



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For June 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2016	2025 On 04-August-16			Bond Future	127.35	127.3174	127.3536	127.3174	3,004.00
08/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3494	3	3494	3	0.00
08/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3484	3	3484	3	0.00
08/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3504	3	3504	3	0.00
08/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2025 On 03-November-16			Bond Future	129.78	129.7475	129.7833	129.7475	0.00
08/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	553	1	553	1	0.00
08/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	563	1	563	1	0.00
08/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	573	1	573	1	0.00
08/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2030 On 04-August-16			Bond Future	9.46	88.8727	9.4573	88.8727	25,310.00
08/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	4758	4	4758	4	0.00
08/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2030 On 03-November-16			Bond Future	9.51	90.5620	9.5074	90.5620	0.00
08/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
08/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
08/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
08/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	1227	2	1227	2	0.00
08/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	1157	2	1157	2	0.00
08/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	1087	1	1087	1	0.00
08/06/2016	2032 On 04-August-16			Bond Future	9.57	92.0336	9.5663	92.0336	11,433.00
08/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	557	1	557	1	0.00
08/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	588	1	588	1	0.00
08/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	572	1	572	1	0.00
08/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	4912	5	4912	5	0.00
08/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	4849	5	4849	5	0.00
08/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	4976	5	4976	5	0.00
08/06/2016	2032 On 03-November-16			Bond Future	9.62	89.6239	9.6195	89.6239	0.00
08/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	6103	6	6103	6	0.00
08/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	6200	6	6200	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
08/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	6151	6	6151	6	0.00
08/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1459	2	1459	2	0.00
08/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1440	2	1440	2	0.00
08/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1422	2	1422	2	0.00
08/06/2016	2032 On 02-February-17			Bond Future	9.67	91.4226	9.6657	91.4226	0.00
08/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3624	3	3624	3	0.00
08/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3690	4	3690	4	0.00
08/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3657	4	3657	4	0.00
08/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	4719	5	4719	5	0.00
08/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	4759	5	4759	5	0.00
08/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	4679	5	4679	5	0.00
08/06/2016	2033 On 04-August-16			Bond Future	108.21	108.0228	108.2076	108.0228	4,170.00
08/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3218	3	3218	3	0.00
08/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3208	3	3208	3	0.00
08/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3198	3	3198	3	0.00
08/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2033 On 03-November-16			Bond Future	109.25	109.0654	109.2527	109.0654	0.00
08/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	73	0	73	0	0.00
08/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	83	0	83	0	0.00
08/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	93	0	93	0	0.00
08/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2037 On 04-August-16			Bond Future	9.72	89.1541	9.7219	89.1541	40,983.00
08/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	827	1	827	1	0.00
08/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	848	1	848	1	0.00
08/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	869	1	869	1	0.00
08/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	4783	5	4783	5	0.00
08/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	4718	5	4718	5	0.00
08/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	4848	5	4848	5	0.00
08/06/2016	2037 On 03-November-16			Bond Future	9.77	90.8487	9.7721	90.8487	0.00
08/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	6296	6	6296	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
08/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	6346	6	6346	6	0.00
08/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	6397	6	6397	6	0.00
08/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1846	2	1846	2	0.00
08/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1824	2	1824	2	0.00
08/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1869	2	1869	2	0.00
08/06/2016	2037 On 02-February-17			Bond Future	9.82	88.4150	9.8164	88.4150	0.00
08/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	4055	4	4055	4	0.00
08/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	4127	4	4127	4	0.00
08/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	4091	4	4091	4	0.00
08/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	5303	5	5303	5	0.00
08/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	5259	5	5259	5	0.00
08/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	5214	5	5214	5	0.00
08/06/2016	2038 On 04-August-16			Bond Future	132.91	132.8713	132.9107	132.8713	22,221.00
08/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	3601	4	3601	4	0.00
08/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	3611	4	3611	4	0.00
08/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	3591	4	3591	4	0.00
08/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2038 On 03-November-16			Bond Future	135.45	135.4073	135.4463	135.4073	0.00
08/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
08/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
08/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
08/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	874	1	874	1	0.00
08/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	864	1	864	1	0.00
08/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	884	1	884	1	0.00
08/06/2016	2040 On 04-August-16			Bond Future	9.78	92.7708	9.7821	92.7708	722.00
08/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1473	1	1473	1	0.00
08/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1442	1	1442	1	0.00
08/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1412	1	1412	1	0.00
08/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	3861	4	3861	4	0.00
08/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	3920	4	3920	4	0.00
08/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	3980	4	3980	4	0.00
08/06/2016	2040 On 03-November-16			Bond Future	9.83	94.5342	9.8325	94.5342	0.00

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08/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3417	3	3417	3	0.00
08/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3456	3	3456	3	0.00
08/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3379	3	3379	3	0.00
08/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	4605	5	4605	5	0.00
08/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	4509	5	4509	5	0.00
08/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	4557	5	4557	5	0.00
08/06/2016	2044 On 04-August-16			Bond Future	9.80	90.0020	9.7959	90.0020	19,051.00
08/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1444	1	1444	1	0.00
08/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1414	1	1414	1	0.00
08/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1383	1	1383	1	0.00
08/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	4041	4	4041	4	0.00
08/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	3981	4	3981	4	0.00
08/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	4102	4	4102	4	0.00
08/06/2016	2044 On 03-November-16			Bond Future	9.84	91.7128	9.8448	91.7128	0.00
08/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	6755	7	6755	7	0.00
08/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	6809	7	6809	7	0.00
08/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	6702	6	6702	6	0.00
08/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	2019	2	2019	2	0.00
08/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	2044	2	2044	2	0.00
08/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	2069	2	2069	2	0.00
08/06/2016	2044 On 02-February-17			Bond Future	9.89	89.1712	9.8882	89.1712	0.00
08/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4601	4	4601	4	0.00
08/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4561	4	4561	4	0.00
08/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4640	4	4640	4	0.00
08/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	5616	6	5616	6	0.00
08/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	5569	6	5569	6	0.00
08/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	5664	6	5664	6	0.00
08/06/2016	2046 On 04-August-16			Bond Future	134.82	132.4884	134.8231	132.4884	16,442.00
08/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	5823	3	5823	3	0.00
08/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	5813	3	5813	3	0.00
08/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	5803	3	5803	3	0.00
08/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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08/06/2016	2046 On 03-November-16			Bond Future	135.89	133.5115	135.8895	133.5115	0.00
08/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
08/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
08/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
08/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	1200	4	1200	4	0.00
08/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	1180	4	1180	4	0.00
08/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	1190	4	1190	4	0.00
08/06/2016	2050 On 04-August-16			Bond Future	142.56	142.5160	142.5590	142.5160	21,191.00
08/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	3439	3	3439	3	0.00
08/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	3419	3	3419	3	0.00
08/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	3429	3	3429	3	0.00
08/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
08/06/2016	2050 On 03-November-16			Bond Future	145.28	145.2361	145.2787	145.2361	0.00
08/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
08/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
08/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
08/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	4251	4	4251	4	0.00
08/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	4261	4	4261	4	0.00
08/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	4241	4	4241	4	0.00
08/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	AL37 On 04-August-16			Index Future	487.31	485.5280	487.3070	485.5280	27.00
08/06/2016	AL37 On 03-November-16			Index Future	496.67	494.8550	496.6660	494.8550	0.00
08/06/2016	AL7T On 04-August-16			Index Future	561.74	559.2650	561.7370	559.2650	11.00
08/06/2016	AL7T On 03-November-16			Index Future	572.53	570.0080	572.5250	570.0080	0.00
08/06/2016	ALBI On 04-August-16			Index Future	510.66	508.8700	510.6610	508.8700	723.00
08/06/2016	ALBI On 03-November-16			Index Future	520.47	518.6460	520.4680	518.6460	0.00
08/06/2016	ALBI On 02-February-17			Index Future	530.90	529.0470	530.8960	529.0470	0.00
08/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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08/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	CS26 On 02-April-26			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
08/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/06/2016	EL28 On 04-August-16			Bond Future	131.86	131.6808	131.8576	131.6808	0.00
08/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4998	5	4998	5	0.00
08/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4988	5	4988	5	0.00
08/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4978	5	4978	5	0.00
08/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
08/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
08/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
08/06/2016	EL28 On 03-November-16			Bond Future	132.71	132.5297	132.7088	132.5297	0.00
08/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	559	0	559	0	0.00
08/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	539	0	539	0	0.00
08/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	549	0	549	0	0.00
08/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
08/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
08/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
08/06/2016	ES33 On 04-August-16			Bond Future	10.59	78.5839	10.5888	78.5839	8,837.00
08/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
08/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
08/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
08/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2267	3	2267	3	0.00
08/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2134	2	2134	2	0.00
08/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2201	2	2201	2	0.00
08/06/2016	ES33 On 03-November-16			Bond Future	10.67	76.2848	10.6715	76.2848	0.00
08/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3847	4	3847	4	0.00
08/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3731	3	3731	3	0.00
08/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3789	4	3789	4	0.00
08/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
08/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
08/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
08/06/2016	ES33 On 02-February-17			Bond Future	10.75	77.8157	10.7507	77.8157	0.00
08/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
08/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
08/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
08/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	941	1	941	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
08/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	878	1	878	1	0.00
08/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1004	1	1004	1	0.00
08/06/2016	ES42 On 04-August-16			Bond Future	10.73	82.7515	10.7334	82.7515	7,270.00
08/06/2016	ES42 On 03-November-16			Bond Future	10.81	80.0618	10.8146	80.0618	0.00
08/06/2016	GOVI On 04-August-16			GOVI	509.17	507.4230	509.1720	507.4230	448.00
08/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
08/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
08/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
08/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	118380	14	118380	14	0.00
08/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	118180	14	118180	14	0.00
08/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	118280	14	118280	14	0.00
08/06/2016	GOVI On 03-November-16			GOVI	518.95	517.1710	518.9510	517.1710	127.00
08/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	428410	41	428410	41	0.00
08/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	428310	41	428310	41	0.00
08/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	428210	41	428210	41	0.00
08/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
08/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
08/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
08/06/2016	GOVI On 02-February-17			GOVI	529.35	527.5420	529.3480	527.5420	0.00
08/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
08/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
08/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
08/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	39820	6	39820	6	0.00
08/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	39920	6	39920	6	0.00
08/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	39720	6	39720	6	0.00
08/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/06/2016	IGOV On 04-August-16			Index Future	247.19	246.8340	247.1870	246.8340	1,081.00
08/06/2016	IGOV On 03-November-16			Index Future	251.95	251.5950	251.9540	251.5950	23.00
08/06/2016	IGOV On 02-February-17			Index Future	257.02	256.6600	257.0230	256.6600	0.00
08/06/2016	ILBI On 04-August-16			Index Future	669.81	669.0640	669.8090	669.0640	156.00
08/06/2016	ILBI On 03-November-16			Index Future	682.59	681.8350	682.5930	681.8350	0.00
08/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.10	100.1047	100.0976	100.1047	0.00
08/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.09	100.1105	100.0939	100.1105	0.00
08/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.80	99.8308	99.8043	99.8308	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
08/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.96	100.0000	99.9624	100.0000	0.00
08/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.37	100.4213	100.3677	100.4213	0.00
08/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.79	99.8551	99.7871	99.8551	0.00
08/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.60	99.6897	99.6022	99.6897	0.00
08/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.83	100.0000	99.8315	100.0000	0.00
08/06/2016	IS05 On 17-December-20			Interest Rate Swap	100.00	100.2487	100.0014	100.2487	0.00
08/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.47	99.7338	99.4744	99.7338	0.00
08/06/2016	IS05 On 15-June-21			Interest Rate Swap	98.92	99.1917	98.9186	99.1917	0.00
08/06/2016	IS05 On 21-September-21			Interest Rate Swap	99.33	100.0000	99.3250	100.0000	0.00
08/06/2016	IS10 On 17-December-25			Interest Rate Swap	101.66	102.0642	101.6583	102.0642	0.00
08/06/2016	IS10 On 16-March-26			Interest Rate Swap	98.87	99.2855	98.8653	99.2855	0.00
08/06/2016	IS10 On 15-June-26			Interest Rate Swap	97.73	98.1600	97.7296	98.1600	0.00
08/06/2016	IS10 On 21-September-26			Interest Rate Swap	99.82	100.0000	99.8248	100.0000	0.00
08/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
08/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
08/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
08/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
08/06/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6700	7.3100	92.6700	0.00
08/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.36	92.5300	7.3600	92.5300	0.00
08/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.43	92.4900	7.4300	92.4900	0.00
08/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.48	92.3600	7.4800	92.3600	0.00
08/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.53	92.3200	7.5300	92.3200	0.00
08/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.56	92.2900	7.5600	92.2900	0.00
08/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.65	92.1600	7.6500	92.1600	0.00
08/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.78	91.9300	7.7800	91.9300	0.00
08/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.92	91.7700	7.9200	91.7700	0.00
08/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.03	91.6800	8.0250	91.6800	0.00
08/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.13	91.6100	8.1300	91.6100	0.00
08/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.18	91.5400	8.1800	91.5400	0.00
08/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
08/06/2016	R023 On 04-August-16			Bond Future	8.83	97.6682	8.8292	97.6682	11,289.00
08/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	279	0	279	0	0.00
08/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	297	0	297	0	0.00
08/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	288	0	288	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
08/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	3081	3	3081	3	0.00
08/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	3122	4	3122	4	0.00
08/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	3041	3	3041	3	0.00
08/06/2016	R023 On 03-November-16			Bond Future	8.88	95.5932	8.8830	95.5932	0.00
08/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	4401	4	4401	4	0.00
08/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	4470	4	4470	4	0.00
08/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	4435	4	4435	4	0.00
08/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	598	1	598	1	0.00
08/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	589	1	589	1	0.00
08/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	608	1	608	1	0.00
08/06/2016	R023 On 02-February-17			Bond Future	8.93	97.5113	8.9272	97.5113	0.00
08/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2245	2	2245	2	0.00
08/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2224	2	2224	2	0.00
08/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2202	2	2202	2	0.00
08/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2568	3	2568	3	0.00
08/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2591	3	2591	3	0.00
08/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2545	3	2545	3	0.00
08/06/2016	R035 On 04-August-16			Bond Future	9.65	96.9894	9.6495	96.9894	5,505.00
08/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	5431	5	5431	5	0.00
08/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	5505	5	5505	5	0.00
08/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	5579	5	5579	5	0.00
08/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R035 On 03-November-16			Bond Future	9.70	94.3308	9.7029	94.3308	0.00
08/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
08/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
08/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
08/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	913	1	913	1	0.00
08/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	1076	1	1076	1	0.00
08/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	995	1	995	1	0.00
08/06/2016	R186 On 04-August-16			Bond Future	9.05	110.4850	9.0537	110.4850	102,109.00
08/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1346	1	1346	1	500.00
08/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	1206	1	1206	1	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	4308	4	4308	4	0.00
08/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	506	0	506	0	0.00
08/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	478	0	478	0	0.00
08/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	6595	6	6595	6	0.00
08/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	492	0	492	0	0.00
08/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	2609	2	2609	2	0.00
08/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	3054	3	3054	3	500.00
08/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	3290	3	3290	3	0.00
08/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2827	3	2827	3	500.00
08/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	2438	3	2438	3	0.00
08/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	540	1	540	1	5,635.00
08/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	4559	5	4559	5	0.00
08/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	2657	3	2657	3	0.00
08/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	180	0	180	0	6,500.00
08/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	4439	5	4439	5	0.00
08/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	4498	5	4498	5	0.00
08/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	1234	1	1234	1	1,000.00
08/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	988	1	988	1	0.00
08/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	880	1	880	1	5,000.00
08/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	1106	1	1106	1	0.00
08/06/2016	R186 On 03-November-16			Bond Future	9.10	112.5849	9.1019	112.5849	10.00
08/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	5204	5	5204	5	0.00
08/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2461	2	2461	2	0.00
08/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	4060	4	4060	4	1,425.00
08/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	3279	3	3279	3	1,425.00
08/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2430	2	2430	2	0.00
08/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2492	2	2492	2	0.00
08/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	5438	5	5438	5	0.00
08/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1431	2	1431	2	5,000.00
08/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1337	2	1337	2	5,000.00
08/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	3449	4	3449	4	0.00
08/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	3410	4	3410	4	0.00
08/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	2603	3	2603	3	0.00
08/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	3488	4	3488	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
08/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	2022	2	2022	2	0.00
08/06/2016	R197 On 04-August-16			Bond Future	298.42	298.3326	298.4159	298.3326	1,878.00
08/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	4436	4	4436	4	0.00
08/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	4456	4	4456	4	0.00
08/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	4446	4	4446	4	0.00
08/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R197 On 03-November-16			Bond Future	304.11	304.0265	304.1088	304.0265	0.00
08/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	549	0	549	0	0.00
08/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	529	0	529	0	0.00
08/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	539	0	539	0	0.00
08/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R202 On 04-August-16			Bond Future	249.06	248.9915	249.0627	248.9915	37,809.00
08/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	7106	7	7106	7	0.00
08/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	7114	7	7114	7	0.00
08/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	7121	7	7121	7	0.00
08/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	1301	1	1301	1	0.00
08/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	1303	1	1303	1	0.00
08/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	1298	1	1298	1	0.00
08/06/2016	R202 On 03-November-16			Bond Future	253.81	253.7437	253.8138	253.7437	0.00
08/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
08/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
08/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
08/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	46	0	46	0	0.00
08/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	56	0	56	0	0.00
08/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	36	0	36	0	0.00
08/06/2016	R203 On 04-August-16			Bond Future	7.71	103.7582	7.7126	103.7582	58,097.00
08/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	46	0	46	0	0.00
08/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	50	0	50	0	0.00
08/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	48	0	48	0	0.00
08/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	539	1	539	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
08/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	522	1	522	1	0.00
08/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	531	1	531	1	0.00
08/06/2016	R203 On 03-November-16			Bond Future	7.70	101.5583	7.6959	101.5583	0.00
08/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	961	1	961	1	0.00
08/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	976	1	976	1	0.00
08/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	969	1	969	1	0.00
08/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	37	0	37	0	0.00
08/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	36	0	36	0	0.00
08/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	37	0	37	0	0.00
08/06/2016	R203 On 02-February-17			Bond Future	7.54	103.5962	7.5415	103.5962	0.00
08/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	309	0	309	0	0.00
08/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	316	0	316	0	0.00
08/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	312	0	312	0	0.00
08/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	214	0	214	0	0.00
08/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	217	0	217	0	0.00
08/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	212	0	212	0	0.00
08/06/2016	R204 On 04-August-16			Bond Future	8.14	100.5594	8.1409	100.5594	31,609.00
08/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	181	0	181	0	0.00
08/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	175	0	175	0	0.00
08/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	170	0	170	0	0.00
08/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	1004	1	1004	1	0.00
08/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1020	1	1020	1	0.00
08/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	988	1	988	1	0.00
08/06/2016	R204 On 03-November-16			Bond Future	8.18	102.4707	8.1841	102.4707	0.00
08/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	2091	2	2091	2	0.00
08/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	2075	2	2075	2	0.00
08/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	2108	2	2108	2	0.00
08/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	142	0	142	0	0.00
08/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	139	0	139	0	0.00
08/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	144	0	144	0	0.00
08/06/2016	R204 On 02-February-17			Bond Future	8.19	100.4845	8.1936	100.4845	0.00
08/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	886	1	886	1	0.00
08/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	895	1	895	1	0.00
08/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	904	1	904	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
08/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	739	1	739	1	0.00
08/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	731	1	731	1	0.00
08/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	724	1	724	1	0.00
08/06/2016	R207 On 04-August-16			Bond Future	8.44	96.7542	8.4366	96.7542	76,760.00
08/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	231	0	231	0	0.00
08/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	224	0	224	0	0.00
08/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	237	0	237	0	0.00
08/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1513	2	1513	2	0.00
08/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1491	2	1491	2	0.00
08/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1468	2	1468	2	0.00
08/06/2016	R207 On 02-February-17			Bond Future	8.52	96.9280	8.5196	96.9280	0.00
08/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1828	2	1828	2	62.00
08/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2341	2	2341	2	0.00
08/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2376	2	2376	2	0.00
08/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2359	2	2359	2	0.00
08/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	858	1	858	1	0.00
08/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	610	1	610	1	0.00
08/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	603	1	603	1	0.00
08/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	596	1	596	1	0.00
08/06/2016	R208 On 04-August-16			Bond Future	8.59	95.1629	8.5879	95.1629	48,608.00
08/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	186	0	186	0	0.00
08/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	192	0	192	0	0.00
08/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	199	0	199	0	0.00
08/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2371	3	2371	3	0.00
08/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2340	3	2340	3	0.00
08/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2309	3	2309	3	0.00
08/06/2016	R208 On 03-November-16			Bond Future	8.64	93.5689	8.6409	93.5689	0.00
08/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3501	3	3501	3	0.00
08/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3555	3	3555	3	0.00
08/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3528	3	3528	3	0.00
08/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	368	0	368	0	0.00
08/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	362	0	362	0	0.00
08/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	356	0	356	0	0.00
08/06/2016	R208 On 02-February-17			Bond Future	8.68	95.4465	8.6789	95.4465	0.00

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08/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1632	1	1632	1	0.00
08/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1616	1	1616	1	0.00
08/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1648	2	1648	2	0.00
08/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1743	2	1743	2	0.00
08/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1760	2	1760	2	0.00
08/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1776	2	1776	2	0.00
08/06/2016	R209 On 04-August-16			Bond Future	9.60	72.6459	9.5970	72.6459	54,888.00
08/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	873	1	873	1	0.00
08/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	6480	6	6480	6	5,624.00
08/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	915	1	915	1	0.00
08/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	894	1	894	1	0.00
08/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	2203	2	2203	2	0.00
08/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4854	5	4854	5	0.00
08/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1850	2	1850	2	5,624.00
08/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1250	1	1250	1	250.00
08/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	3346	4	3346	4	0.00
08/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	180	0	180	0	0.00
08/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	3246	3	3246	3	0.00
08/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	3296	3	3296	3	0.00
08/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	405	0	405	0	250.00
08/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1513	2	1513	2	250.00
08/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	2599	3	2599	3	0.00
08/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	1830	2	1830	2	0.00
08/06/2016	R209 On 03-November-16			Bond Future	9.64	70.8760	9.6437	70.8760	0.00
08/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	5254	5	5254	5	0.00
08/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	5340	5	5340	5	0.00
08/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	5297	5	5297	5	0.00
08/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1414	2	1414	2	5,000.00
08/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1396	2	1396	2	0.00
08/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1433	2	1433	2	0.00
08/06/2016	R209 On 02-February-17			Bond Future	9.68	72.2984	9.6841	72.2984	0.00
08/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3318	3	3318	3	0.00
08/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3379	3	3379	3	0.00
08/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3349	3	3349	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4352	5	4352	5	0.00
08/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4314	4	4314	4	0.00
08/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	4277	4	4277	4	0.00
08/06/2016	R210 On 04-August-16			Bond Future	188.27	188.0209	188.2655	188.0209	2,571.00
08/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	6755	7	6755	7	0.00
08/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	6765	7	6765	7	0.00
08/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	6745	7	6745	7	0.00
08/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R210 On 03-November-16			Bond Future	189.57	189.3270	189.5745	189.3270	0.00
08/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	675	0	675	0	0.00
08/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	655	0	655	0	0.00
08/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	665	0	665	0	0.00
08/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R211 On 04-August-16			Bond Future	139.94	139.9129	139.9419	139.9129	64.00
08/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2852	3	2852	3	0.00
08/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2872	3	2872	3	0.00
08/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2862	3	2862	3	0.00
08/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R211 On 03-November-16			Bond Future	142.61	142.5834	142.6117	142.5834	0.00
08/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	852	1	852	1	0.00
08/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	862	1	862	1	0.00
08/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	872	1	872	1	0.00
08/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R212 On 04-August-16			Bond Future	145.89	145.8534	145.8946	145.8534	4,218.00
08/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3455	3	3455	3	0.00
08/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3465	3	3465	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3475	3	3475	3	0.00
08/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R212 On 03-November-16			Bond Future	148.68	148.6373	148.6780	148.6373	0.00
08/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	568	1	568	1	0.00
08/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	558	1	558	1	0.00
08/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	578	1	578	1	0.00
08/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
08/06/2016	R213 On 04-August-16			Bond Future	9.48	83.3556	9.4828	83.3556	44,353.00
08/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	637	1	637	1	0.00
08/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	604	1	604	1	0.00
08/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	620	1	620	1	0.00
08/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	4009	4	4009	4	0.00
08/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	3954	4	3954	4	0.00
08/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	3899	4	3899	4	0.00
08/06/2016	R213 On 03-November-16			Bond Future	9.53	81.3891	9.5338	81.3891	0.00
08/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	5517	5	5517	5	0.00
08/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	5473	5	5473	5	0.00
08/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	5429	5	5429	5	0.00
08/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1284	1	1284	1	0.00
08/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1301	1	1301	1	0.00
08/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1267	1	1267	1	0.00
08/06/2016	R213 On 02-February-17			Bond Future	9.58	83.0222	9.5792	83.0222	0.00
08/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	3168	3	3168	3	0.00
08/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	3228	3	3228	3	0.00
08/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	3198	3	3198	3	0.00
08/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4354	5	4354	5	0.00
08/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	4280	5	4280	5	0.00
08/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	4317	5	4317	5	0.00
08/06/2016	R214 On 04-August-16			Bond Future	9.71	72.7336	9.7112	72.7336	30,086.00
08/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	813	1	813	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	699	1	699	1	0.00
08/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9814	10	9814	10	5,610.00
08/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	736	1	736	1	0.00
08/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	717	1	717	1	0.00
08/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	4484	4	4484	4	5,610.00
08/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	76	0	76	0	1,300.00
08/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	3781	4	3781	4	0.00
08/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	4003	4	4003	4	0.00
08/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	4117	4	4117	4	0.00
08/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	36	0	36	0	0.00
08/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	568	1	568	1	0.00
08/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	4060	4	4060	4	0.00
08/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	9014	9	9014	9	0.00
08/06/2016	R214 On 03-November-16			Bond Future	9.76	70.8188	9.7592	70.8188	0.00
08/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	5347	5	5347	5	0.00
08/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	5434	5	5434	5	0.00
08/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	5390	5	5390	5	0.00
08/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1576	2	1576	2	0.00
08/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1556	2	1556	2	0.00
08/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1537	2	1537	2	0.00
08/06/2016	R214 On 02-February-17			Bond Future	9.80	72.2399	9.8026	72.2399	0.00
08/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3522	3	3522	3	0.00
08/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3490	3	3490	3	0.00
08/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3553	3	3553	3	0.00
08/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4441	5	4441	5	0.00
08/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4480	5	4480	5	0.00
08/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4403	5	4403	5	0.00
08/06/2016	R248 On 04-August-16			Bond Future	9.79	93.4555	9.7877	93.4555	59,093.00
08/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	818	1	818	1	0.00
08/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	839	1	839	1	0.00
08/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	797	1	797	1	0.00
08/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	5731	6	5731	6	0.00
08/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	5807	6	5807	6	0.00
08/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	5884	6	5884	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
08/06/2016	R248 On 03-November-16			Bond Future	9.84	90.7932	9.8383	90.7932	0.00
08/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	6764	7	6764	7	0.00
08/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	6710	6	6710	6	0.00
08/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	6657	6	6657	6	0.00
08/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2181	2	2181	2	0.00
08/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2155	2	2155	2	0.00
08/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2207	2	2207	2	0.00
08/06/2016	R248 On 02-February-17			Bond Future	9.88	92.6151	9.8842	92.6151	0.00
08/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	4677	5	4677	5	0.00
08/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	4718	5	4718	5	0.00
08/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4758	5	4758	5	0.00
08/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	5719	6	5719	6	0.00
08/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	5767	6	5767	6	0.00
08/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	5671	6	5671	6	0.00