-May-17	8.91	Put	Bond Future	2691	3	3	3	0.00
08/08/2016	R197 On 04-August-16			Bond Future	299.27	299.2683	299.2683	299.2683	0.00
08/08/2016	R197 On 03-November-16			Bond Future	304.99	304.8331	304.9881	304.8331	1,589.00
08/08/2016	R197 On 03-November-16	303.56	Call	Bond Future	1428	1	1	1	0.00
08/08/2016	R197 On 03-November-16	303.57	Call	Bond Future	1418	1	1	1	0.00
08/08/2016	R197 On 03-November-16	303.58	Call	Bond Future	1408	1	1	1	0.00
08/08/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R202 On 04-August-16			Bond Future	248.10	248.0986	248.0986	248.0986	0.00
08/08/2016	R202 On 03-November-16			Bond Future	252.52	252.7127	252.5160	252.7127	36,773.00
08/08/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
08/08/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
08/08/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
08/08/2016	R202 On 03-November-16	253.86	Put	Bond Future	1344	1	1	1	0.00
08/08/2016	R202 On 03-November-16	253.87	Put	Bond Future	1354	1	1	1	0.00
08/08/2016	R202 On 03-November-16	253.85	Put	Bond Future	1334	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	R203 On 04-August-16			Bond Future	7.51	104.0720	104.0720	104.0720	0.00
08/08/2016	R203 On 03-November-16			Bond Future	7.50	101.7768	101.8235	101.7768	30,354.00
08/08/2016	R203 On 03-November-16	8.84	Call	Bond Future	1088	1	1	1	0.00
08/08/2016	R203 On 03-November-16	8.86	Call	Bond Future	1104	1	1	1	0.00
08/08/2016	R203 On 03-November-16	8.85	Call	Bond Future	1096	1	1	1	0.00
08/08/2016	R203 On 03-November-16	8.84	Put	Bond Future	3	0	0	0	0.00
08/08/2016	R203 On 03-November-16	8.86	Put	Bond Future	3	0	0	0	0.00
08/08/2016	R203 On 03-November-16	8.85	Put	Bond Future	3	0	0	0	0.00
08/08/2016	R203 On 02-February-17			Bond Future	7.35	103.7656	103.8108	103.7656	0.00
08/08/2016	R203 On 02-February-17	7.70	Call	Bond Future	311	0	0	0	0.00
08/08/2016	R203 On 02-February-17	7.72	Call	Bond Future	319	0	0	0	0.00
08/08/2016	R203 On 02-February-17	7.71	Call	Bond Future	315	0	0	0	0.00
08/08/2016	R203 On 02-February-17	7.71	Put	Bond Future	107	0	0	0	0.00
08/08/2016	R203 On 02-February-17	7.72	Put	Bond Future	105	0	0	0	0.00
08/08/2016	R203 On 02-February-17	7.70	Put	Bond Future	108	0	0	0	0.00
08/08/2016	R203 On 04-May-17			Bond Future	6.58	101.7132	101.7576	101.7132	0.00
08/08/2016	R203 On 04-May-17	6.91	Call	Bond Future	201	0	0	0	0.00
08/08/2016	R203 On 04-May-17	6.92	Call	Bond Future	203	0	0	0	0.00
08/08/2016	R203 On 04-May-17	6.93	Call	Bond Future	205	0	0	0	0.00
08/08/2016	R203 On 04-May-17	6.92	Put	Bond Future	85	0	0	0	0.00
08/08/2016	R203 On 04-May-17	6.91	Put	Bond Future	86	0	0	0	0.00
08/08/2016	R203 On 04-May-17	6.93	Put	Bond Future	84	0	0	0	0.00
08/08/2016	R204 On 04-August-16			Bond Future	7.72	101.6724	101.6724	101.6724	0.00
08/08/2016	R204 On 03-November-16			Bond Future	7.74	103.4485	103.5459	103.4485	29,017.00
08/08/2016	R204 On 03-November-16	9.21	Call	Bond Future	2787	3	3	3	0.00
08/08/2016	R204 On 03-November-16	9.23	Call	Bond Future	2824	3	3	3	0.00
08/08/2016	R204 On 03-November-16	9.22	Call	Bond Future	2806	3	3	3	0.00
08/08/2016	R204 On 03-November-16	9.22	Put	Bond Future	4	0	0	0	0.00
08/08/2016	R204 On 03-November-16	9.23	Put	Bond Future	4	0	0	0	0.00
08/08/2016	R204 On 03-November-16	9.21	Put	Bond Future	5	0	0	0	0.00
08/08/2016	R204 On 02-February-17			Bond Future	7.72	101.4289	101.5256	101.4289	0.00
08/08/2016	R204 On 02-February-17	8.28	Call	Bond Future	1207	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	R204 On 02-February-17	8.29	Call	Bond Future	1220	1	1	1	0.00
08/08/2016	R204 On 02-February-17	8.30	Call	Bond Future	1233	1	1	1	0.00
08/08/2016	R204 On 02-February-17	8.28	Put	Bond Future	245	0	0	0	0.00
08/08/2016	R204 On 02-February-17	8.30	Put	Bond Future	237	0	0	0	0.00
08/08/2016	R204 On 02-February-17	8.29	Put	Bond Future	241	0	0	0	0.00
08/08/2016	R204 On 04-May-17			Bond Future	7.63	103.5044	103.6015	103.5044	0.00
08/08/2016	R204 On 04-May-17	7.90	Call	Bond Future	869	1	1	1	0.00
08/08/2016	R204 On 04-May-17	7.92	Call	Bond Future	888	1	1	1	0.00
08/08/2016	R204 On 04-May-17	7.91	Call	Bond Future	879	1	1	1	0.00
08/08/2016	R204 On 04-May-17	7.91	Put	Bond Future	452	0	0	0	0.00
08/08/2016	R204 On 04-May-17	7.92	Put	Bond Future	447	0	0	0	0.00
08/08/2016	R204 On 04-May-17	7.90	Put	Bond Future	458	1	0	1	0.00
08/08/2016	R207 On 04-August-16			Bond Future	7.91	98.5693	98.5693	98.5693	0.00
08/08/2016	R207 On 03-November-16			Bond Future	7.94	100.2144	100.3481	100.2144	57,282.00
08/08/2016	R207 On 03-November-16	7.94	Call	Bond Future	682	1	1	1	0.00
08/08/2016	R207 On 03-November-16	7.93	Call	Bond Future	668	1	1	1	0.00
08/08/2016	R207 On 03-November-16	7.95	Call	Bond Future	696	1	1	1	0.00
08/08/2016	R207 On 03-November-16	7.95	Put	Bond Future	681	1	1	1	0.00
08/08/2016	R207 On 03-November-16	7.94	Put	Bond Future	694	1	1	1	0.00
08/08/2016	R207 On 03-November-16	7.93	Put	Bond Future	708	1	1	1	0.00
08/08/2016	R207 On 02-February-17			Bond Future	7.95	98.5297	98.6635	98.5297	0.00
08/08/2016	R207 On 02-February-17	8.91	Call	Bond Future	2617	3	3	3	62.00
08/08/2016	R207 On 02-February-17	9.22	Call	Bond Future	3285	3	3	3	0.00
08/08/2016	R207 On 02-February-17	9.24	Call	Bond Future	3330	3	3	3	0.00
08/08/2016	R207 On 02-February-17	9.23	Call	Bond Future	3307	3	3	3	0.00
08/08/2016	R207 On 02-February-17	8.91	Put	Bond Future	198	0	0	0	0.00
08/08/2016	R207 On 02-February-17	9.22	Put	Bond Future	105	0	0	0	0.00
08/08/2016	R207 On 02-February-17	9.24	Put	Bond Future	100	0	0	0	0.00
08/08/2016	R207 On 02-February-17	9.23	Put	Bond Future	102	0	0	0	0.00
08/08/2016	R207 On 04-May-17			Bond Future	7.92	100.5460	100.6810	100.5460	0.00
08/08/2016	R207 On 04-May-17	8.20	Call	Bond Future	1423	1	1	1	0.00
08/08/2016	R207 On 04-May-17	8.22	Call	Bond Future	1452	1	1	1	0.00
08/08/2016	R207 On 04-May-17	8.21	Call	Bond Future	1438	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	R207 On 04-May-17	8.22	Put	Bond Future	742	1	1	1	0.00
08/08/2016	R207 On 04-May-17	8.20	Put	Bond Future	760	1	1	1	0.00
08/08/2016	R207 On 04-May-17	8.21	Put	Bond Future	751	1	1	1	0.00
08/08/2016	R208 On 04-August-16			Bond Future	8.07	97.4143	97.4143	97.4143	0.00
08/08/2016	R208 On 03-November-16			Bond Future	8.10	95.6413	95.8109	95.6413	34,900.00
08/08/2016	R208 On 03-November-16	9.57	Call	Bond Future	5040	5	5	5	0.00
08/08/2016	R208 On 03-November-16	9.59	Call	Bond Future	5105	5	5	5	0.00
08/08/2016	R208 On 03-November-16	9.58	Call	Bond Future	5073	5	5	5	0.00
08/08/2016	R208 On 03-November-16	9.57	Put	Bond Future	15	0	0	0	0.00
08/08/2016	R208 On 03-November-16	9.58	Put	Bond Future	15	0	0	0	0.00
08/08/2016	R208 On 03-November-16	9.59	Put	Bond Future	14	0	0	0	0.00
08/08/2016	R208 On 02-February-17			Bond Future	8.11	97.5103	97.6808	97.5103	0.00
08/08/2016	R208 On 02-February-17	8.64	Call	Bond Future	2350	2	2	2	0.00
08/08/2016	R208 On 02-February-17	8.63	Call	Bond Future	2327	2	2	2	0.00
08/08/2016	R208 On 02-February-17	8.65	Call	Bond Future	2374	2	2	2	0.00
08/08/2016	R208 On 02-February-17	8.65	Put	Bond Future	590	1	1	1	0.00
08/08/2016	R208 On 02-February-17	8.64	Put	Bond Future	599	1	1	1	0.00
08/08/2016	R208 On 02-February-17	8.63	Put	Bond Future	608	1	1	1	0.00
08/08/2016	R208 On 04-May-17			Bond Future	8.10	96.1009	96.2733	96.1009	0.00
08/08/2016	R208 On 04-May-17	8.37	Call	Bond Future	1963	2	2	2	0.00
08/08/2016	R208 On 04-May-17	8.39	Call	Bond Future	2001	2	2	2	0.00
08/08/2016	R208 On 04-May-17	8.38	Call	Bond Future	1982	2	2	2	0.00
08/08/2016	R208 On 04-May-17	8.37	Put	Bond Future	1107	1	1	1	0.00
08/08/2016	R208 On 04-May-17	8.39	Put	Bond Future	1083	1	1	1	0.00
08/08/2016	R208 On 04-May-17	8.38	Put	Bond Future	1095	1	1	1	0.00
08/08/2016	R209 On 04-August-16			Bond Future	9.09	76.4852	76.4852	76.4852	0.00
08/08/2016	R209 On 03-November-16			Bond Future	9.07	74.8007	75.1380	74.8007	35,738.00
08/08/2016	R209 On 03-November-16	10.24	Call	Bond Future	8030	8	8	8	0.00
08/08/2016	R209 On 03-November-16	10.26	Call	Bond Future	8142	8	8	8	0.00
08/08/2016	R209 On 03-November-16	9.05	Call	Bond Future	2134	0	2	0	0.00
08/08/2016	R209 On 03-November-16	9.45	Call	Bond Future	3805	0	4	0	0.00
08/08/2016	R209 On 03-November-16	10.25	Call	Bond Future	8086	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	R209 On 03-November-16	8.87	Call	Bond Future	1552	0	2	0	250.00
08/08/2016	R209 On 03-November-16	9.05	Put	Bond Future	2274	0	2	0	250.00
08/08/2016	R209 On 03-November-16	9.45	Put	Bond Future	1112	0	1	0	250.00
08/08/2016	R209 On 03-November-16	10.25	Put	Bond Future	197	0	0	0	5,000.00
08/08/2016	R209 On 03-November-16	10.26	Put	Bond Future	192	0	0	0	0.00
08/08/2016	R209 On 03-November-16	10.24	Put	Bond Future	201	0	0	0	0.00
08/08/2016	R209 On 03-November-16	8.87	Put	Bond Future	3023	0	3	0	0.00
08/08/2016	R209 On 02-February-17			Bond Future	9.10	76.2625	76.6045	76.2625	0.00
08/08/2016	R209 On 02-February-17	9.55	Call	Bond Future	4996	5	5	5	0.00
08/08/2016	R209 On 02-February-17	9.53	Call	Bond Future	4907	5	5	5	0.00
08/08/2016	R209 On 02-February-17	9.54	Call	Bond Future	4951	5	5	5	0.00
08/08/2016	R209 On 02-February-17	9.53	Put	Bond Future	1894	2	2	2	0.00
08/08/2016	R209 On 02-February-17	9.54	Put	Bond Future	1870	2	2	2	0.00
08/08/2016	R209 On 02-February-17	9.55	Put	Bond Future	1847	2	2	2	0.00
08/08/2016	R209 On 04-May-17			Bond Future	9.12	74.6707	75.0184	74.6707	0.00
08/08/2016	R209 On 04-May-17	9.46	Call	Bond Future	5241	5	5	5	0.00
08/08/2016	R209 On 04-May-17	9.48	Call	Bond Future	5323	5	5	5	0.00
08/08/2016	R209 On 04-May-17	9.47	Call	Bond Future	5282	5	5	5	0.00
08/08/2016	R209 On 04-May-17	9.46	Put	Bond Future	2862	3	3	3	0.00
08/08/2016	R209 On 04-May-17	9.47	Put	Bond Future	2835	3	3	3	0.00
08/08/2016	R209 On 04-May-17	9.48	Put	Bond Future	2808	3	3	3	0.00
08/08/2016	R210 On 04-August-16			Bond Future	187.54	187.5370	187.5370	187.5370	0.00
08/08/2016	R210 On 03-November-16			Bond Future	188.73	188.7543	188.7338	188.7543	2,269.00
08/08/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
08/08/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
08/08/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
08/08/2016	R210 On 03-November-16	188.90	Put	Bond Future	166	0	0	0	0.00
08/08/2016	R210 On 03-November-16	188.92	Put	Bond Future	186	0	0	0	0.00
08/08/2016	R210 On 03-November-16	188.91	Put	Bond Future	176	0	0	0	0.00
08/08/2016	R211 On 04-August-16			Bond Future	139.68	139.6844	139.6844	139.6844	0.00
08/08/2016	R211 On 03-November-16			Bond Future	142.27	142.2818	142.2663	142.2818	56.00
08/08/2016	R211 On 03-November-16	141.76	Call	Bond Future	506	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	R211 On 03-November-16	141.75	Call	Bond Future	516	1	1	1	0.00
08/08/2016	R211 On 03-November-16	141.74	Call	Bond Future	526	1	1	1	0.00
08/08/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R212 On 04-August-16			Bond Future	146.20	146.2010	146.2010	146.2010	0.00
08/08/2016	R212 On 03-November-16			Bond Future	148.90	148.9196	148.9033	148.9196	4,169.00
08/08/2016	R212 On 03-November-16	148.11	Call	Bond Future	793	1	1	1	0.00
08/08/2016	R212 On 03-November-16	148.12	Call	Bond Future	783	1	1	1	0.00
08/08/2016	R212 On 03-November-16	148.10	Call	Bond Future	803	1	1	1	0.00
08/08/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
08/08/2016	R213 On 04-August-16			Bond Future	8.98	87.1843	87.1843	87.1843	0.00
08/08/2016	R213 On 03-November-16			Bond Future	8.97	85.2624	85.5919	85.2624	43,032.00
08/08/2016	R213 On 03-November-16	10.18	Call	Bond Future	8135	8	8	8	0.00
08/08/2016	R213 On 03-November-16	10.20	Call	Bond Future	8250	8	8	8	0.00
08/08/2016	R213 On 03-November-16	10.19	Call	Bond Future	8192	8	8	8	0.00
08/08/2016	R213 On 03-November-16	10.19	Put	Bond Future	159	0	0	0	0.00
08/08/2016	R213 On 03-November-16	10.20	Put	Bond Future	155	0	0	0	0.00
08/08/2016	R213 On 03-November-16	10.18	Put	Bond Future	163	0	0	0	0.00
08/08/2016	R213 On 02-February-17			Bond Future	9.01	86.9284	87.2623	86.9284	0.00
08/08/2016	R213 On 02-February-17	9.40	Call	Bond Future	4573	4	5	4	0.00
08/08/2016	R213 On 02-February-17	9.42	Call	Bond Future	4660	4	5	4	0.00
08/08/2016	R213 On 02-February-17	9.41	Call	Bond Future	4616	4	5	4	0.00
08/08/2016	R213 On 02-February-17	9.40	Put	Bond Future	1883	2	2	2	0.00
08/08/2016	R213 On 02-February-17	9.42	Put	Bond Future	1836	2	2	2	0.00
08/08/2016	R213 On 02-February-17	9.41	Put	Bond Future	1859	2	2	2	0.00
08/08/2016	R213 On 04-May-17			Bond Future	9.03	85.1524	85.4918	85.1524	0.00
08/08/2016	R213 On 04-May-17	9.37	Call	Bond Future	5041	5	5	5	0.00
08/08/2016	R213 On 04-May-17	9.36	Call	Bond Future	5001	5	5	5	0.00
08/08/2016	R213 On 04-May-17	9.35	Call	Bond Future	4960	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	R213 On 04-May-17	9.36	Put	Bond Future	2737	3	3	3	0.00
08/08/2016	R213 On 04-May-17	9.37	Put	Bond Future	2710	3	3	3	0.00
08/08/2016	R213 On 04-May-17	9.35	Put	Bond Future	2763	3	3	3	0.00
08/08/2016	R214 On 04-August-16			Bond Future	9.17	77.0158	77.0158	77.0158	0.00
08/08/2016	R214 On 03-November-16			Bond Future	9.14	75.2747	75.6294	75.2747	29,406.00
08/08/2016	R214 On 03-November-16	10.35	Call	Bond Future	8606	8	9	8	0.00
08/08/2016	R214 On 03-November-16	10.33	Call	Bond Future	8489	8	8	8	0.00
08/08/2016	R214 On 03-November-16	10.34	Call	Bond Future	8548	8	9	8	0.00
08/08/2016	R214 On 03-November-16	10.33	Put	Bond Future	208	0	0	0	0.00
08/08/2016	R214 On 03-November-16	10.34	Put	Bond Future	203	0	0	0	0.00
08/08/2016	R214 On 03-November-16	10.35	Put	Bond Future	198	0	0	0	0.00
08/08/2016	R214 On 02-February-17			Bond Future	9.17	76.7455	77.1053	76.7455	0.00
08/08/2016	R214 On 02-February-17	9.67	Call	Bond Future	5479	5	5	5	0.00
08/08/2016	R214 On 02-February-17	9.66	Call	Bond Future	5431	5	5	5	0.00
08/08/2016	R214 On 02-February-17	9.68	Call	Bond Future	5526	5	6	5	0.00
08/08/2016	R214 On 02-February-17	9.67	Put	Bond Future	1837	2	2	2	0.00
08/08/2016	R214 On 02-February-17	9.68	Put	Bond Future	1814	2	2	2	0.00
08/08/2016	R214 On 02-February-17	9.66	Put	Bond Future	1860	2	2	2	0.00
08/08/2016	R214 On 04-May-17			Bond Future	9.19	75.0152	75.3811	75.0152	0.00
08/08/2016	R214 On 04-May-17	9.58	Call	Bond Future	5724	6	6	6	0.00
08/08/2016	R214 On 04-May-17	9.56	Call	Bond Future	5638	5	6	5	0.00
08/08/2016	R214 On 04-May-17	9.57	Call	Bond Future	5681	5	6	5	0.00
08/08/2016	R214 On 04-May-17	9.56	Put	Bond Future	2931	3	3	3	0.00
08/08/2016	R214 On 04-May-17	9.57	Put	Bond Future	2903	3	3	3	0.00
08/08/2016	R214 On 04-May-17	9.58	Put	Bond Future	2875	3	3	3	0.00
08/08/2016	R248 On 04-August-16			Bond Future	9.23	98.9695	98.9695	98.9695	0.00
08/08/2016	R248 On 03-November-16			Bond Future	9.21	96.4803	96.9339	96.4803	61,324.00
08/08/2016	R248 On 03-November-16	10.39	Call	Bond Future	10749	10	11	10	0.00
08/08/2016	R248 On 03-November-16	10.38	Call	Bond Future	10676	10	11	10	0.00
08/08/2016	R248 On 03-November-16	10.37	Call	Bond Future	10604	10	11	10	0.00
08/08/2016	R248 On 03-November-16	10.38	Put	Bond Future	342	0	0	0	0.00
08/08/2016	R248 On 03-November-16	10.39	Put	Bond Future	334	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/08/2016	R248 On 03-November-16	10.37	Put	Bond Future	349	0	0	0	0.00
08/08/2016	R248 On 02-February-17			Bond Future	9.25	98.3656	98.8256	98.3656	0.00
08/08/2016	R248 On 02-February-17	9.76	Call	Bond Future	7266	7	7	7	0.00
08/08/2016	R248 On 02-February-17	9.77	Call	Bond Future	7325	7	7	7	0.00
08/08/2016	R248 On 02-February-17	9.78	Call	Bond Future	7385	7	7	7	0.00
08/08/2016	R248 On 02-February-17	9.77	Put	Bond Future	2456	3	2	3	0.00
08/08/2016	R248 On 02-February-17	9.76	Put	Bond Future	2485	3	2	3	0.00
08/08/2016	R248 On 02-February-17	9.78	Put	Bond Future	2427	3	2	3	0.00
08/08/2016	R248 On 04-May-17			Bond Future	9.27	95.9351	96.4030	95.9351	0.00
08/08/2016	R248 On 04-May-17	9.67	Call	Bond Future	7613	7	8	7	0.00
08/08/2016	R248 On 04-May-17	9.66	Call	Bond Future	7558	7	8	7	0.00
08/08/2016	R248 On 04-May-17	9.65	Call	Bond Future	7504	7	8	7	0.00
08/08/2016	R248 On 04-May-17	9.66	Put	Bond Future	3890	4	4	4	0.00
08/08/2016	R248 On 04-May-17	9.67	Put	Bond Future	3855	4	4	4	0.00
08/08/2016	R248 On 04-May-17	9.65	Put	Bond Future	3926	4	4	4	0.00