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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
20/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	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
20/07/2016	2025 On 04-August-16			Bond Future	127.65	127.5617	127.6544	127.5617	2,700.00
20/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3794	4	3794	4	0.00
20/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3784	4	3784	4	0.00
20/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3804	4	3804	4	0.00
20/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2025 On 03-November-16			Bond Future	130.07	129.9797	130.0725	129.9797	0.00
20/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	843	1	843	1	0.00
20/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	853	1	853	1	0.00
20/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	863	1	863	1	0.00
20/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2030 On 04-August-16			Bond Future	9.19	90.9038	9.1889	90.9038	27,010.00
20/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	6649	6	6649	6	0.00
20/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2030 On 03-November-16			Bond Future	9.23	92.6214	9.2318	92.6214	4,760.00
20/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	689	0	689	0	0.00
20/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	759	1	759	1	0.00
20/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	828	1	828	1	0.00
20/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2032 On 04-August-16			Bond Future	9.30	94.1533	9.3042	94.1533	11,997.00
20/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	209	0	209	0	0.00
20/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	236	0	236	0	0.00
20/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	222	0	222	0	0.00
20/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2591	3	2591	3	0.00
20/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2525	3	2525	3	0.00
20/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2657	3	2657	3	0.00
20/07/2016	2032 On 03-November-16			Bond Future	9.35	91.7737	9.3506	91.7737	0.00
20/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7195	7	7195	7	0.00
20/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7307	7	7307	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7251	7	7251	7	0.00
20/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	553	1	553	1	0.00
20/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	542	1	542	1	0.00
20/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	531	1	531	1	0.00
20/07/2016	2032 On 02-February-17			Bond Future	9.39	93.5874	9.3917	93.5874	0.00
20/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4038	4	4038	4	0.00
20/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4119	4	4119	4	0.00
20/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4078	4	4078	4	0.00
20/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	3128	3	3128	3	0.00
20/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	3161	3	3161	3	0.00
20/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	3095	3	3095	3	0.00
20/07/2016	2033 On 04-August-16			Bond Future	107.91	107.8740	107.9108	107.8740	4,368.00
20/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	2921	3	2921	3	0.00
20/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	2911	3	2911	3	0.00
20/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	2901	3	2901	3	0.00
20/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2033 On 03-November-16			Bond Future	108.94	108.9021	108.9381	108.9021	0.00
20/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
20/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
20/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
20/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	222	0	222	0	0.00
20/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	232	0	232	0	0.00
20/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	242	0	242	0	0.00
20/07/2016	2037 On 04-August-16			Bond Future	9.44	91.6031	9.4388	91.6031	40,481.00
20/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	469	0	469	0	0.00
20/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	492	0	492	0	0.00
20/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	517	0	517	0	0.00
20/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	2098	2	2098	2	0.00
20/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	2037	2	2037	2	0.00
20/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	2161	2	2161	2	0.00
20/07/2016	2037 On 03-November-16			Bond Future	9.48	93.3339	9.4820	93.3339	0.00
20/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	7539	7	7539	7	0.00

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20/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	7599	7	7599	7	0.00
20/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	7658	8	7658	8	0.00
20/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	737	1	737	1	0.00
20/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	723	1	723	1	0.00
20/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	751	1	751	1	0.00
20/07/2016	2037 On 02-February-17			Bond Future	9.52	90.9216	9.5209	90.9216	0.00
20/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	4625	5	4625	5	0.00
20/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	4714	5	4714	5	0.00
20/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	4670	5	4670	5	0.00
20/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3491	4	3491	4	0.00
20/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3455	4	3455	4	0.00
20/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3419	4	3419	4	0.00
20/07/2016	2038 On 04-August-16			Bond Future	133.74	133.6906	133.7367	133.6906	21,342.00
20/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4427	4	4427	4	0.00
20/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4437	4	4437	4	0.00
20/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4417	4	4417	4	0.00
20/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2038 On 03-November-16			Bond Future	136.27	136.2249	136.2700	136.2249	0.00
20/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
20/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
20/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
20/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	50	0	50	0	0.00
20/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	40	0	40	0	0.00
20/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	60	0	60	0	0.00
20/07/2016	2040 On 04-August-16			Bond Future	9.48	95.5678	9.4787	95.5678	3,651.00
20/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1353	1	1353	1	0.00
20/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1305	1	1305	1	0.00
20/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1259	1	1259	1	0.00
20/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	1072	1	1072	1	0.00
20/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	1114	1	1114	1	0.00
20/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	1157	1	1157	1	0.00
20/07/2016	2040 On 03-November-16			Bond Future	9.52	97.3736	9.5217	97.3736	0.00

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20/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4067	4	4067	4	0.00
20/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4117	4	4117	4	0.00
20/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4016	4	4016	4	0.00
20/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2534	3	2534	3	0.00
20/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2461	3	2461	3	0.00
20/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2497	3	2497	3	0.00
20/07/2016	2044 On 04-August-16			Bond Future	9.52	92.5439	9.5236	92.5439	19,251.00
20/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1164	1	1164	1	0.00
20/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1121	1	1121	1	0.00
20/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1078	1	1078	1	0.00
20/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1335	1	1335	1	0.00
20/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1287	1	1287	1	0.00
20/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1383	2	1383	2	0.00
20/07/2016	2044 On 03-November-16			Bond Future	9.57	94.2925	9.5661	94.2925	285.00
20/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	8038	8	8038	8	0.00
20/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	8101	8	8101	8	0.00
20/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	7974	8	7974	8	0.00
20/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	863	1	863	1	0.00
20/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	878	1	878	1	0.00
20/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	893	1	893	1	0.00
20/07/2016	2044 On 02-February-17			Bond Future	9.60	91.7739	9.6045	91.7739	0.00
20/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5247	5	5247	5	0.00
20/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5199	5	5199	5	0.00
20/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5295	5	5295	5	0.00
20/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3792	4	3792	4	0.00
20/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3753	4	3753	4	0.00
20/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3830	4	3830	4	0.00
20/07/2016	2046 On 04-August-16			Bond Future	134.12	134.0782	134.1250	134.0782	17,253.00
20/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	5125	5	5125	5	0.00
20/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	5115	5	5115	5	0.00
20/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	5105	5	5105	5	0.00
20/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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20/07/2016	2046 On 03-November-16			Bond Future	135.16	135.1176	135.1636	135.1176	0.00
20/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
20/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
20/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
20/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	1926	2	1926	2	0.00
20/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	1906	2	1906	2	0.00
20/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	1916	2	1916	2	0.00
20/07/2016	2050 On 04-August-16			Bond Future	142.69	142.4704	142.6898	142.4704	21,699.00
20/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	3570	3	3570	3	0.00
20/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	3550	3	3550	3	0.00
20/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	3560	3	3560	3	0.00
20/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
20/07/2016	2050 On 03-November-16			Bond Future	145.39	145.1712	145.3928	145.1712	0.00
20/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
20/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
20/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
20/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	4137	4	4137	4	0.00
20/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	4147	4	4147	4	0.00
20/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	4127	4	4127	4	0.00
20/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	AL37 On 04-August-16			Index Future	492.32	491.7340	492.3180	491.7340	15.00
20/07/2016	AL37 On 03-November-16			Index Future	501.72	501.1230	501.7150	501.1230	0.00
20/07/2016	AL7T On 04-August-16			Index Future	571.53	570.4120	571.5330	570.4120	11.00
20/07/2016	AL7T On 03-November-16			Index Future	582.44	581.3020	582.4420	581.3020	0.00
20/07/2016	ALBI On 04-August-16			Index Future	519.92	519.0050	519.9230	519.0050	724.00
20/07/2016	ALBI On 03-November-16			Index Future	529.85	528.9140	529.8460	528.9140	20.00
20/07/2016	ALBI On 02-February-17			Index Future	540.31	539.3630	540.3130	539.3630	0.00
20/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	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
20/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2016	EL28 On 04-August-16			Bond Future	132.02	132.2409	132.0230	132.2409	0.00
20/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5143	5	5143	5	0.00
20/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5153	5	5153	5	0.00
20/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5163	5	5163	5	0.00
20/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
20/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
20/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
20/07/2016	EL28 On 03-November-16			Bond Future	132.86	133.0871	132.8635	133.0871	0.00
20/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	714	1	714	1	0.00
20/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	694	1	694	1	0.00
20/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	704	1	704	1	0.00
20/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
20/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
20/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
20/07/2016	ES33 On 04-August-16			Bond Future	10.31	80.4566	10.3090	80.4566	8,789.00
20/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
20/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
20/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
20/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	456	1	456	1	0.00
20/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	324	1	324	1	0.00
20/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	390	1	390	1	0.00
20/07/2016	ES33 On 03-November-16			Bond Future	10.38	78.1845	10.3840	78.1845	0.00
20/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5683	5	5683	5	0.00
20/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5567	5	5567	5	0.00
20/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5625	5	5625	5	0.00
20/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
20/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
20/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
20/07/2016	ES33 On 02-February-17			Bond Future	10.46	79.7296	10.4571	79.7296	0.00
20/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	972	1	972	1	0.00
20/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	909	1	909	1	0.00
20/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	846	1	846	1	0.00
20/07/2016	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
20/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
20/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
20/07/2016	ES42 On 04-August-16			Bond Future	10.44	85.0727	10.4387	85.0727	7,270.00
20/07/2016	ES42 On 03-November-16			Bond Future	10.51	82.4176	10.5117	82.4176	0.00
20/07/2016	GOVI On 04-August-16			GOVI	517.79	516.8900	517.7920	516.8900	449.00
20/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
20/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
20/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
20/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	32180	4	32180	4	0.00
20/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	31980	4	31980	4	0.00
20/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	32080	4	32080	4	0.00
20/07/2016	GOVI On 03-November-16			GOVI	527.68	526.7590	527.6750	526.7590	137.00
20/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	515650	51	515650	51	0.00
20/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	515550	51	515550	51	0.00
20/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	515450	51	515450	51	0.00
20/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
20/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
20/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
20/07/2016	GOVI On 02-February-17			GOVI	538.10	537.1650	538.0990	537.1650	0.00
20/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	47790	4	47790	4	0.00
20/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	47590	4	47590	4	0.00
20/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	47690	4	47690	4	0.00
20/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
20/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
20/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
20/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/07/2016	IGOV On 04-August-16			Index Future	247.61	247.6300	247.6050	247.6300	1,064.00
20/07/2016	IGOV On 03-November-16			Index Future	252.35	252.3730	252.3460	252.3730	24.00
20/07/2016	IGOV On 02-February-17			Index Future	257.35	257.3740	257.3460	257.3740	0.00
20/07/2016	ILBI On 04-August-16			Index Future	671.13	671.0910	671.1280	671.0910	156.00
20/07/2016	ILBI On 03-November-16			Index Future	683.93	683.8940	683.9320	683.8940	0.00
20/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0762	100.0774	100.0762	0.00
20/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.05	100.0472	100.0466	100.0472	0.00
20/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.71	99.7129	99.7119	99.7129	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
20/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.81	99.8257	99.8150	99.8257	0.00
20/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.16	100.1756	100.1575	100.1756	0.00
20/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.51	99.5342	99.5078	99.5342	0.00
20/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.24	99.2826	99.2404	99.2826	0.00
20/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.38	99.4399	99.3782	99.4399	0.00
20/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.69	98.8524	98.6864	98.8524	0.00
20/07/2016	IS05 On 16-March-21			Interest Rate Swap	98.07	98.2408	98.0674	98.2408	0.00
20/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.41	97.5907	97.4070	97.5907	0.00
20/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.71	97.9055	97.7063	97.9055	0.00
20/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.86	99.1952	98.8625	99.1952	0.00
20/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.98	96.3204	95.9770	96.3204	0.00
20/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.76	95.1160	94.7644	95.1160	0.00
20/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.84	97.1930	96.8400	97.1930	0.00
20/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
20/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
20/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	10.00
20/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
20/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.45	92.5400	7.4500	92.5400	0.00
20/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.49	92.4800	7.4900	92.4800	0.00
20/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.54	92.4200	7.5400	92.4200	0.00
20/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.58	92.3900	7.5800	92.3900	0.00
20/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.65	92.3000	7.6500	92.3000	0.00
20/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.70	92.2500	7.7000	92.2500	0.00
20/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.74	92.2000	7.7400	92.2000	0.00
20/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.80	92.1500	7.8000	92.1500	0.00
20/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
20/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
20/07/2016	R023 On 04-August-16			Bond Future	8.53	99.4276	8.5279	99.4276	11,634.00
20/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	117	0	117	0	0.00
20/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	133	0	133	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
20/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	125	0	125	0	0.00
20/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1478	2	1478	2	0.00
20/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1519	2	1519	2	0.00
20/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1437	2	1437	2	0.00
20/07/2016	R023 On 03-November-16			Bond Future	8.57	97.3753	8.5689	97.3753	607.00
20/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5391	5	5391	5	0.00
20/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5470	5	5470	5	0.00
20/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5430	5	5430	5	0.00
20/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	137	0	137	0	0.00
20/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	134	0	134	0	0.00
20/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	141	0	141	0	0.00
20/07/2016	R023 On 02-February-17			Bond Future	8.60	99.2995	8.6024	99.2995	0.00
20/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2623	3	2623	3	0.00
20/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2596	2	2596	2	0.00
20/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2569	2	2569	2	0.00
20/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1482	2	1482	2	0.00
20/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1500	2	1500	2	0.00
20/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1465	2	1465	2	0.00
20/07/2016	R035 On 04-August-16			Bond Future	9.38	99.3082	9.3837	99.3082	4,572.00
20/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	7629	7	7629	7	0.00
20/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	7703	8	7703	8	0.00
20/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	7777	8	7777	8	0.00
20/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R035 On 03-November-16			Bond Future	9.43	96.6830	9.4304	96.6830	0.00
20/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	1151	1	1151	1	0.00
20/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1315	1	1315	1	0.00
20/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	1233	1	1233	1	0.00
20/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R186 On 04-August-16			Bond Future	8.79	112.6719	8.7883	112.6719	96,032.00
20/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3019	3	3019	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
20/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1113	1	1113	1	750.00
20/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1334	1	1334	1	500.00
20/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	5668	5	5668	5	0.00
20/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	206	0	206	0	0.00
20/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	181	0	181	0	0.00
20/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8311	8	8311	8	0.00
20/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	193	0	193	0	0.00
20/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	3665	3	3665	3	500.00
20/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3339	3	3339	3	0.00
20/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	3995	4	3995	4	500.00
20/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4328	4	4328	4	0.00
20/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2403	2	2403	2	0.00
20/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	531	1	531	1	0.00
20/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	96	0	96	0	2,500.00
20/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	181	0	181	0	2,500.00
20/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	4	0	4	0	4,031.00
20/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	2366	3	2366	3	0.00
20/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	669	1	669	1	0.00
20/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
20/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	2243	2	2243	2	0.00
20/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	68	0	68	0	1,000.00
20/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	33	0	33	0	0.00
20/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	22	0	22	0	3,569.00
20/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2304	3	2304	3	0.00
20/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	48	0	48	0	0.00
20/07/2016	R186 On 03-November-16			Bond Future	8.83	114.8008	8.8280	114.8008	1,867.00
20/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6215	6	6215	6	0.00
20/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	2797	3	2797	3	0.00
20/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	4825	5	4825	5	1,425.00
20/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	3843	4	3843	4	1,425.00
20/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	2757	3	2757	3	0.00
20/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	2837	3	2837	3	0.00
20/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6493	6	6493	6	0.00
20/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	524	1	524	1	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
20/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	473	1	473	1	5,000.00
20/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1866	2	1866	2	0.00
20/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1837	2	1837	2	0.00
20/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1248	1	1248	1	0.00
20/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1896	2	1896	2	0.00
20/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	869	1	869	1	0.00
20/07/2016	R186 On 02-February-17			Bond Future	8.86	111.6313	8.8605	111.6313	0.00
20/07/2016	R186 On 02-February-17	9.40	Call	Bond Future	5328	5	5328	5	0.00
20/07/2016	R186 On 02-February-17	8.81	Call	Bond Future	2936	3	2936	3	0.00
20/07/2016	R186 On 02-February-17	8.79	Call	Bond Future	2867	3	2867	3	0.00
20/07/2016	R186 On 02-February-17	8.80	Call	Bond Future	2901	3	2901	3	0.00
20/07/2016	R186 On 02-February-17	8.90	Call	Bond Future	3256	3	3256	3	0.00
20/07/2016	R186 On 02-February-17	8.43	Call	Bond Future	1811	2	1811	2	750.00
20/07/2016	R186 On 02-February-17	9.40	Put	Bond Future	1663	2	1663	2	750.00
20/07/2016	R186 On 02-February-17	8.79	Put	Bond Future	3358	3	3358	3	0.00
20/07/2016	R186 On 02-February-17	8.81	Put	Bond Future	3287	3	3287	3	0.00
20/07/2016	R186 On 02-February-17	8.80	Put	Bond Future	3323	3	3323	3	0.00
20/07/2016	R186 On 02-February-17	8.90	Put	Bond Future	2982	3	2982	3	750.00
20/07/2016	R186 On 02-February-17	8.43	Put	Bond Future	4858	5	4858	5	0.00
20/07/2016	R197 On 04-August-16			Bond Future	298.94	299.5816	298.9358	299.5816	1,600.00
20/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	4976	6	4976	6	0.00
20/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	4956	6	4956	6	0.00
20/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	4966	6	4966	6	0.00
20/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R197 On 03-November-16			Bond Future	304.60	305.2604	304.5983	305.2604	0.00
20/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1038	2	1038	2	0.00
20/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1028	2	1028	2	0.00
20/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1018	2	1018	2	0.00
20/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R202 On 04-August-16			Bond Future	249.63	249.0426	249.6335	249.0426	37,137.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6526	6	6526	6	0.00
20/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6535	6	6535	6	0.00
20/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6544	6	6544	6	0.00
20/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	151	0	151	0	0.00
20/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	152	0	152	0	0.00
20/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	151	0	151	0	0.00
20/07/2016	R202 On 03-November-16			Bond Future	254.36	253.7636	254.3621	253.7636	0.00
20/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	512	0	512	0	0.00
20/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	502	0	502	0	0.00
20/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	492	0	492	0	0.00
20/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R203 On 04-August-16			Bond Future	7.73	103.8069	7.7323	103.8069	57,982.00
20/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	2	0	2	0	0.00
20/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	2	0	2	0	0.00
20/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	2	0	2	0	0.00
20/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	515	1	515	1	0.00
20/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	495	1	495	1	0.00
20/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	505	1	505	1	0.00
20/07/2016	R203 On 03-November-16			Bond Future	7.74	101.5967	7.7362	101.5967	0.00
20/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	905	1	905	1	0.00
20/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	920	1	920	1	0.00
20/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	912	1	912	1	0.00
20/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	13	0	13	0	0.00
20/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	13	0	13	0	0.00
20/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	13	0	13	0	0.00
20/07/2016	R203 On 02-February-17			Bond Future	7.65	103.6044	7.6492	103.6044	0.00
20/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	221	0	221	0	0.00
20/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	227	0	227	0	0.00
20/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	224	0	224	0	0.00
20/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	189	0	189	0	0.00
20/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	192	0	192	0	0.00
20/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	186	0	186	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2016	R204 On 04-August-16			Bond Future	7.98	101.0421	7.9843	101.0421	33,127.00
20/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	55	0	55	0	0.00
20/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	51	0	51	0	0.00
20/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	47	0	47	0	0.00
20/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	549	1	549	1	0.00
20/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	567	1	567	1	0.00
20/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	532	1	532	1	0.00
20/07/2016	R204 On 03-November-16			Bond Future	8.01	102.9513	8.0138	102.9513	656.00
20/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2302	2	2302	2	0.00
20/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2285	2	2285	2	0.00
20/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2320	2	2320	2	0.00
20/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	27	0	27	0	0.00
20/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	26	0	26	0	0.00
20/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	28	0	28	0	0.00
20/07/2016	R204 On 02-February-17			Bond Future	8.02	100.9441	8.0154	100.9441	0.00
20/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	892	1	892	1	0.00
20/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	903	1	903	1	0.00
20/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	914	1	914	1	0.00
20/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	442	0	442	0	0.00
20/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	436	0	436	0	0.00
20/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	430	0	430	0	0.00
20/07/2016	R207 On 04-August-16			Bond Future	8.19	97.6523	8.1889	97.6523	74,265.00
20/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	114	0	114	0	0.00
20/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	107	0	107	0	0.00
20/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	121	0	121	0	0.00
20/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	684	1	684	1	0.00
20/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	661	1	661	1	0.00
20/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	640	1	640	1	0.00
20/07/2016	R207 On 02-February-17			Bond Future	8.24	97.8203	8.2406	97.8203	0.00
20/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2056	2	2056	2	62.00
20/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2667	3	2667	3	0.00
20/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	2708	3	2708	3	0.00
20/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2687	3	2687	3	0.00
20/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	385	0	385	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
20/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	234	0	234	0	0.00
20/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	231	0	231	0	0.00
20/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	227	0	227	0	0.00
20/07/2016	R208 On 04-August-16			Bond Future	8.34	96.2921	8.3391	96.2921	48,245.00
20/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	52	0	52	0	0.00
20/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	56	0	56	0	0.00
20/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	60	0	60	0	0.00
20/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1335	1	1335	1	0.00
20/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1302	1	1302	1	0.00
20/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1269	1	1269	1	0.00
20/07/2016	R208 On 03-November-16			Bond Future	8.38	94.7090	8.3789	94.7090	46.00
20/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4116	4	4116	4	0.00
20/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4178	4	4178	4	0.00
20/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4147	4	4147	4	0.00
20/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	76	0	76	0	0.00
20/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	74	0	74	0	0.00
20/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	72	0	72	0	0.00
20/07/2016	R208 On 02-February-17			Bond Future	8.41	96.5807	8.4067	96.5807	0.00
20/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	1791	2	1791	2	0.00
20/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	1771	2	1771	2	0.00
20/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	1811	2	1811	2	0.00
20/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	1008	1	1008	1	0.00
20/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	1021	1	1021	1	0.00
20/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	1034	1	1034	1	0.00
20/07/2016	R209 On 04-August-16			Bond Future	9.33	74.5264	9.3331	74.5264	55,149.00
20/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	607	1	607	1	0.00
20/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8115	8	8115	8	5,624.00
20/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	664	1	664	1	0.00
20/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	635	1	635	1	0.00
20/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	2658	3	2658	3	0.00
20/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6266	6	6266	6	0.00
20/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2102	2	2102	2	5,624.00
20/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1152	1	1152	1	250.00
20/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1265	1	1265	1	0.00

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20/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1179	1	1179	1	0.00
20/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1221	1	1221	1	0.00
20/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	2	0	2	0	250.00
20/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	153	0	153	0	250.00
20/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	685	1	685	1	0.00
20/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	266	0	266	0	0.00
20/07/2016	R209 On 03-November-16			Bond Future	9.37	72.7841	9.3737	72.7841	0.00
20/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6236	6	6236	6	0.00
20/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6337	6	6337	6	0.00
20/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6287	6	6287	6	0.00
20/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	562	1	562	1	5,000.00
20/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	551	1	551	1	0.00
20/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	573	1	573	1	0.00
20/07/2016	R209 On 02-February-17			Bond Future	9.41	74.2226	9.4096	74.2226	0.00
20/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	3733	4	3733	4	0.00
20/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	3808	4	3808	4	0.00
20/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	3770	4	3770	4	0.00
20/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2910	3	2910	3	0.00
20/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2879	3	2879	3	0.00
20/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2848	3	2848	3	0.00
20/07/2016	R210 On 04-August-16			Bond Future	188.88	189.1973	188.8798	189.1973	2,571.00
20/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7370	8	7370	8	0.00
20/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7380	8	7380	8	0.00
20/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7360	8	7360	8	0.00
20/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R210 On 03-November-16			Bond Future	190.18	190.5069	190.1806	190.5069	0.00
20/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1281	2	1281	2	0.00
20/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1261	2	1261	2	0.00
20/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1271	2	1271	2	0.00
20/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R210 On 03-November-16	188.91	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
20/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R211 On 04-August-16			Bond Future	139.86	139.8109	139.8554	139.8109	60.00
20/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2765	3	2765	3	0.00
20/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2785	3	2785	3	0.00
20/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2775	3	2775	3	0.00
20/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R211 On 03-November-16			Bond Future	142.50	142.4611	142.5045	142.4611	0.00
20/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	745	1	745	1	0.00
20/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	755	1	755	1	0.00
20/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	765	1	765	1	0.00
20/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R212 On 04-August-16			Bond Future	146.15	146.0968	146.1457	146.0968	4,524.00
20/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3706	4	3706	4	0.00
20/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3716	4	3716	4	0.00
20/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3726	4	3726	4	0.00
20/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R212 On 03-November-16			Bond Future	148.91	148.8662	148.9140	148.8662	0.00
20/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	804	1	804	1	0.00
20/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	794	1	794	1	0.00
20/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	814	1	814	1	0.00
20/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R213 On 04-August-16			Bond Future	9.22	85.2925	9.2183	85.2925	43,896.00
20/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	334	0	334	0	0.00
20/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	299	0	299	0	0.00
20/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	316	0	316	0	0.00
20/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1901	2	1901	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1847	2	1847	2	0.00
20/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1794	2	1794	2	0.00
20/07/2016	R213 On 03-November-16			Bond Future	9.26	83.3535	9.2625	83.3535	0.00
20/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6546	6	6546	6	0.00
20/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6494	6	6494	6	0.00
20/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6443	6	6443	6	0.00
20/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	478	1	478	1	0.00
20/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	488	1	488	1	0.00
20/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	468	1	468	1	0.00
20/07/2016	R213 On 02-February-17			Bond Future	9.30	85.0007	9.3027	85.0007	0.00
20/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3516	3	3516	3	0.00
20/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3589	3	3589	3	0.00
20/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3552	3	3552	3	0.00
20/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2862	3	2862	3	0.00
20/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2801	3	2801	3	0.00
20/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2831	3	2831	3	0.00
20/07/2016	R214 On 04-August-16			Bond Future	9.43	74.8583	9.4328	74.8583	29,156.00
20/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	544	1	544	1	1,300.00
20/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	405	0	405	0	0.00
20/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	11765	12	11765	12	5,610.00
20/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	448	0	448	0	0.00
20/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	426	0	426	0	0.00
20/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	5909	6	5909	6	5,610.00
20/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	1	0	1	0	1,300.00
20/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1525	2	1525	2	0.00
20/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1729	2	1729	2	0.00
20/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1836	2	1836	2	0.00
20/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
20/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	6	0	6	0	0.00
20/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1782	2	1782	2	0.00
20/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	6952	7	6952	7	0.00
20/07/2016	R214 On 03-November-16			Bond Future	9.47	72.9758	9.4745	72.9758	3,395.00
20/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6431	6	6431	6	0.00
20/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6532	6	6532	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
20/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6481	6	6481	6	0.00
20/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	643	1	643	1	0.00
20/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	631	1	631	1	0.00
20/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	619	1	619	1	0.00
20/07/2016	R214 On 02-February-17			Bond Future	9.51	74.4178	9.5128	74.4178	0.00
20/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4099	4	4099	4	0.00
20/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4060	4	4060	4	0.00
20/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4139	4	4139	4	0.00
20/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2983	3	2983	3	0.00
20/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	3014	3	3014	3	0.00
20/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2952	3	2952	3	0.00
20/07/2016	R248 On 04-August-16			Bond Future	9.52	96.0257	9.5182	96.0257	56,369.00
20/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	378	0	378	0	0.00
20/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	399	0	399	0	0.00
20/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	358	0	358	0	0.00
20/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	2850	3	2850	3	0.00
20/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	2926	3	2926	3	0.00
20/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	3004	3	3004	3	0.00
20/07/2016	R248 On 03-November-16			Bond Future	9.56	93.4019	9.5623	93.4019	1,691.00
20/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	8037	8	8037	8	0.00
20/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	7973	8	7973	8	0.00
20/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	7910	8	7910	8	0.00
20/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	968	1	968	1	0.00
20/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	952	1	952	1	0.00
20/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	984	1	984	1	0.00
20/07/2016	R248 On 02-February-17			Bond Future	9.60	95.2477	9.6033	95.2477	0.00
20/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5348	5	5348	5	0.00
20/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5397	5	5397	5	0.00
20/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5447	5	5447	5	0.00
20/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3899	4	3899	4	0.00
20/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3939	4	3939	4	0.00
20/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3860	4	3860	4	0.00