



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2016	2025 On 04-August-16			Bond Future	127.83	127.8180	127.8323	127.8180	3,012.00
15/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3972	4	3972	4	0.00
15/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3962	4	3962	4	0.00
15/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3982	4	3982	4	0.00
15/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2025 On 03-November-16			Bond Future	130.26	130.2437	130.2570	130.2437	0.00
15/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	1027	1	1027	1	0.00
15/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	1037	1	1037	1	0.00
15/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	1047	1	1047	1	0.00
15/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2030 On 04-August-16			Bond Future	9.12	92.0852	9.1213	92.0852	27,010.00
15/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	7134	8	7134	8	0.00
15/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2030 On 03-November-16			Bond Future	9.16	93.8272	9.1618	93.8272	0.00
15/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	1185	2	1185	2	0.00
15/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	1255	2	1255	2	0.00
15/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	1325	2	1325	2	0.00
15/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2032 On 04-August-16			Bond Future	9.24	95.3025	9.2415	95.3025	11,984.00
15/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	411	1	411	1	0.00
15/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	451	1	451	1	0.00
15/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	431	1	431	1	0.00
15/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2318	2	2318	2	0.00
15/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2259	2	2259	2	0.00
15/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2378	2	2378	2	0.00
15/07/2016	2032 On 03-November-16			Bond Future	9.29	92.9466	9.2856	92.9466	0.00
15/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7635	8	7635	8	0.00
15/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7751	8	7751	8	0.00

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15/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7693	8	7693	8	0.00
15/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	501	0	501	0	0.00
15/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	492	0	492	0	0.00
15/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	482	0	482	0	0.00
15/07/2016	2032 On 02-February-17			Bond Future	9.32	94.7870	9.3242	94.7870	0.00
15/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4327	5	4327	5	0.00
15/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4411	5	4411	5	0.00
15/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4369	5	4369	5	0.00
15/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	2912	3	2912	3	0.00
15/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	2944	3	2944	3	0.00
15/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	2881	3	2881	3	0.00
15/07/2016	2033 On 04-August-16			Bond Future	108.00	108.6025	108.0027	108.6025	4,353.00
15/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	3013	4	3013	4	0.00
15/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	3003	4	3003	4	0.00
15/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	2993	4	2993	4	0.00
15/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2033 On 03-November-16			Bond Future	109.03	109.6467	109.0344	109.6467	0.00
15/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
15/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
15/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
15/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	126	0	126	0	0.00
15/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	136	0	136	0	0.00
15/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	146	0	146	0	0.00
15/07/2016	2037 On 04-August-16			Bond Future	9.37	92.7783	9.3662	92.7783	40,766.00
15/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	818	1	818	1	0.00
15/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	850	1	850	1	0.00
15/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	883	1	883	1	0.00
15/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	1844	2	1844	2	0.00
15/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	1791	2	1791	2	0.00
15/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	1898	2	1898	2	0.00
15/07/2016	2037 On 03-November-16			Bond Future	9.41	94.5334	9.4071	94.5334	0.00
15/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	8093	8	8093	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
15/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	8154	8	8154	8	0.00
15/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	8216	9	8216	9	0.00
15/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	666	1	666	1	0.00
15/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	655	1	655	1	0.00
15/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	678	1	678	1	0.00
15/07/2016	2037 On 02-February-17			Bond Future	9.44	92.1484	9.4434	92.1484	0.00
15/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	5057	5	5057	5	0.00
15/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	5151	5	5151	5	0.00
15/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	5104	5	5104	5	0.00
15/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3281	3	3281	3	0.00
15/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3247	3	3247	3	0.00
15/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3213	3	3213	3	0.00
15/07/2016	2038 On 04-August-16			Bond Future	134.00	133.9889	134.0045	133.9889	21,368.00
15/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4695	5	4695	5	0.00
15/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4705	5	4705	5	0.00
15/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4685	5	4685	5	0.00
15/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2038 On 03-November-16			Bond Future	136.55	136.5318	136.5463	136.5318	0.00
15/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	216	0	216	0	0.00
15/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	226	0	226	0	0.00
15/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	236	0	236	0	0.00
15/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2040 On 04-August-16			Bond Future	9.41	96.8298	9.4061	96.8298	3,651.00
15/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1921	2	1921	2	0.00
15/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1867	2	1867	2	0.00
15/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1814	2	1814	2	0.00
15/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	983	1	983	1	0.00
15/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	1018	1	1018	1	0.00
15/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	1055	1	1055	1	0.00
15/07/2016	2040 On 03-November-16			Bond Future	9.45	98.6616	9.4469	98.6616	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
15/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4557	5	4557	5	0.00
15/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4611	5	4611	5	0.00
15/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4505	5	4505	5	0.00
15/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2350	2	2350	2	0.00
15/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2282	2	2282	2	0.00
15/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2316	2	2316	2	0.00
15/07/2016	2044 On 04-August-16			Bond Future	9.45	93.8613	9.4459	93.8613	19,251.00
15/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1736	2	1736	2	0.00
15/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1685	2	1685	2	0.00
15/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1635	2	1635	2	0.00
15/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1190	1	1190	1	0.00
15/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1150	1	1150	1	0.00
15/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1232	1	1232	1	0.00
15/07/2016	2044 On 03-November-16			Bond Future	9.49	95.6370	9.4860	95.6370	285.00
15/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	8664	9	8664	9	0.00
15/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	8728	9	8728	9	0.00
15/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	8599	9	8599	9	0.00
15/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	767	1	767	1	0.00
15/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	780	1	780	1	0.00
15/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	793	1	793	1	0.00
15/07/2016	2044 On 02-February-17			Bond Future	9.52	93.1486	9.5218	93.1486	0.00
15/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5694	6	5694	6	0.00
15/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5644	6	5644	6	0.00
15/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5744	6	5744	6	0.00
15/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3496	3	3496	3	0.00
15/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3460	3	3460	3	0.00
15/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3533	3	3533	3	0.00
15/07/2016	2046 On 04-August-16			Bond Future	134.48	134.7504	134.4781	134.7504	17,314.00
15/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	5478	6	5478	6	0.00
15/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	5468	6	5468	6	0.00
15/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	5458	6	5458	6	0.00
15/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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15/07/2016	2046 On 03-November-16			Bond Future	135.53	135.8055	135.5270	135.8055	0.00
15/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
15/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
15/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
15/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	1563	1	1563	1	0.00
15/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	1543	1	1543	1	0.00
15/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	1553	1	1553	1	0.00
15/07/2016	2050 On 04-August-16			Bond Future	142.95	143.6150	142.9481	143.6150	21,635.00
15/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	3828	4	3828	4	0.00
15/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	3808	4	3808	4	0.00
15/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	3818	4	3818	4	0.00
15/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
15/07/2016	2050 On 03-November-16			Bond Future	145.66	146.3402	145.6596	146.3402	0.00
15/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
15/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
15/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
15/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	3870	3	3870	3	0.00
15/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	3880	3	3880	3	0.00
15/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	3860	3	3860	3	0.00
15/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	AL37 On 04-August-16			Index Future	493.08	494.4220	493.0770	494.4220	15.00
15/07/2016	AL37 On 03-November-16			Index Future	502.50	503.8760	502.5000	503.8760	0.00
15/07/2016	AL7T On 04-August-16			Index Future	573.47	576.0600	573.4740	576.0600	15.00
15/07/2016	AL7T On 03-November-16			Index Future	584.43	587.0760	584.4340	587.0760	0.00
15/07/2016	ALBI On 04-August-16			Index Future	522.25	524.2400	522.2450	524.2400	724.00
15/07/2016	ALBI On 03-November-16			Index Future	532.23	534.2640	532.2260	534.2640	20.00
15/07/2016	ALBI On 02-February-17			Index Future	542.76	544.8400	542.7620	544.8400	0.00
15/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	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
15/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2016	EL28 On 04-August-16			Bond Future	132.34	132.3263	132.3428	132.3263	0.00
15/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5463	5	5463	5	0.00
15/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5473	5	5473	5	0.00
15/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5483	5	5483	5	0.00
15/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
15/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
15/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
15/07/2016	EL28 On 03-November-16			Bond Future	133.19	133.1771	133.1926	133.1771	0.00
15/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1043	1	1043	1	0.00
15/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1023	1	1023	1	0.00
15/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1033	1	1033	1	0.00
15/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
15/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
15/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
15/07/2016	ES33 On 04-August-16			Bond Future	10.24	81.3744	10.2427	81.3744	8,882.00
15/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	49	0	49	0	0.00
15/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
15/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	115	0	115	0	0.00
15/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	18	0	18	0	0.00
15/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
15/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
15/07/2016	ES33 On 03-November-16			Bond Future	10.32	79.1213	10.3153	79.1213	0.00
15/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6132	6	6132	6	0.00
15/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6016	6	6016	6	0.00
15/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6074	6	6074	6	0.00
15/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
15/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
15/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
15/07/2016	ES33 On 02-February-17			Bond Future	10.39	80.6878	10.3856	80.6878	0.00
15/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1433	2	1433	2	0.00
15/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1370	2	1370	2	0.00
15/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1307	2	1307	2	0.00
15/07/2016	ES33 On 02-February-17	10.60	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
15/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
15/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
15/07/2016	ES42 On 04-August-16			Bond Future	10.36	86.1676	10.3623	86.1676	7,270.00
15/07/2016	ES42 On 03-November-16			Bond Future	10.43	83.5351	10.4325	83.5351	0.00
15/07/2016	GOVI On 04-August-16			GOVI	519.94	521.8870	519.9420	521.8870	448.00
15/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	1	0	1	0.00
15/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	1	0	1	0.00
15/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	1	0	1	0.00
15/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	10680	0	10680	0	0.00
15/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	10480	0	10480	0	0.00
15/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	10580	0	10580	0	0.00
15/07/2016	GOVI On 03-November-16			GOVI	529.88	531.8660	529.8790	531.8660	137.00
15/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	537690	56	537690	56	0.00
15/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	537590	56	537590	56	0.00
15/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	537490	56	537490	56	0.00
15/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
15/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
15/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
15/07/2016	GOVI On 02-February-17			GOVI	540.37	542.3940	540.3680	542.3940	0.00
15/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	70480	9	70480	9	0.00
15/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	70280	9	70280	9	0.00
15/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	70380	9	70380	9	0.00
15/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
15/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
15/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
15/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2016	IGOV On 04-August-16			Index Future	248.06	248.1900	248.0600	248.1900	1,061.00
15/07/2016	IGOV On 03-November-16			Index Future	252.82	252.9510	252.8170	252.9510	24.00
15/07/2016	IGOV On 02-February-17			Index Future	257.84	257.9730	257.8360	257.9730	0.00
15/07/2016	ILBI On 04-August-16			Index Future	672.31	672.4340	672.3090	672.4340	156.00
15/07/2016	ILBI On 03-November-16			Index Future	685.14	685.2630	685.1360	685.2630	0.00
15/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0765	100.0778	100.0765	0.00
15/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.05	100.0443	100.0526	100.0443	0.00
15/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.72	99.7050	99.7176	99.7050	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
15/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.83	99.8035	99.8291	99.8035	0.00
15/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.18	100.1421	100.1772	100.1421	0.00
15/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.53	99.4891	99.5345	99.4891	0.00
15/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.27	99.2134	99.2728	99.2134	0.00
15/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.42	99.3401	99.4183	99.3401	0.00
15/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.72	98.4902	98.7152	98.4902	0.00
15/07/2016	IS05 On 16-March-21			Interest Rate Swap	98.08	97.8398	98.0757	97.8398	0.00
15/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.40	97.1542	97.4002	97.1542	0.00
15/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.69	97.4395	97.6942	97.4395	0.00
15/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.85	98.4822	98.8457	98.4822	0.00
15/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.96	95.5749	95.9586	95.5749	0.00
15/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.74	94.3449	94.7445	94.3449	0.00
15/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.82	96.4116	96.8179	96.4116	0.00
15/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
15/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
15/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	10.00
15/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
15/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
15/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
15/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
15/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
15/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.72	92.2800	7.7200	92.2800	0.00
15/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.76	92.2400	7.7600	92.2400	0.00
15/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.80	92.2000	7.8000	92.2000	0.00
15/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
15/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
15/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/07/2016	R023 On 04-August-16			Bond Future	8.49	100.1065	8.4897	100.1065	11,634.00
15/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	213	0	213	0	0.00
15/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	236	0	236	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
15/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	224	0	224	0	0.00
15/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1393	1	1393	1	0.00
15/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1430	1	1430	1	0.00
15/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1355	1	1355	1	0.00
15/07/2016	R023 On 03-November-16			Bond Future	8.53	98.0692	8.5282	98.0692	607.00
15/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5580	6	5580	6	0.00
15/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5660	6	5660	6	0.00
15/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5620	6	5620	6	0.00
15/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	136	0	136	0	0.00
15/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	132	0	132	0	0.00
15/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	139	0	139	0	0.00
15/07/2016	R023 On 02-February-17			Bond Future	8.56	100.0107	8.5587	100.0107	0.00
15/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2743	3	2743	3	0.00
15/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2715	3	2715	3	0.00
15/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2688	3	2688	3	0.00
15/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1403	1	1403	1	0.00
15/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1420	1	1420	1	0.00
15/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1386	1	1386	1	0.00
15/07/2016	R035 On 04-August-16			Bond Future	9.31	100.5330	9.3058	100.5330	4,572.00
15/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	8289	9	8289	9	0.00
15/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	8362	9	8362	9	0.00
15/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	8436	9	8436	9	0.00
15/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R035 On 03-November-16			Bond Future	9.35	97.9331	9.3498	97.9331	0.00
15/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	1826	2	1826	2	0.00
15/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1989	2	1989	2	0.00
15/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	1908	2	1908	2	0.00
15/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R186 On 04-August-16			Bond Future	8.74	113.7969	8.7352	113.7969	95,987.00
15/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3426	4	3426	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
15/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1479	2	1479	2	750.00
15/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1715	2	1715	2	500.00
15/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	6057	7	6057	7	0.00
15/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	389	1	389	1	0.00
15/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	353	1	353	1	0.00
15/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8696	9	8696	9	0.00
15/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3744	4	3744	4	0.00
15/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	4395	5	4395	5	500.00
15/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4725	5	4725	5	0.00
15/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	371	1	371	1	0.00
15/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	4068	5	4068	5	500.00
15/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2811	3	2811	3	0.00
15/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	527	0	527	0	0.00
15/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	119	0	119	0	2,500.00
15/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	204	0	204	0	2,500.00
15/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	9	0	9	0	4,031.00
15/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	2153	2	2153	2	0.00
15/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	650	1	650	1	0.00
15/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
15/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	2042	2	2042	2	0.00
15/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	89	0	89	0	1,000.00
15/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	48	0	48	0	0.00
15/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2097	2	2097	2	0.00
15/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	66	0	66	0	0.00
15/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	35	0	35	0	3,569.00
15/07/2016	R186 On 03-November-16			Bond Future	8.77	115.9495	8.7724	115.9495	1,255.00
15/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6583	7	6583	7	0.00
15/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	3084	3	3084	3	0.00
15/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5172	6	5172	6	1,425.00
15/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4167	5	4167	5	1,425.00
15/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	3042	3	3042	3	0.00
15/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	3126	3	3126	3	0.00
15/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6865	7	6865	7	0.00
15/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	498	0	498	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	450	0	450	0	5,000.00
15/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1759	2	1759	2	0.00
15/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1731	2	1731	2	0.00
15/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1177	1	1177	1	0.00
15/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1787	2	1787	2	0.00
15/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	822	1	822	1	0.00
15/07/2016	R197 On 04-August-16			Bond Future	299.89	299.6714	299.8916	299.6714	1,600.00
15/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5912	6	5912	6	0.00
15/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5932	6	5932	6	0.00
15/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5922	6	5922	6	0.00
15/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R197 On 03-November-16			Bond Future	305.58	305.3584	305.5797	305.3584	0.00
15/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	2020	2	2020	2	0.00
15/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	2000	2	2000	2	0.00
15/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	2010	2	2010	2	0.00
15/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R202 On 04-August-16			Bond Future	249.66	249.6352	249.6635	249.6352	37,066.00
15/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6666	7	6666	7	0.00
15/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6675	7	6675	7	0.00
15/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6684	7	6684	7	0.00
15/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	261	0	261	0	0.00
15/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	262	0	262	0	0.00
15/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	260	0	260	0	0.00
15/07/2016	R202 On 03-November-16			Bond Future	254.40	254.3726	254.3991	254.3726	0.00
15/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	549	1	549	1	0.00
15/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	539	1	539	1	0.00
15/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	529	1	529	1	0.00
15/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R202 On 03-November-16	253.85	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
15/07/2016	R203 On 04-August-16			Bond Future	7.72	103.9163	7.7227	103.9163	58,231.00
15/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	4	0	4	0	0.00
15/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	4	0	4	0	0.00
15/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	4	0	4	0	0.00
15/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	507	0	507	0	0.00
15/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	487	0	487	0	0.00
15/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	497	0	497	0	0.00
15/07/2016	R203 On 03-November-16			Bond Future	7.72	101.7103	7.7205	101.7103	0.00
15/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	918	1	918	1	0.00
15/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	933	1	933	1	0.00
15/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	925	1	925	1	0.00
15/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	13	0	13	0	0.00
15/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	13	0	13	0	0.00
15/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	14	0	14	0	0.00
15/07/2016	R203 On 02-February-17			Bond Future	7.62	103.7240	7.6197	103.7240	0.00
15/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	230	0	230	0	0.00
15/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	236	0	236	0	0.00
15/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	233	0	233	0	0.00
15/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	180	0	180	0	0.00
15/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	183	0	183	0	0.00
15/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	178	0	178	0	0.00
15/07/2016	R204 On 04-August-16			Bond Future	7.98	101.2679	7.9764	101.2679	33,282.00
15/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	82	0	82	0	0.00
15/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	78	0	78	0	0.00
15/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	73	0	73	0	0.00
15/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	559	0	559	0	0.00
15/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	575	0	575	0	0.00
15/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	542	0	542	0	0.00
15/07/2016	R204 On 03-November-16			Bond Future	8.00	103.1835	8.0035	103.1835	656.00
15/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2324	2	2324	2	0.00
15/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2306	2	2306	2	0.00
15/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2341	2	2341	2	0.00
15/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	29	0	29	0	0.00
15/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	28	0	28	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
15/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	30	0	30	0	0.00
15/07/2016	R204 On 02-February-17			Bond Future	8.00	101.1846	8.0012	101.1846	0.00
15/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	915	1	915	1	0.00
15/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	926	1	926	1	0.00
15/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	937	1	937	1	0.00
15/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	441	0	441	0	0.00
15/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	435	0	435	0	0.00
15/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	429	0	429	0	0.00
15/07/2016	R207 On 04-August-16			Bond Future	8.15	98.0612	8.1505	98.0612	74,382.00
15/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	182	0	182	0	0.00
15/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	173	0	173	0	0.00
15/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	192	0	192	0	0.00
15/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	639	1	639	1	0.00
15/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	619	0	619	0	0.00
15/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	599	0	599	0	0.00
15/07/2016	R207 On 02-February-17			Bond Future	8.19	98.2510	8.1923	98.2510	0.00
15/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2158	2	2158	2	62.00
15/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2775	3	2775	3	0.00
15/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	2816	3	2816	3	0.00
15/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2796	3	2796	3	0.00
15/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	366	0	366	0	0.00
15/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	221	0	221	0	0.00
15/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	217	0	217	0	0.00
15/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	214	0	214	0	0.00
15/07/2016	R208 On 04-August-16			Bond Future	8.30	96.8243	8.2960	96.8243	48,487.00
15/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	108	0	108	0	0.00
15/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	115	0	115	0	0.00
15/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	122	0	122	0	0.00
15/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1234	1	1234	1	0.00
15/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1203	1	1203	1	0.00
15/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1173	1	1173	1	0.00
15/07/2016	R208 On 03-November-16			Bond Future	8.33	95.2533	8.3322	95.2533	46.00
15/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4276	5	4276	5	0.00
15/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4338	5	4338	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
15/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4307	5	4307	5	0.00
15/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	73	0	73	0	0.00
15/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	71	0	71	0	0.00
15/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	69	0	69	0	0.00
15/07/2016	R208 On 02-February-17			Bond Future	8.36	97.1392	8.3556	97.1392	0.00
15/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	1893	2	1893	2	0.00
15/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	1872	2	1872	2	0.00
15/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	1913	2	1913	2	0.00
15/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	940	1	940	1	0.00
15/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	952	1	952	1	0.00
15/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	965	1	965	1	0.00
15/07/2016	R209 On 04-August-16			Bond Future	9.27	75.5111	9.2651	75.5111	55,149.00
15/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	948	1	948	1	0.00
15/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8595	9	8595	9	5,624.00
15/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	1016	1	1016	1	0.00
15/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	982	1	982	1	0.00
15/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	3145	3	3145	3	0.00
15/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6748	7	6748	7	0.00
15/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2577	3	2577	3	5,624.00
15/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1573	2	1573	2	250.00
15/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1126	1	1126	1	0.00
15/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1052	1	1052	1	0.00
15/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1089	1	1089	1	0.00
15/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	4	0	4	0	250.00
15/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	160	0	160	0	250.00
15/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	627	1	627	1	0.00
15/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	262	0	262	0	0.00
15/07/2016	R209 On 03-November-16			Bond Future	9.30	73.7890	9.3035	73.7890	0.00
15/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6665	7	6665	7	0.00
15/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6769	7	6769	7	0.00
15/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6717	7	6717	7	0.00
15/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	502	0	502	0	5,000.00
15/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	492	0	492	0	0.00

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15/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	511	0	511	0	0.00
15/07/2016	R209 On 02-February-17			Bond Future	9.34	75.2500	9.3371	75.2500	0.00
15/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	4018	4	4018	4	0.00
15/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	4095	4	4095	4	0.00
15/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	4056	4	4056	4	0.00
15/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2690	3	2690	3	0.00
15/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2661	3	2661	3	0.00
15/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2633	3	2633	3	0.00
15/07/2016	R210 On 04-August-16			Bond Future	189.35	189.3265	189.3476	189.3265	2,571.00
15/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7838	8	7838	8	0.00
15/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7848	8	7848	8	0.00
15/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7828	8	7828	8	0.00
15/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R210 On 03-November-16			Bond Future	190.66	190.6424	190.6620	190.6424	0.00
15/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1762	2	1762	2	0.00
15/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1742	2	1742	2	0.00
15/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1752	2	1752	2	0.00
15/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R211 On 04-August-16			Bond Future	139.96	139.9503	139.9644	139.9503	60.00
15/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2874	3	2874	3	0.00
15/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2894	3	2894	3	0.00
15/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2884	3	2884	3	0.00
15/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R211 On 03-November-16			Bond Future	142.62	142.6063	142.6192	142.6063	0.00
15/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	859	1	859	1	0.00
15/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	869	1	869	1	0.00
15/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	879	1	879	1	0.00
15/07/2016	R211 On 03-November-16	141.75	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
15/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R212 On 04-August-16			Bond Future	146.36	146.3471	146.3635	146.3471	4,524.00
15/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3923	4	3923	4	0.00
15/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3933	4	3933	4	0.00
15/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3943	4	3943	4	0.00
15/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R212 On 03-November-16			Bond Future	149.14	149.1244	149.1397	149.1244	0.00
15/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	1030	1	1030	1	0.00
15/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	1020	1	1020	1	0.00
15/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	1040	1	1040	1	0.00
15/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R213 On 04-August-16			Bond Future	9.16	86.3337	9.1603	86.3337	44,423.00
15/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	568	1	568	1	0.00
15/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	521	1	521	1	0.00
15/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	544	1	544	1	0.00
15/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1720	1	1720	1	0.00
15/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1672	1	1672	1	0.00
15/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1625	1	1625	1	0.00
15/07/2016	R213 On 03-November-16			Bond Future	9.20	84.4162	9.2024	84.4162	0.00
15/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6928	7	6928	7	0.00
15/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6875	7	6875	7	0.00
15/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6822	7	6822	7	0.00
15/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	446	0	446	0	0.00
15/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	455	0	455	0	0.00
15/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	437	0	437	0	0.00
15/07/2016	R213 On 02-February-17			Bond Future	9.24	86.0875	9.2402	86.0875	0.00
15/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3798	4	3798	4	0.00
15/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3874	4	3874	4	0.00
15/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3836	4	3836	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
15/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2720	3	2720	3	0.00
15/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2662	2	2662	2	0.00
15/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2691	3	2691	3	0.00
15/07/2016	R214 On 04-August-16			Bond Future	9.35	75.9232	9.3546	75.9232	29,156.00
15/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	909	1	909	1	1,300.00
15/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	12339	13	12339	13	5,610.00
15/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	726	1	726	1	0.00
15/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	784	1	784	1	0.00
15/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	754	1	754	1	0.00
15/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	6488	7	6488	7	5,610.00
15/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	11	0	11	0	1,300.00
15/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1315	1	1315	1	0.00
15/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1490	1	1490	1	0.00
15/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1582	1	1582	1	0.00
15/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
15/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	9	0	9	0	0.00
15/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1535	1	1535	1	0.00
15/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	6387	6	6387	6	0.00
15/07/2016	R214 On 03-November-16			Bond Future	9.39	74.0625	9.3939	74.0625	3,395.00
15/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6948	7	6948	7	0.00
15/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	7053	7	7053	7	0.00
15/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	7000	7	7000	7	0.00
15/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	573	1	573	1	0.00
15/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	563	1	563	1	0.00
15/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	553	1	553	1	0.00
15/07/2016	R214 On 02-February-17			Bond Future	9.43	75.5287	9.4297	75.5287	0.00
15/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4455	5	4455	5	0.00
15/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4414	5	4414	5	0.00
15/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4495	5	4495	5	0.00
15/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2736	3	2736	3	0.00
15/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	2766	3	2766	3	0.00
15/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2707	3	2707	3	0.00
15/07/2016	R248 On 04-August-16			Bond Future	9.43	97.4739	9.4301	97.4739	56,320.00
15/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	767	1	767	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
15/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	798	1	798	1	0.00
15/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	736	1	736	1	0.00
15/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	2426	2	2426	2	0.00
15/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	2491	2	2491	2	0.00
15/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	2558	2	2558	2	0.00
15/07/2016	R248 On 03-November-16			Bond Future	9.47	94.8795	9.4715	94.8795	1,691.00
15/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	8758	9	8758	9	0.00
15/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	8693	9	8693	9	0.00
15/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	8627	9	8627	9	0.00
15/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	845	1	845	1	0.00
15/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	831	1	831	1	0.00
15/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	860	1	860	1	0.00
15/07/2016	R248 On 02-February-17			Bond Future	9.51	96.7580	9.5095	96.7580	0.00
15/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5865	6	5865	6	0.00
15/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5916	6	5916	6	0.00
15/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5968	6	5968	6	0.00
15/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3556	3	3556	3	0.00
15/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3593	3	3593	3	0.00
15/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3519	3	3519	3	0.00