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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
21/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	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
21/07/2016	2025 On 04-August-16			Bond Future	127.67	127.6544	127.6687	127.6544	2,700.00
21/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3809	4	3809	4	0.00
21/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3799	4	3799	4	0.00
21/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3819	4	3819	4	0.00
21/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2025 On 03-November-16			Bond Future	130.09	130.0725	130.0867	130.0725	0.00
21/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	857	1	857	1	0.00
21/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	867	1	867	1	0.00
21/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	877	1	877	1	0.00
21/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2030 On 04-August-16			Bond Future	9.15	91.1312	9.1481	91.1312	27,010.00
21/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	6942	7	6942	7	0.00
21/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2030 On 03-November-16			Bond Future	9.19	92.8519	9.1898	92.8519	4,760.00
21/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	986	1	986	1	0.00
21/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	1056	1	1056	1	0.00
21/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	1126	1	1126	1	0.00
21/07/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2032 On 04-August-16			Bond Future	9.26	94.3583	9.2635	94.3583	11,997.00
21/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	243	0	243	0	0.00
21/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	274	0	274	0	0.00
21/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	258	0	258	0	0.00
21/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2314	3	2314	3	0.00
21/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2251	3	2251	3	0.00
21/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2379	3	2379	3	0.00
21/07/2016	2032 On 03-November-16			Bond Future	9.31	91.9812	9.3086	91.9812	0.00
21/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7459	7	7459	7	0.00
21/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7574	7	7574	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
21/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7517	7	7517	7	0.00
21/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	500	1	500	1	0.00
21/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	490	1	490	1	0.00
21/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	480	1	480	1	0.00
21/07/2016	2032 On 02-February-17			Bond Future	9.35	93.7988	9.3488	93.7988	0.00
21/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4211	4	4211	4	0.00
21/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4294	4	4294	4	0.00
21/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4252	4	4252	4	0.00
21/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	2980	3	2980	3	0.00
21/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	3012	3	3012	3	0.00
21/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	2948	3	2948	3	0.00
21/07/2016	2033 On 04-August-16			Bond Future	107.62	107.9108	107.6191	107.9108	4,368.00
21/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	2629	3	2629	3	0.00
21/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	2619	3	2619	3	0.00
21/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	2609	3	2609	3	0.00
21/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2033 On 03-November-16			Bond Future	108.64	108.9381	108.6406	108.9381	0.00
21/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
21/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
21/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
21/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	519	0	519	0	0.00
21/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	529	0	529	0	0.00
21/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	539	0	539	0	0.00
21/07/2016	2037 On 04-August-16			Bond Future	9.40	91.7856	9.4030	91.7856	40,481.00
21/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	524	0	524	0	0.00
21/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	551	0	551	0	0.00
21/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	579	1	579	1	0.00
21/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	1856	2	1856	2	0.00
21/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	1798	2	1798	2	0.00
21/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	1916	2	1916	2	0.00
21/07/2016	2037 On 03-November-16			Bond Future	9.45	93.5186	9.4453	93.5186	0.00
21/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	7785	8	7785	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
21/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	7845	8	7845	8	0.00
21/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	7905	8	7905	8	0.00
21/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	677	1	677	1	0.00
21/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	664	1	664	1	0.00
21/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	690	1	690	1	0.00
21/07/2016	2037 On 02-February-17			Bond Future	9.48	91.1097	9.4834	91.1097	0.00
21/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	4792	5	4792	5	0.00
21/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	4883	5	4883	5	0.00
21/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	4838	5	4838	5	0.00
21/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3348	3	3348	3	0.00
21/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3313	3	3313	3	0.00
21/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3278	3	3278	3	0.00
21/07/2016	2038 On 04-August-16			Bond Future	133.52	133.7367	133.5225	133.7367	21,342.00
21/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4213	4	4213	4	0.00
21/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4223	4	4223	4	0.00
21/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4203	4	4203	4	0.00
21/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2038 On 03-November-16			Bond Future	136.05	136.2700	136.0515	136.2700	0.00
21/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
21/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
21/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
21/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	269	0	269	0	0.00
21/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	259	0	259	0	0.00
21/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	279	0	279	0	0.00
21/07/2016	2040 On 04-August-16			Bond Future	9.44	95.7636	9.4379	95.7636	3,651.00
21/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1522	1	1522	1	0.00
21/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1469	1	1469	1	0.00
21/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1418	1	1418	1	0.00
21/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	872	1	872	1	0.00
21/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	910	1	910	1	0.00
21/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	948	1	948	1	0.00
21/07/2016	2040 On 03-November-16			Bond Future	9.48	97.5717	9.4799	97.5717	0.00

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21/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4278	4	4278	4	0.00
21/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4330	4	4330	4	0.00
21/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4226	4	4226	4	0.00
21/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2368	3	2368	3	0.00
21/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2299	2	2299	2	0.00
21/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2333	2	2333	2	0.00
21/07/2016	2044 On 04-August-16			Bond Future	9.48	92.7405	9.4828	92.7405	19,244.00
21/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1313	1	1313	1	0.00
21/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1265	1	1265	1	0.00
21/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1219	1	1219	1	0.00
21/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1109	1	1109	1	0.00
21/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1066	1	1066	1	0.00
21/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1153	1	1153	1	0.00
21/07/2016	2044 On 03-November-16			Bond Future	9.52	94.4916	9.5242	94.4916	285.00
21/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	8339	8	8339	8	0.00
21/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	8403	8	8403	8	0.00
21/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	8274	8	8274	8	0.00
21/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	788	1	788	1	0.00
21/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	802	1	802	1	0.00
21/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	816	1	816	1	0.00
21/07/2016	2044 On 02-February-17			Bond Future	9.56	91.9767	9.5618	91.9767	0.00
21/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5458	5	5458	5	0.00
21/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5409	5	5409	5	0.00
21/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5508	5	5508	5	0.00
21/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3621	4	3621	4	0.00
21/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3584	4	3584	4	0.00
21/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3658	4	3658	4	0.00
21/07/2016	2046 On 04-August-16			Bond Future	134.14	134.1250	134.1404	134.1250	17,253.00
21/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	5140	5	5140	5	0.00
21/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	5130	5	5130	5	0.00
21/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	5120	5	5120	5	0.00
21/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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21/07/2016	2046 On 03-November-16			Bond Future	135.18	135.1636	135.1791	135.1636	0.00
21/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
21/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
21/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
21/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	1911	2	1911	2	0.00
21/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	1891	2	1891	2	0.00
21/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	1901	2	1901	2	0.00
21/07/2016	2050 On 04-August-16			Bond Future	142.71	142.6898	142.7064	142.6898	21,699.00
21/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	3586	4	3586	4	0.00
21/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	3566	4	3566	4	0.00
21/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	3576	4	3576	4	0.00
21/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
21/07/2016	2050 On 03-November-16			Bond Future	145.41	145.3928	145.4095	145.3928	0.00
21/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
21/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
21/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
21/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	4120	4	4120	4	0.00
21/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	4130	4	4130	4	0.00
21/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	4110	4	4110	4	0.00
21/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	AL37 On 04-August-16			Index Future	493.29	492.3180	493.2890	492.3180	15.00
21/07/2016	AL37 On 03-November-16			Index Future	502.70	501.7150	502.7030	501.7150	0.00
21/07/2016	AL7T On 04-August-16			Index Future	573.03	571.5330	573.0280	571.5330	11.00
21/07/2016	AL7T On 03-November-16			Index Future	583.96	582.4420	583.9640	582.4420	0.00
21/07/2016	ALBI On 04-August-16			Index Future	521.41	519.9230	521.4070	519.9230	724.00
21/07/2016	ALBI On 03-November-16			Index Future	531.36	529.8460	531.3570	529.8460	20.00
21/07/2016	ALBI On 02-February-17			Index Future	541.84	540.3130	541.8390	540.3130	0.00
21/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	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
21/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2016	EL28 On 04-August-16			Bond Future	131.64	132.0230	131.6404	132.0230	0.00
21/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4760	5	4760	5	0.00
21/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4770	5	4770	5	0.00
21/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4780	5	4780	5	0.00
21/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
21/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
21/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
21/07/2016	EL28 On 03-November-16			Bond Future	132.47	132.8635	132.4732	132.8635	0.00
21/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	323	1	323	1	0.00
21/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	303	1	303	1	0.00
21/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	313	1	313	1	0.00
21/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
21/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
21/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
21/07/2016	ES33 On 04-August-16			Bond Future	10.27	80.6392	10.2729	80.6392	8,789.00
21/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
21/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
21/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
21/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	218	0	218	0	0.00
21/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	86	0	86	0	0.00
21/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	152	0	152	0	0.00
21/07/2016	ES33 On 03-November-16			Bond Future	10.35	78.3693	10.3468	78.3693	0.00
21/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5925	6	5925	6	0.00
21/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5809	6	5809	6	0.00
21/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5867	6	5867	6	0.00
21/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
21/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
21/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
21/07/2016	ES33 On 02-February-17			Bond Future	10.42	79.9179	10.4191	79.9179	0.00
21/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1217	1	1217	1	0.00
21/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1154	1	1154	1	0.00
21/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1091	1	1091	1	0.00
21/07/2016	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
21/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
21/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
21/07/2016	ES42 On 04-August-16			Bond Future	10.40	85.2439	10.3977	85.2439	7,270.00
21/07/2016	ES42 On 03-November-16			Bond Future	10.47	82.5910	10.4694	82.5910	0.00
21/07/2016	GOVI On 04-August-16			GOVI	519.20	517.7920	519.1960	517.7920	449.00
21/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
21/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
21/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
21/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	18140	3	18140	3	0.00
21/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	17940	3	17940	3	0.00
21/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	18040	3	18040	3	0.00
21/07/2016	GOVI On 03-November-16			GOVI	529.10	527.6750	529.1040	527.6750	137.00
21/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	529940	52	529940	52	0.00
21/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	529840	52	529840	52	0.00
21/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	529740	52	529740	52	0.00
21/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
21/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
21/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
21/07/2016	GOVI On 02-February-17			GOVI	539.54	538.0990	539.5420	538.0990	0.00
21/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	62220	5	62220	5	0.00
21/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	62020	5	62020	5	0.00
21/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	62120	5	62120	5	0.00
21/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
21/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
21/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
21/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/07/2016	IGOV On 04-August-16			Index Future	247.49	247.6050	247.4920	247.6050	1,064.00
21/07/2016	IGOV On 03-November-16			Index Future	252.23	252.3460	252.2300	252.3460	24.00
21/07/2016	IGOV On 02-February-17			Index Future	257.22	257.3460	257.2210	257.3460	0.00
21/07/2016	ILBI On 04-August-16			Index Future	670.85	671.1280	670.8500	671.1280	156.00
21/07/2016	ILBI On 03-November-16			Index Future	683.65	683.9320	683.6480	683.9320	0.00
21/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0774	100.0691	100.0774	0.00
21/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0466	100.0261	100.0466	0.00
21/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.68	99.7119	99.6755	99.7119	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
21/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.77	99.8150	99.7653	99.8150	0.00
21/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.09	100.1575	100.0935	100.1575	0.00
21/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.43	99.5078	99.4295	99.5078	0.00
21/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.14	99.2404	99.1397	99.2404	0.00
21/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.26	99.3782	99.2566	99.3782	0.00
21/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.53	98.6864	98.5250	98.6864	0.00
21/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.89	98.0674	97.8906	98.0674	0.00
21/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.22	97.4070	97.2175	97.4070	0.00
21/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.51	97.7063	97.5136	97.7063	0.00
21/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.59	98.8625	98.5898	98.8625	0.00
21/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.70	95.9770	95.6974	95.9770	0.00
21/07/2016	IS10 On 15-June-26			Interest Rate Swap	94.48	94.7644	94.4791	94.7644	0.00
21/07/2016	IS10 On 21-September-26			Interest Rate Swap	96.55	96.8400	96.5521	96.8400	0.00
21/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
21/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.39	92.6000	7.3900	92.6000	10.00
21/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.43	92.5600	7.4300	92.5600	0.00
21/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.44	92.5500	7.4400	92.5500	0.00
21/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.49	92.5100	7.4900	92.5100	0.00
21/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.55	92.4600	7.5500	92.4600	0.00
21/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.59	92.4200	7.5900	92.4200	0.00
21/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.67	92.3500	7.6700	92.3500	0.00
21/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.71	92.3000	7.7100	92.3000	0.00
21/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.75	92.2600	7.7500	92.2600	0.00
21/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.77	92.2000	7.7700	92.2000	0.00
21/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	7.9800	92.0200	0.00
21/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
21/07/2016	R023 On 04-August-16			Bond Future	8.48	99.5806	8.4771	99.5806	11,634.00
21/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	149	0	149	0	0.00
21/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	169	0	169	0	0.00
21/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	158	0	158	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
21/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1266	1	1266	1	0.00
21/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1305	2	1305	2	0.00
21/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1227	1	1227	1	0.00
21/07/2016	R023 On 03-November-16			Bond Future	8.52	97.5298	8.5155	97.5298	607.00
21/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5620	5	5620	5	0.00
21/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5701	5	5701	5	0.00
21/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5660	5	5660	5	0.00
21/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	117	0	117	0	0.00
21/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	114	0	114	0	0.00
21/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	120	0	120	0	0.00
21/07/2016	R023 On 02-February-17			Bond Future	8.55	99.4568	8.5468	99.4568	0.00
21/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2773	3	2773	3	0.00
21/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2745	3	2745	3	0.00
21/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2717	3	2717	3	0.00
21/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1379	1	1379	1	0.00
21/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1395	2	1395	2	0.00
21/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1362	1	1362	1	0.00
21/07/2016	R035 On 04-August-16			Bond Future	9.34	99.4908	9.3430	99.4908	4,572.00
21/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	7973	8	7973	8	0.00
21/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	8046	8	8046	8	0.00
21/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	8120	8	8120	8	0.00
21/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R035 On 03-November-16			Bond Future	9.39	96.8677	9.3885	96.8677	0.00
21/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	1501	1	1501	1	0.00
21/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1665	1	1665	1	0.00
21/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	1583	1	1583	1	0.00
21/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R186 On 04-August-16			Bond Future	8.75	112.9011	8.7476	112.9011	96,183.00
21/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3280	3	3280	3	0.00
21/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1265	1	1265	1	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1506	1	1506	1	500.00
21/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	5961	6	5961	6	0.00
21/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	242	0	242	0	0.00
21/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	213	0	213	0	0.00
21/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8606	8	8606	8	0.00
21/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3609	3	3609	3	0.00
21/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	4276	4	4276	4	500.00
21/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4613	4	4613	4	0.00
21/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	228	0	228	0	0.00
21/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	3941	4	3941	4	500.00
21/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2642	2	2642	2	0.00
21/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	408	1	408	1	0.00
21/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	62	0	62	0	2,500.00
21/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	125	0	125	0	2,500.00
21/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	2	0	2	0	4,031.00
21/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	2103	2	2103	2	0.00
21/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	526	1	526	1	0.00
21/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
21/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	1984	2	1984	2	0.00
21/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	43	0	43	0	1,000.00
21/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	19	0	19	0	0.00
21/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2043	2	2043	2	0.00
21/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	29	0	29	0	0.00
21/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	13	0	13	0	3,569.00
21/07/2016	R186 On 03-November-16			Bond Future	8.79	115.0328	8.7857	115.0328	1,867.00
21/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6462	6	6462	6	0.00
21/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	2962	3	2962	3	0.00
21/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5047	5	5047	5	1,425.00
21/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4041	4	4041	4	1,425.00
21/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	2920	3	2920	3	0.00
21/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	3003	3	3003	3	0.00
21/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6745	6	6745	6	0.00
21/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	471	1	471	1	5,000.00
21/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	424	0	424	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
21/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1731	2	1731	2	0.00
21/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1703	2	1703	2	0.00
21/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1145	1	1145	1	0.00
21/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1759	2	1759	2	0.00
21/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	791	1	791	1	0.00
21/07/2016	R186 On 02-February-17			Bond Future	8.82	112.0011	8.8170	112.0011	0.00
21/07/2016	R186 On 02-February-17	9.40	Call	Bond Future	5532	5	5532	5	0.00
21/07/2016	R186 On 02-February-17	8.81	Call	Bond Future	3080	3	3080	3	0.00
21/07/2016	R186 On 02-February-17	8.79	Call	Bond Future	3009	3	3009	3	0.00
21/07/2016	R186 On 02-February-17	8.80	Call	Bond Future	3045	3	3045	3	0.00
21/07/2016	R186 On 02-February-17	8.90	Call	Bond Future	3411	3	3411	3	0.00
21/07/2016	R186 On 02-February-17	8.43	Call	Bond Future	1916	2	1916	2	750.00
21/07/2016	R186 On 02-February-17	9.40	Put	Bond Future	1564	2	1564	2	750.00
21/07/2016	R186 On 02-February-17	8.79	Put	Bond Future	3198	3	3198	3	0.00
21/07/2016	R186 On 02-February-17	8.81	Put	Bond Future	3129	3	3129	3	0.00
21/07/2016	R186 On 02-February-17	8.80	Put	Bond Future	3163	3	3163	3	0.00
21/07/2016	R186 On 02-February-17	8.90	Put	Bond Future	2834	3	2834	3	750.00
21/07/2016	R186 On 02-February-17	8.43	Put	Bond Future	4659	5	4659	5	0.00
21/07/2016	R197 On 04-August-16			Bond Future	298.97	298.9358	298.9691	298.9358	1,600.00
21/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5009	5	5009	5	0.00
21/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	4989	5	4989	5	0.00
21/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	4999	5	4999	5	0.00
21/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R197 On 03-November-16			Bond Future	304.63	304.5983	304.6315	304.5983	0.00
21/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1072	1	1072	1	0.00
21/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1062	1	1062	1	0.00
21/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1052	1	1052	1	0.00
21/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R202 On 04-August-16			Bond Future	249.66	249.6335	249.6618	249.6335	37,137.00
21/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6531	7	6531	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
21/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6540	7	6540	7	0.00
21/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6550	7	6550	7	0.00
21/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	129	0	129	0	0.00
21/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	129	0	129	0	0.00
21/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	128	0	128	0	0.00
21/07/2016	R202 On 03-November-16			Bond Future	254.39	254.3621	254.3904	254.3621	0.00
21/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	540	1	540	1	0.00
21/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	530	1	530	1	0.00
21/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	520	0	520	0	0.00
21/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R203 On 04-August-16			Bond Future	7.67	103.8407	7.6747	103.8407	57,982.00
21/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	2	0	2	0	0.00
21/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	3	0	3	0	0.00
21/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	3	0	3	0	0.00
21/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	456	1	456	1	0.00
21/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	436	0	436	0	0.00
21/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	446	1	446	1	0.00
21/07/2016	R203 On 03-November-16			Bond Future	7.66	101.6297	7.6616	101.6297	0.00
21/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	962	1	962	1	0.00
21/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	977	1	977	1	0.00
21/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	970	1	970	1	0.00
21/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	10	0	10	0	0.00
21/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	9	0	9	0	0.00
21/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	10	0	10	0	0.00
21/07/2016	R203 On 02-February-17			Bond Future	7.55	103.6378	7.5473	103.6378	0.00
21/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	253	0	253	0	0.00
21/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	260	0	260	0	0.00
21/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	256	0	256	0	0.00
21/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	162	0	162	0	0.00
21/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	164	0	164	0	0.00
21/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	160	0	160	0	0.00
21/07/2016	R204 On 04-August-16			Bond Future	7.93	101.1105	7.9278	101.1105	33,127.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	76	0	76	0	0.00
21/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	70	0	70	0	0.00
21/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	66	0	66	0	0.00
21/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	448	1	448	1	0.00
21/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	465	1	465	1	0.00
21/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	432	1	432	1	0.00
21/07/2016	R204 On 03-November-16			Bond Future	7.95	103.0196	7.9501	103.0196	656.00
21/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2418	2	2418	2	0.00
21/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2400	2	2400	2	0.00
21/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2436	2	2436	2	0.00
21/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	21	0	21	0	0.00
21/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	21	0	21	0	0.00
21/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	22	0	22	0	0.00
21/07/2016	R204 On 02-February-17			Bond Future	7.94	101.0135	7.9442	101.0135	0.00
21/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	967	1	967	1	0.00
21/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	978	1	978	1	0.00
21/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	989	1	989	1	0.00
21/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	396	0	396	0	0.00
21/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	390	0	390	0	0.00
21/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	384	0	384	0	0.00
21/07/2016	R207 On 04-August-16			Bond Future	8.14	97.7449	8.1377	97.7449	74,265.00
21/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	145	0	145	0	0.00
21/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	137	0	137	0	0.00
21/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	154	0	154	0	0.00
21/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	565	1	565	1	0.00
21/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	545	1	545	1	0.00
21/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	525	1	525	1	0.00
21/07/2016	R207 On 02-February-17			Bond Future	8.18	97.9149	8.1809	97.9149	0.00
21/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2168	2	2168	2	62.00
21/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2792	3	2792	3	0.00
21/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	2833	3	2833	3	0.00
21/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2812	3	2812	3	0.00
21/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	347	0	347	0	0.00
21/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	209	0	209	0	0.00

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21/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	205	0	205	0	0.00
21/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	202	0	202	0	0.00
21/07/2016	R208 On 04-August-16			Bond Future	8.29	96.4088	8.2880	96.4088	48,245.00
21/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	68	0	68	0	0.00
21/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	73	0	73	0	0.00
21/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	78	0	78	0	0.00
21/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1164	1	1164	1	0.00
21/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1132	1	1132	1	0.00
21/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1101	1	1101	1	0.00
21/07/2016	R208 On 03-November-16			Bond Future	8.32	94.8265	8.3245	94.8265	46.00
21/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4293	4	4293	4	0.00
21/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4356	4	4356	4	0.00
21/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4325	4	4325	4	0.00
21/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	63	0	63	0	0.00
21/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	61	0	61	0	0.00
21/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	60	0	60	0	0.00
21/07/2016	R208 On 02-February-17			Bond Future	8.35	96.7002	8.3493	96.7002	0.00
21/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	1903	2	1903	2	0.00
21/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	1883	2	1883	2	0.00
21/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	1924	2	1924	2	0.00
21/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	930	1	930	1	0.00
21/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	942	1	942	1	0.00
21/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	954	1	954	1	0.00
21/07/2016	R209 On 04-August-16			Bond Future	9.30	74.7128	9.2975	74.7128	54,904.00
21/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	681	1	681	1	0.00
21/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	8366	8	8366	8	5,624.00
21/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	743	1	743	1	0.00
21/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	711	1	711	1	0.00
21/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	2865	3	2865	3	0.00
21/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6516	6	6516	6	0.00
21/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2285	2	2285	2	5,624.00
21/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1276	1	1276	1	250.00
21/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1087	1	1087	1	0.00
21/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00

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21/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1008	1	1008	1	0.00
21/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1047	1	1047	1	0.00
21/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	1	0	1	0	250.00
21/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	109	0	109	0	250.00
21/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	558	1	558	1	0.00
21/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	199	0	199	0	0.00
21/07/2016	R209 On 03-November-16			Bond Future	9.34	72.9730	9.3371	72.9730	0.00
21/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6443	6	6443	6	0.00
21/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6546	6	6546	6	0.00
21/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6495	6	6495	6	0.00
21/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	515	1	515	1	5,000.00
21/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	504	1	504	1	0.00
21/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	525	1	525	1	0.00
21/07/2016	R209 On 02-February-17			Bond Future	9.37	74.4149	9.3723	74.4149	0.00
21/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	3872	4	3872	4	0.00
21/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	3948	4	3948	4	0.00
21/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	3910	4	3910	4	0.00
21/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2790	3	2790	3	0.00
21/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2760	3	2760	3	0.00
21/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2730	3	2730	3	0.00
21/07/2016	R210 On 04-August-16			Bond Future	188.33	188.8798	188.3317	188.8798	2,589.00
21/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	6822	7	6822	7	0.00
21/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	6832	7	6832	7	0.00
21/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	6812	7	6812	7	0.00
21/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R210 On 03-November-16			Bond Future	189.62	190.1806	189.6217	190.1806	0.00
21/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	722	1	722	1	0.00
21/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	702	1	702	1	0.00
21/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	712	1	712	1	0.00
21/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R210 On 03-November-16	188.92	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
21/07/2016	R211 On 04-August-16			Bond Future	139.87	139.8554	139.8702	139.8554	78.00
21/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2780	3	2780	3	0.00
21/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2800	3	2800	3	0.00
21/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2790	3	2790	3	0.00
21/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R211 On 03-November-16			Bond Future	142.52	142.5045	142.5193	142.5045	0.00
21/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	759	1	759	1	0.00
21/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	769	1	769	1	0.00
21/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	779	1	779	1	0.00
21/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R212 On 04-August-16			Bond Future	146.16	146.1457	146.1619	146.1457	4,524.00
21/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3722	4	3722	4	0.00
21/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3732	4	3732	4	0.00
21/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3742	4	3742	4	0.00
21/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R212 On 03-November-16			Bond Future	148.93	148.9140	148.9303	148.9140	0.00
21/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	820	1	820	1	0.00
21/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	810	1	810	1	0.00
21/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	830	1	830	1	0.00
21/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R213 On 04-August-16			Bond Future	9.18	85.5115	9.1776	85.5115	43,349.00
21/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	387	0	387	0	0.00
21/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	347	0	347	0	0.00
21/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	367	0	367	0	0.00
21/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	1667	2	1667	2	0.00
21/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	1615	2	1615	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
21/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1564	2	1564	2	0.00
21/07/2016	R213 On 03-November-16			Bond Future	9.22	83.5756	9.2205	83.5756	0.00
21/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6787	7	6787	7	0.00
21/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6735	6	6735	6	0.00
21/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6683	6	6683	6	0.00
21/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	431	0	431	0	0.00
21/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	440	0	440	0	0.00
21/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	422	0	422	0	0.00
21/07/2016	R213 On 02-February-17			Bond Future	9.26	85.2268	9.2598	85.2268	0.00
21/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3671	4	3671	4	0.00
21/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3745	4	3745	4	0.00
21/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3708	4	3708	4	0.00
21/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2725	3	2725	3	0.00
21/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2667	3	2667	3	0.00
21/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2696	3	2696	3	0.00
21/07/2016	R214 On 04-August-16			Bond Future	9.39	75.0153	9.3921	75.0153	29,129.00
21/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	623	1	623	1	1,300.00
21/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	466	0	466	0	0.00
21/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	12063	12	12063	12	5,610.00
21/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	515	0	515	0	0.00
21/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	490	0	490	0	0.00
21/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	6205	6	6205	6	5,610.00
21/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	2	0	2	0	1,300.00
21/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1306	2	1306	2	0.00
21/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1498	2	1498	2	0.00
21/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1599	2	1599	2	0.00
21/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
21/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	3	0	3	0	0.00
21/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1548	2	1548	2	0.00
21/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	6654	7	6654	7	0.00
21/07/2016	R214 On 03-November-16			Bond Future	9.43	73.1348	9.4327	73.1348	3,395.00
21/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6676	6	6676	6	0.00
21/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6779	7	6779	7	0.00
21/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6728	6	6728	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
21/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	585	1	585	1	0.00
21/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	574	1	574	1	0.00
21/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	563	1	563	1	0.00
21/07/2016	R214 On 02-February-17			Bond Future	9.47	74.5798	9.4702	74.5798	0.00
21/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4269	4	4269	4	0.00
21/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4229	4	4229	4	0.00
21/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4309	4	4309	4	0.00
21/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2845	3	2845	3	0.00
21/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	2876	3	2876	3	0.00
21/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2815	3	2815	3	0.00
21/07/2016	R248 On 04-August-16			Bond Future	9.47	96.2259	9.4725	96.2259	56,369.00
21/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	444	0	444	0	0.00
21/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	468	0	468	0	0.00
21/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	421	0	421	0	0.00
21/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	2494	3	2494	3	0.00
21/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	2567	3	2567	3	0.00
21/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	2641	3	2641	3	0.00
21/07/2016	R248 On 03-November-16			Bond Future	9.52	93.6047	9.5154	93.6047	1,691.00
21/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	8381	8	8381	8	0.00
21/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	8316	8	8316	8	0.00
21/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	8251	8	8251	8	0.00
21/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	877	1	877	1	0.00
21/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	862	1	862	1	0.00
21/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	892	1	892	1	0.00
21/07/2016	R248 On 02-February-17			Bond Future	9.56	95.4541	9.5553	95.4541	0.00
21/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5592	5	5592	5	0.00
21/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5642	5	5642	5	0.00
21/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5693	5	5693	5	0.00
21/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3705	4	3705	4	0.00
21/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3743	4	3743	4	0.00
21/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3667	4	3667	4	0.00