



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 18/07/2016 TO: 18/07/2016

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	2025 On 04-August-16			Bond Future	127.75	127.8323	127.7473	127.8323	3,012.00
18/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3887	4	4	4	0.00
18/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3877	4	4	4	0.00
18/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3897	4	4	4	0.00
18/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2025 On 03-November-16			Bond Future	130.17	130.2570	130.1693	130.2570	0.00
18/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	939	1	1	1	0.00
18/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	949	1	1	1	0.00
18/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	959	1	1	1	0.00
18/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2030 On 04-August-16			Bond Future	9.24	91.6158	90.7565	91.6158	27,010.00
18/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	6275	7	6	7	0.00
18/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2030 On 03-November-16			Bond Future	9.29	93.3480	92.4716	93.3480	0.00
18/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	309	1	0	1	0.00
18/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	379	1	0	1	0.00
18/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	448	1	0	1	0.00
18/07/2016	2030 On 03-November-16	9.33	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
18/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2032 On 04-August-16			Bond Future	9.36	94.8395	93.9577	94.8395	11,984.00
18/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	181	0	0	0	0.00
18/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	204	0	0	0	0.00
18/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	193	0	0	0	0.00
18/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2962	2	3	2	0.00
18/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2894	2	3	2	0.00
18/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	3030	2	3	2	0.00
18/07/2016	2032 On 03-November-16			Bond Future	9.40	92.4739	91.5746	92.4739	0.00
18/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	6848	8	7	8	0.00
18/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	6961	8	7	8	0.00
18/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	6905	8	7	8	0.00
18/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	614	1	1	1	0.00
18/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	602	0	1	0	0.00
18/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	591	0	1	0	0.00
18/07/2016	2032 On 02-February-17			Bond Future	9.45	94.3050	93.3864	94.3050	0.00
18/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	3786	4	4	4	0.00
18/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	3864	4	4	4	0.00
18/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	3825	4	4	4	0.00
18/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	3287	3	3	3	0.00
18/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	3322	3	3	3	0.00
18/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	3253	3	3	3	0.00
18/07/2016	2033 On 04-August-16			Bond Future	108.01	108.0027	108.0142	108.0027	4,353.00
18/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	3024	3	3	3	0.00
18/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	3014	3	3	3	0.00
18/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	3004	3	3	3	0.00
18/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2033 On 03-November-16			Bond Future	109.05	109.0344	109.0453	109.0344	0.00
18/07/2016	2033 On 03-November-16	109.18	Call	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
18/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
18/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
18/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	115	0	0	0	0.00
18/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	125	0	0	0	0.00
18/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	135	0	0	0	0.00
18/07/2016	2037 On 04-August-16			Bond Future	9.48	92.3974	91.4304	92.3974	40,481.00
18/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	428	1	0	1	0.00
18/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	450	1	0	1	0.00
18/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	472	1	0	1	0.00
18/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	2410	2	2	2	0.00
18/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	2346	2	2	2	0.00
18/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	2475	2	2	2	0.00
18/07/2016	2037 On 03-November-16			Bond Future	9.53	94.1444	93.1583	94.1444	0.00
18/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	7247	8	7	8	0.00
18/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	7306	8	7	8	0.00
18/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	7366	8	7	8	0.00
18/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	805	1	1	1	0.00
18/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	791	1	1	1	0.00
18/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	819	1	1	1	0.00
18/07/2016	2037 On 02-February-17			Bond Future	9.57	91.7517	90.7444	91.7517	0.00
18/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	4451	5	4	5	0.00
18/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	4538	5	5	5	0.00
18/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	4495	5	4	5	0.00
18/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3683	3	4	3	0.00
18/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3645	3	4	3	0.00
18/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3608	3	4	3	0.00
18/07/2016	2038 On 04-August-16			Bond Future	133.79	134.0045	133.7906	134.0045	21,368.00
18/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4481	5	4	5	0.00
18/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4491	5	4	5	0.00
18/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4471	5	4	5	0.00
18/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2038 On 04-August-16	129.30	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
18/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2038 On 03-November-16			Bond Future	136.33	136.5463	136.3270	136.5463	0.00
18/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
18/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	7	0	0	0	0.00
18/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	17	0	0	0	0.00
18/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	3	0	0	0	0.00
18/07/2016	2040 On 04-August-16			Bond Future	9.52	96.4207	95.3827	96.4207	3,651.00
18/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1237	2	1	2	0.00
18/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1193	2	1	2	0.00
18/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1151	2	1	2	0.00
18/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	1336	1	1	1	0.00
18/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	1382	1	1	1	0.00
18/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	1430	1	1	1	0.00
18/07/2016	2040 On 03-November-16			Bond Future	9.57	98.2438	97.1852	98.2438	0.00
18/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	3880	5	4	5	0.00
18/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	3929	5	4	5	0.00
18/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	3831	5	4	5	0.00
18/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2735	2	3	2	0.00
18/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2659	2	3	2	0.00
18/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2697	2	3	2	0.00
18/07/2016	2044 On 04-August-16			Bond Future	9.56	93.4487	92.4029	93.4487	19,251.00
18/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1088	2	1	2	0.00
18/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1048	2	1	2	0.00
18/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1009	2	1	2	0.00
18/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1600	1	2	1	0.00
18/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1549	1	2	1	0.00
18/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1652	1	2	1	0.00
18/07/2016	2044 On 03-November-16			Bond Future	9.60	95.2156	94.1492	95.2156	285.00
18/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	7754	9	8	9	0.00
18/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	7817	9	8	9	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
18/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	7692	9	8	9	0.00
18/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	921	1	1	1	0.00
18/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	937	1	1	1	0.00
18/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	953	1	1	1	0.00
18/07/2016	2044 On 02-February-17			Bond Future	9.64	92.7189	91.6297	92.7189	0.00
18/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5026	6	5	6	0.00
18/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	4979	6	5	6	0.00
18/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5073	6	5	6	0.00
18/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3918	3	4	3	0.00
18/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3878	3	4	3	0.00
18/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3958	4	4	4	0.00
18/07/2016	2046 On 04-August-16			Bond Future	134.49	134.4781	134.4930	134.4781	17,314.00
18/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	5493	5	5	5	0.00
18/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	5483	5	5	5	0.00
18/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	5473	5	5	5	0.00
18/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2046 On 03-November-16			Bond Future	135.54	135.5270	135.5409	135.5270	0.00
18/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
18/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
18/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
18/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	1549	2	2	2	0.00
18/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	1529	2	2	2	0.00
18/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	1539	2	2	2	0.00
18/07/2016	2050 On 04-August-16			Bond Future	142.96	142.9481	142.9640	142.9481	21,635.00
18/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	3844	4	4	4	0.00
18/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	3824	4	4	4	0.00
18/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	3834	4	4	4	0.00
18/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
18/07/2016	2050 On 04-August-16	139.12	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
18/07/2016	2050 On 03-November-16			Bond Future	145.67	145.6596	145.6743	145.6596	0.00
18/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
18/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
18/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
18/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	3856	4	4	4	0.00
18/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	3866	4	4	4	0.00
18/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	3846	4	4	4	0.00
18/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	AL37 On 04-August-16			Index Future	491.15	493.0770	491.1490	493.0770	15.00
18/07/2016	AL37 On 03-November-16			Index Future	500.53	502.5000	500.5280	502.5000	0.00
18/07/2016	AL7T On 04-August-16			Index Future	569.47	573.4740	569.4740	573.4740	11.00
18/07/2016	AL7T On 03-November-16			Index Future	580.35	584.4340	580.3490	584.4340	0.00
18/07/2016	ALBI On 04-August-16			Index Future	518.29	522.2450	518.2930	522.2450	724.00
18/07/2016	ALBI On 03-November-16			Index Future	528.19	532.2260	528.1910	532.2260	20.00
18/07/2016	ALBI On 02-February-17			Index Future	538.64	542.7620	538.6360	542.7620	0.00
18/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C038 On 31-January-38			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
18/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C214 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
18/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/07/2016	EL28 On 04-August-16			Bond Future	132.22	132.3428	132.2246	132.3428	0.00
18/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5345	5	5	5	0.00
18/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5355	5	5	5	0.00
18/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5365	5	5	5	0.00
18/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
18/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
18/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
18/07/2016	EL28 On 03-November-16			Bond Future	133.07	133.1926	133.0711	133.1926	0.00
18/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	921	1	1	1	0.00
18/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	901	1	1	1	0.00
18/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	911	1	1	1	0.00
18/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
18/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
18/07/2016	EL28 On 03-November-16	132.16	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
18/07/2016	ES33 On 04-August-16			Bond Future	10.35	81.0778	80.3520	81.0778	8,882.00
18/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
18/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
18/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
18/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	744	0	1	0	0.00
18/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	611	0	1	0	0.00
18/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	677	0	1	0	0.00
18/07/2016	ES33 On 03-November-16			Bond Future	10.43	78.8183	78.0781	78.8183	0.00
18/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5392	6	5	6	0.00
18/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5276	6	5	6	0.00
18/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5334	6	5	6	0.00
18/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
18/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
18/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
18/07/2016	ES33 On 02-February-17			Bond Future	10.50	80.3789	79.6228	80.3789	0.00
18/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	677	1	1	1	0.00
18/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	614	1	1	1	0.00
18/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	551	1	1	1	0.00
18/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
18/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
18/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
18/07/2016	ES42 On 04-August-16			Bond Future	10.48	85.8256	84.9526	85.8256	7,270.00
18/07/2016	ES42 On 03-November-16			Bond Future	10.55	83.1858	82.2956	83.1858	0.00
18/07/2016	GOVI On 04-August-16			GOVI	516.21	519.9420	516.2130	519.9420	449.00
18/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
18/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
18/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
18/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	47970	1	5	1	0.00
18/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	47770	1	5	1	0.00
18/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	47870	1	5	1	0.00
18/07/2016	GOVI On 03-November-16			GOVI	526.07	529.8790	526.0710	529.8790	137.00
18/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	499610	54	50	54	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
18/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	499510	54	50	54	0.00
18/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	499410	54	50	54	0.00
18/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
18/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
18/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
18/07/2016	GOVI On 02-February-17			GOVI	536.47	540.3680	536.4740	540.3680	0.00
18/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	31540	7	3	7	0.00
18/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	31340	7	3	7	0.00
18/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	31440	7	3	7	0.00
18/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
18/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
18/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
18/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/07/2016	IGOV On 04-August-16			Index Future	247.98	248.0600	247.9780	248.0600	1,061.00
18/07/2016	IGOV On 03-November-16			Index Future	252.73	252.8170	252.7290	252.8170	24.00
18/07/2016	IGOV On 02-February-17			Index Future	257.74	257.8360	257.7410	257.8360	0.00
18/07/2016	ILBI On 04-August-16			Index Future	671.92	672.3090	671.9160	672.3090	156.00
18/07/2016	ILBI On 03-November-16			Index Future	684.73	685.1360	684.7340	685.1360	0.00
18/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0778	100.0774	100.0778	0.00
18/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.05	100.0526	100.0496	100.0526	0.00
18/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.72	99.7176	99.7175	99.7176	0.00
18/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.83	99.8291	99.8344	99.8291	0.00
18/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.19	100.1772	100.1877	100.1772	0.00
18/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.55	99.5345	99.5489	99.5345	0.00
18/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.30	99.2728	99.2992	99.2728	0.00
18/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.46	99.4183	99.4612	99.4183	0.00
18/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.96	98.7152	98.9553	98.7152	0.00
18/07/2016	IS05 On 16-March-21			Interest Rate Swap	98.35	98.0757	98.3464	98.0757	0.00
18/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.70	97.4002	97.6966	97.4002	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
18/07/2016	IS05 On 21-September-21			Interest Rate Swap	98.01	97.6942	98.0072	97.6942	0.00
18/07/2016	IS10 On 17-December-25			Interest Rate Swap	99.32	98.8457	99.3160	98.8457	0.00
18/07/2016	IS10 On 16-March-26			Interest Rate Swap	96.45	95.9586	96.4511	95.9586	0.00
18/07/2016	IS10 On 15-June-26			Interest Rate Swap	95.26	94.7445	95.2551	94.7445	0.00
18/07/2016	IS10 On 21-September-26			Interest Rate Swap	97.34	96.8179	97.3372	96.8179	0.00
18/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.35	92.6200	92.6500	92.6200	0.00
18/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.38	92.5900	92.6200	92.5900	0.00
18/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.5400	92.6000	92.5400	10.00
18/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.44	92.5100	92.5600	92.5100	0.00
18/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.46	92.4800	92.5400	92.4800	0.00
18/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.52	92.4400	92.4800	92.4400	0.00
18/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.58	92.3800	92.4200	92.3800	0.00
18/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.61	92.3400	92.3900	92.3400	0.00
18/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.2800	92.3000	92.2800	0.00
18/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.75	92.2400	92.2500	92.2400	0.00
18/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.80	92.2000	92.2000	92.2000	0.00
18/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
18/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
18/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
18/07/2016	R023 On 04-August-16			Bond Future	8.59	99.7653	99.2794	99.7653	11,634.00
18/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	94	0	0	0	0.00
18/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	108	0	0	0	0.00
18/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	101	0	0	0	0.00
18/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1755	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1798	1	2	1	0.00
18/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1713	1	2	1	0.00
18/07/2016	R023 On 03-November-16			Bond Future	8.63	97.7205	97.2247	97.7205	607.00
18/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5117	6	5	6	0.00
18/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5196	6	5	6	0.00
18/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5157	6	5	6	0.00
18/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	169	0	0	0	0.00
18/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	164	0	0	0	0.00
18/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	173	0	0	0	0.00
18/07/2016	R023 On 02-February-17			Bond Future	8.67	99.6552	99.1480	99.6552	0.00
18/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2425	3	2	3	0.00
18/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2399	3	2	3	0.00
18/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2374	3	2	3	0.00
18/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1594	1	2	1	0.00
18/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1613	1	2	1	0.00
18/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1576	1	2	1	0.00
18/07/2016	R035 On 04-August-16			Bond Future	9.42	100.1506	99.1772	100.1506	4,572.00
18/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	7315	8	7	8	0.00
18/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	7389	8	7	8	0.00
18/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	7463	8	7	8	0.00
18/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R035 On 03-November-16			Bond Future	9.47	97.5424	96.5499	97.5424	0.00
18/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	834	2	1	2	0.00
18/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	997	2	1	2	0.00
18/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	915	2	1	2	0.00
18/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R186 On 04-August-16			Bond Future	8.85	113.2857	112.4868	113.2857	95,987.00
18/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	2681	3	3	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
18/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	944	1	1	1	750.00
18/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1137	2	1	2	500.00
18/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	5261	6	5	6	0.00
18/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	173	0	0	0	0.00
18/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	153	0	0	0	0.00
18/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	7897	9	8	9	0.00
18/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	2985	4	3	4	0.00
18/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	3617	4	4	4	500.00
18/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	3940	5	4	5	0.00
18/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	163	0	0	0	0.00
18/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	3298	4	3	4	500.00
18/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2105	3	2	3	0.00
18/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	748	1	1	1	0.00
18/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	172	0	0	0	2,500.00
18/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	297	0	0	0	2,500.00
18/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	11	0	0	0	4,031.00
18/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	2752	2	3	2	0.00
18/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	914	1	1	1	0.00
18/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
18/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	2625	2	3	2	0.00
18/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	129	0	0	0	1,000.00
18/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	69	0	0	0	0.00
18/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2688	2	3	2	0.00
18/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	95	0	0	0	0.00
18/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	50	0	0	0	3,569.00
18/07/2016	R186 On 03-November-16			Bond Future	8.89	115.4276	114.6126	115.4276	1,425.00
18/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	5882	7	6	7	0.00
18/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	2586	3	3	3	0.00
18/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	4531	5	5	5	1,425.00
18/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	3585	4	4	4	1,425.00
18/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	2548	3	3	3	0.00
18/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	2624	3	3	3	0.00
18/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6154	7	6	7	0.00
18/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	611	0	1	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
18/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	554	0	1	0	5,000.00
18/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	2076	2	2	2	0.00
18/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	2044	2	2	2	0.00
18/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1410	1	1	1	0.00
18/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	2108	2	2	2	0.00
18/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	996	1	1	1	0.00
18/07/2016	R186 On 02-February-17			Bond Future	8.92	8.8000	111.4415	8.8000	0.00
18/07/2016	R186 On 02-February-17	9.40	Call	Bond Future	3242	0	3	0	0.00
18/07/2016	R186 On 02-February-17	8.81	Call	Bond Future	0	0	0	0	0.00
18/07/2016	R186 On 02-February-17	8.79	Call	Bond Future	0	0	0	0	0.00
18/07/2016	R186 On 02-February-17	8.80	Call	Bond Future	0	0	0	0	0.00
18/07/2016	R186 On 02-February-17	8.90	Call	Bond Future	0	0	0	0	0.00
18/07/2016	R186 On 02-February-17	8.43	Call	Bond Future	0	0	0	0	750.00
18/07/2016	R186 On 02-February-17	9.40	Put	Bond Future	0	0	0	0	750.00
18/07/2016	R186 On 02-February-17	8.79	Put	Bond Future	918	0	1	0	0.00
18/07/2016	R186 On 02-February-17	8.81	Put	Bond Future	778	0	1	0	0.00
18/07/2016	R186 On 02-February-17	8.80	Put	Bond Future	848	0	1	0	0.00
18/07/2016	R186 On 02-February-17	8.90	Put	Bond Future	152	0	0	0	750.00
18/07/2016	R186 On 02-February-17	8.43	Put	Bond Future	3476	0	3	0	0.00
18/07/2016	R197 On 04-August-16			Bond Future	299.74	299.8916	299.7357	299.8916	1,600.00
18/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5776	6	6	6	0.00
18/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5756	6	6	6	0.00
18/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5766	6	6	6	0.00
18/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R197 On 03-November-16			Bond Future	305.42	305.5797	305.4185	305.5797	0.00
18/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1859	2	2	2	0.00
18/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1849	2	2	2	0.00
18/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1839	2	2	2	0.00
18/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R197 On 03-November-16	303.56	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
18/07/2016	R202 On 04-August-16			Bond Future	249.69	249.6635	249.6901	249.6635	37,066.00
18/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6621	7	7	7	0.00
18/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6630	7	7	7	0.00
18/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6639	7	7	7	0.00
18/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	190	0	0	0	0.00
18/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	191	0	0	0	0.00
18/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	189	0	0	0	0.00
18/07/2016	R202 On 03-November-16			Bond Future	254.42	254.3991	254.4244	254.3991	0.00
18/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	574	1	1	1	0.00
18/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	564	1	1	1	0.00
18/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	554	1	1	1	0.00
18/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R203 On 04-August-16			Bond Future	7.79	103.8506	103.7793	103.8506	57,982.00
18/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	1	0	0	0	0.00
18/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	1	0	0	0	0.00
18/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	1	0	0	0	0.00
18/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	576	1	1	1	0.00
18/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	555	0	1	0	0.00
18/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	566	0	1	0	0.00
18/07/2016	R203 On 03-November-16			Bond Future	7.81	101.6424	101.5689	101.6424	0.00
18/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	848	1	1	1	0.00
18/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	863	1	1	1	0.00
18/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	855	1	1	1	0.00
18/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	17	0	0	0	0.00
18/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	16	0	0	0	0.00
18/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	17	0	0	0	0.00
18/07/2016	R203 On 02-February-17			Bond Future	7.75	103.6549	103.5782	103.6549	0.00
18/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	189	0	0	0	0.00
18/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	195	0	0	0	0.00
18/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	192	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
18/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	216	0	0	0	0.00
18/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	219	0	0	0	0.00
18/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	214	0	0	0	0.00
18/07/2016	R204 On 04-August-16			Bond Future	8.04	101.1274	100.9868	101.1274	33,282.00
18/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	43	0	0	0	0.00
18/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	40	0	0	0	0.00
18/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	37	0	0	0	0.00
18/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	662	1	1	1	0.00
18/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	680	1	1	1	0.00
18/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	643	1	1	1	0.00
18/07/2016	R204 On 03-November-16			Bond Future	8.08	103.0393	102.8953	103.0393	656.00
18/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2185	2	2	2	0.00
18/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2168	2	2	2	0.00
18/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2203	2	2	2	0.00
18/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	35	0	0	0	0.00
18/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	34	0	0	0	0.00
18/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	36	0	0	0	0.00
18/07/2016	R204 On 02-February-17			Bond Future	8.09	101.0376	100.8891	101.0376	0.00
18/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	821	1	1	1	0.00
18/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	831	1	1	1	0.00
18/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	842	1	1	1	0.00
18/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	496	0	0	0	0.00
18/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	489	0	0	0	0.00
18/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	482	0	0	0	0.00
18/07/2016	R207 On 04-August-16			Bond Future	8.25	97.8559	97.5627	97.8559	74,265.00
18/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	86	0	0	0	0.00
18/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	81	0	0	0	0.00
18/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	92	0	0	0	0.00
18/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	840	1	1	1	0.00
18/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	816	1	1	1	0.00
18/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	793	1	1	1	0.00
18/07/2016	R207 On 02-February-17			Bond Future	8.31	98.0367	97.7297	98.0367	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
18/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	1923	2	2	2	62.00
18/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2516	3	3	3	0.00
18/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	2556	3	3	3	0.00
18/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2536	3	3	3	0.00
18/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	438	0	0	0	0.00
18/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	269	0	0	0	0.00
18/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	265	0	0	0	0.00
18/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	260	0	0	0	0.00
18/07/2016	R208 On 04-August-16			Bond Future	8.40	96.5661	96.1796	96.5661	48,239.00
18/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	41	0	0	0	0.00
18/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	44	0	0	0	0.00
18/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	48	0	0	0	0.00
18/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1553	1	2	1	0.00
18/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1519	1	2	1	0.00
18/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1486	1	1	1	0.00
18/07/2016	R208 On 03-November-16			Bond Future	8.45	94.9893	94.5947	94.9893	46.00
18/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	3903	4	4	4	0.00
18/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	3964	4	4	4	0.00
18/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	3934	4	4	4	0.00
18/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	95	0	0	0	0.00
18/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	92	0	0	0	0.00
18/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	90	0	0	0	0.00
18/07/2016	R208 On 02-February-17			Bond Future	8.48	96.8701	96.4660	96.8701	0.00
18/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	1643	2	2	2	0.00
18/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	1624	2	2	2	0.00
18/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	1662	2	2	2	0.00
18/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	1093	1	1	1	0.00
18/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	1107	1	1	1	0.00
18/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	1121	1	1	1	0.00
18/07/2016	R209 On 04-August-16			Bond Future	9.38	75.1925	74.4177	75.1925	55,149.00
18/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	548	1	1	1	0.00
18/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	7820	9	8	9	5,624.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	598	1	1	1	0.00
18/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	572	1	1	1	0.00
18/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	2435	3	2	3	0.00
18/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	5974	7	6	7	0.00
18/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	1909	3	2	3	5,624.00
18/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1035	2	1	2	250.00
18/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1500	1	2	1	0.00
18/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1408	1	1	1	0.00
18/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1454	1	1	1	0.00
18/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	5	0	0	0	250.00
18/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	225	0	0	0	250.00
18/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	863	1	1	1	0.00
18/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	368	0	0	0	0.00
18/07/2016	R209 On 03-November-16			Bond Future	9.42	73.4636	72.6736	73.4636	0.00
18/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	5981	7	6	7	0.00
18/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6081	7	6	7	0.00
18/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6031	7	6	7	0.00
18/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	606	1	1	1	5,000.00
18/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	595	0	1	0	0.00
18/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	617	1	1	1	0.00
18/07/2016	R209 On 02-February-17			Bond Future	9.45	74.9183	74.1113	74.9183	0.00
18/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	3536	4	4	4	0.00
18/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	3609	4	4	4	0.00
18/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	3572	4	4	4	0.00
18/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	3016	3	3	3	0.00
18/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2984	3	3	3	0.00
18/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2953	3	3	3	0.00
18/07/2016	R210 On 04-August-16			Bond Future	189.18	189.3476	189.1767	189.3476	2,571.00
18/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7667	8	8	8	0.00
18/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7677	8	8	8	0.00
18/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7657	8	8	8	0.00
18/07/2016	R210 On 04-August-16	181.50	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
18/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R210 On 03-November-16			Bond Future	190.49	190.6620	190.4864	190.6620	0.00
18/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1586	2	2	2	0.00
18/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1566	2	2	2	0.00
18/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1576	2	2	2	0.00
18/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R211 On 04-August-16			Bond Future	139.91	139.9644	139.9061	139.9644	60.00
18/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2816	3	3	3	0.00
18/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2836	3	3	3	0.00
18/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2826	3	3	3	0.00
18/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R211 On 03-November-16			Bond Future	142.56	142.6192	142.5586	142.6192	0.00
18/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	799	1	1	1	0.00
18/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	809	1	1	1	0.00
18/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	819	1	1	1	0.00
18/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R212 On 04-August-16			Bond Future	146.08	146.3635	146.0807	146.3635	4,524.00
18/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3641	4	4	4	0.00
18/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3651	4	4	4	0.00
18/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3661	4	4	4	0.00
18/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R212 On 03-November-16			Bond Future	148.85	149.1397	148.8503	149.1397	0.00
18/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	740	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	730	1	1	1	0.00
18/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	750	1	1	1	0.00
18/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R213 On 04-August-16			Bond Future	9.27	85.9143	85.1503	85.9143	44,423.00
18/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	287	1	0	1	0.00
18/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	258	1	0	1	0.00
18/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	272	1	0	1	0.00
18/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	2221	2	2	2	0.00
18/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	2164	2	2	2	0.00
18/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	2108	2	2	2	0.00
18/07/2016	R213 On 03-November-16			Bond Future	9.32	83.9881	83.2090	83.9881	0.00
18/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6243	7	6	7	0.00
18/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6192	7	6	7	0.00
18/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6141	7	6	7	0.00
18/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	542	0	1	0	0.00
18/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	552	0	1	0	0.00
18/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	531	0	1	0	0.00
18/07/2016	R213 On 02-February-17			Bond Future	9.36	85.6508	84.8550	85.6508	0.00
18/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3335	4	3	4	0.00
18/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3405	4	3	4	0.00
18/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3370	4	3	4	0.00
18/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	3052	3	3	3	0.00
18/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2989	3	3	3	0.00
18/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	3021	3	3	3	0.00
18/07/2016	R214 On 04-August-16			Bond Future	9.47	75.5902	74.7452	75.5902	29,156.00
18/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	504	1	1	1	1,300.00
18/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	11494	12	11	12	5,610.00
18/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	379	1	0	1	0.00
18/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	418	1	0	1	0.00
18/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	398	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	5645	6	6	6	5,610.00
18/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	2	0	0	0	1,300.00
18/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1755	1	2	1	0.00
18/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1969	1	2	1	0.00
18/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	2080	2	2	2	0.00
18/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
18/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	12	0	0	0	0.00
18/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	2024	2	2	2	0.00
18/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	7223	6	7	6	0.00
18/07/2016	R214 On 03-November-16			Bond Future	9.51	73.7224	72.8607	73.7224	3,395.00
18/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6207	7	6	7	0.00
18/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6309	7	6	7	0.00
18/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6258	7	6	7	0.00
18/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	694	1	1	1	0.00
18/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	682	1	1	1	0.00
18/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	670	1	1	1	0.00
18/07/2016	R214 On 02-February-17			Bond Future	9.55	75.1820	74.3021	75.1820	0.00
18/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	3918	4	4	4	0.00
18/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	3880	4	4	4	0.00
18/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	3956	4	4	4	0.00
18/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	3079	3	3	3	0.00
18/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	3111	3	3	3	0.00
18/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	3047	3	3	3	0.00
18/07/2016	R248 On 04-August-16			Bond Future	9.55	97.0498	95.9282	97.0498	56,369.00
18/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	377	1	0	1	0.00
18/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	397	1	0	1	0.00
18/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	358	1	0	1	0.00
18/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	3146	2	3	2	0.00
18/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	3223	2	3	2	0.00
18/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	3302	3	3	3	0.00
18/07/2016	R248 On 03-November-16			Bond Future	9.60	94.4465	93.3030	94.4465	1,691.00
18/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	7790	9	8	9	0.00
18/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	7727	9	8	9	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
18/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	7665	9	8	9	0.00
18/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	1023	1	1	1	0.00
18/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	1007	1	1	1	0.00
18/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	1041	1	1	1	0.00
18/07/2016	R248 On 02-February-17			Bond Future	9.64	96.3164	95.1486	96.3164	0.00
18/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5151	6	5	6	0.00
18/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5199	6	5	6	0.00
18/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5247	6	5	6	0.00
18/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	4007	4	4	4	0.00
18/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	4047	4	4	4	0.00
18/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3966	4	4	4	0.00