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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/07/2016 TO: 19/07/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	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
19/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	2025 On 04-August-16			Bond Future	127.56	127.7473	127.5617	127.7473	2,700.00
19/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3702	4	4	4	0.00
19/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3692	4	4	4	0.00
19/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3712	4	4	4	0.00
19/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2025 On 03-November-16			Bond Future	129.98	130.1693	129.9797	130.1693	0.00
19/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	750	1	1	1	0.00
19/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	760	1	1	1	0.00
19/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	770	1	1	1	0.00
19/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2030 On 04-August-16			Bond Future	9.22	90.7565	90.9038	90.7565	27,010.00
19/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	6422	6	6	6	0.00
19/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2030 On 03-November-16			Bond Future	9.26	92.4716	92.6214	92.4716	4,760.00
19/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	458	0	0	0	0.00
19/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	528	0	1	0	0.00
19/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	598	0	1	0	0.00
19/07/2016	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
19/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2032 On 04-August-16			Bond Future	9.33	93.9577	94.1533	93.9577	11,997.00
19/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	192	0	0	0	0.00
19/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	217	0	0	0	0.00
19/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	204	0	0	0	0.00
19/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	2778	3	3	3	0.00
19/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	2711	3	3	3	0.00
19/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	2845	3	3	3	0.00
19/07/2016	2032 On 03-November-16			Bond Future	9.38	91.5746	91.7737	91.5746	0.00
19/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	7008	7	7	7	0.00
19/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	7122	7	7	7	0.00
19/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	7065	7	7	7	0.00
19/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	574	1	1	1	0.00
19/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	564	1	1	1	0.00
19/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	553	1	1	1	0.00
19/07/2016	2032 On 02-February-17			Bond Future	9.42	93.3864	93.5874	93.3864	0.00
19/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	3886	4	4	4	0.00
19/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	3966	4	4	4	0.00
19/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	3926	4	4	4	0.00
19/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	3187	3	3	3	0.00
19/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	3221	3	3	3	0.00
19/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	3154	3	3	3	0.00
19/07/2016	2033 On 04-August-16			Bond Future	107.87	108.0142	107.8740	108.0142	4,353.00
19/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	2884	3	3	3	0.00
19/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	2874	3	3	3	0.00
19/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	2864	3	3	3	0.00
19/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2033 On 03-November-16			Bond Future	108.90	109.0453	108.9021	109.0453	0.00
19/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00

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19/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
19/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
19/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	258	0	0	0	0.00
19/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	268	0	0	0	0.00
19/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	278	0	0	0	0.00
19/07/2016	2037 On 04-August-16			Bond Future	9.46	91.4304	91.6031	91.4304	40,481.00
19/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	444	0	0	0	0.00
19/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	467	0	0	0	0.00
19/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	490	0	0	0	0.00
19/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	2255	2	2	2	0.00
19/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	2192	2	2	2	0.00
19/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	2319	2	2	2	0.00
19/07/2016	2037 On 03-November-16			Bond Future	9.50	93.1583	93.3339	93.1583	0.00
19/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	7381	7	7	7	0.00
19/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	7441	7	7	7	0.00
19/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	7501	7	8	7	0.00
19/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	764	1	1	1	0.00
19/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	751	1	1	1	0.00
19/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	777	1	1	1	0.00
19/07/2016	2037 On 02-February-17			Bond Future	9.54	90.7444	90.9216	90.7444	0.00
19/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	4540	4	5	4	0.00
19/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	4628	5	5	5	0.00
19/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	4584	4	5	4	0.00
19/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	3594	4	4	4	0.00
19/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	3557	4	4	4	0.00
19/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	3521	4	4	4	0.00
19/07/2016	2038 On 04-August-16			Bond Future	133.69	133.7906	133.6906	133.7906	21,279.00
19/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4381	4	4	4	0.00
19/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4391	4	4	4	0.00
19/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4371	4	4	4	0.00
19/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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19/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2038 On 03-November-16			Bond Future	136.22	136.3270	136.2249	136.3270	0.00
19/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
19/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
19/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
19/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	95	0	0	0	0.00
19/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	85	0	0	0	0.00
19/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	105	0	0	0	0.00
19/07/2016	2040 On 04-August-16			Bond Future	9.50	95.3827	95.5678	95.3827	3,651.00
19/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	1292	1	1	1	0.00
19/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1246	1	1	1	0.00
19/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1202	1	1	1	0.00
19/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	1206	1	1	1	0.00
19/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	1250	1	1	1	0.00
19/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	1296	1	1	1	0.00
19/07/2016	2040 On 03-November-16			Bond Future	9.54	97.1852	97.3736	97.1852	0.00
19/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	3974	4	4	4	0.00
19/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4024	4	4	4	0.00
19/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	3924	4	4	4	0.00
19/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	2640	3	3	3	0.00
19/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	2565	3	3	3	0.00
19/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	2602	3	3	3	0.00
19/07/2016	2044 On 04-August-16			Bond Future	9.55	92.4029	92.5439	92.4029	19,251.00
19/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1114	1	1	1	0.00
19/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1073	1	1	1	0.00
19/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1033	1	1	1	0.00
19/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	1483	2	1	2	0.00
19/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	1434	2	1	2	0.00
19/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	1534	2	2	2	0.00
19/07/2016	2044 On 03-November-16			Bond Future	9.59	94.1492	94.2925	94.1492	285.00
19/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	7860	8	8	8	0.00
19/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	7923	8	8	8	0.00

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19/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	7797	8	8	8	0.00
19/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	884	1	1	1	0.00
19/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	899	1	1	1	0.00
19/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	915	1	1	1	0.00
19/07/2016	2044 On 02-February-17			Bond Future	9.63	91.6297	91.7739	91.6297	0.00
19/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	5097	5	5	5	0.00
19/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	5049	5	5	5	0.00
19/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	5144	5	5	5	0.00
19/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3844	4	4	4	0.00
19/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3805	4	4	4	0.00
19/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3884	4	4	4	0.00
19/07/2016	2046 On 04-August-16			Bond Future	134.08	134.4930	134.0782	134.4930	17,314.00
19/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	5078	5	5	5	0.00
19/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	5068	5	5	5	0.00
19/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	5058	5	5	5	0.00
19/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2046 On 03-November-16			Bond Future	135.12	135.5409	135.1176	135.5409	0.00
19/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
19/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
19/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
19/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	1972	2	2	2	0.00
19/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	1952	2	2	2	0.00
19/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	1962	2	2	2	0.00
19/07/2016	2050 On 04-August-16			Bond Future	142.47	142.9640	142.4704	142.9640	21,635.00
19/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	3350	4	3	4	0.00
19/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	3330	4	3	4	0.00
19/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	3340	4	3	4	0.00
19/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
19/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00

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19/07/2016	2050 On 03-November-16			Bond Future	145.17	145.6743	145.1712	145.6743	0.00
19/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
19/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
19/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
19/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	4359	4	4	4	0.00
19/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	4369	4	4	4	0.00
19/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	4349	4	4	4	0.00
19/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	AL37 On 04-August-16			Index Future	491.73	491.1490	491.7340	491.1490	15.00
19/07/2016	AL37 On 03-November-16			Index Future	501.12	500.5280	501.1230	500.5280	0.00
19/07/2016	AL7T On 04-August-16			Index Future	570.41	569.4740	570.4120	569.4740	11.00
19/07/2016	AL7T On 03-November-16			Index Future	581.30	580.3490	581.3020	580.3490	0.00
19/07/2016	ALBI On 04-August-16			Index Future	519.01	518.2930	519.0050	518.2930	724.00
19/07/2016	ALBI On 03-November-16			Index Future	528.91	528.1910	528.9140	528.1910	20.00
19/07/2016	ALBI On 02-February-17			Index Future	539.36	538.6360	539.3630	538.6360	0.00
19/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	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
19/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/07/2016	EL28 On 04-August-16			Bond Future	132.24	132.2246	132.2409	132.2246	0.00
19/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5361	5	5	5	0.00
19/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5371	5	5	5	0.00
19/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5381	5	5	5	0.00
19/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
19/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
19/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
19/07/2016	EL28 On 03-November-16			Bond Future	133.09	133.0711	133.0871	133.0711	0.00
19/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	937	1	1	1	0.00
19/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	917	1	1	1	0.00
19/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	927	1	1	1	0.00
19/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
19/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
19/07/2016	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
19/07/2016	ES33 On 04-August-16			Bond Future	10.34	80.3520	80.4566	80.3520	8,882.00
19/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
19/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
19/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
19/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	639	1	1	1	0.00
19/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	506	1	1	1	0.00
19/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	572	1	1	1	0.00
19/07/2016	ES33 On 03-November-16			Bond Future	10.41	78.0781	78.1845	78.0781	0.00
19/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	5498	5	5	5	0.00
19/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	5382	5	5	5	0.00
19/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	5440	5	5	5	0.00
19/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
19/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
19/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
19/07/2016	ES33 On 02-February-17			Bond Future	10.49	79.6228	79.7296	79.6228	0.00
19/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	784	1	1	1	0.00
19/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	721	1	1	1	0.00
19/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	657	1	1	1	0.00
19/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
19/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
19/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
19/07/2016	ES42 On 04-August-16			Bond Future	10.46	84.9526	85.0727	84.9526	7,270.00
19/07/2016	ES42 On 03-November-16			Bond Future	10.53	82.2956	82.4176	82.2956	0.00
19/07/2016	GOVI On 04-August-16			GOVI	516.89	516.2130	516.8900	516.2130	449.00
19/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
19/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
19/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
19/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	41200	5	4	5	0.00
19/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	41000	5	4	5	0.00
19/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	41100	5	4	5	0.00
19/07/2016	GOVI On 03-November-16			GOVI	526.76	526.0710	526.7590	526.0710	137.00
19/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	506490	50	51	50	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
19/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	506390	50	51	50	0.00
19/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	506290	50	51	50	0.00
19/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
19/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
19/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
19/07/2016	GOVI On 02-February-17			GOVI	537.17	536.4740	537.1650	536.4740	0.00
19/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	38450	3	4	3	0.00
19/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	38250	3	4	3	0.00
19/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	38350	3	4	3	0.00
19/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
19/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
19/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
19/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/07/2016	IGOV On 04-August-16			Index Future	247.63	247.9780	247.6300	247.9780	1,061.00
19/07/2016	IGOV On 03-November-16			Index Future	252.37	252.7290	252.3730	252.7290	24.00
19/07/2016	IGOV On 02-February-17			Index Future	257.37	257.7410	257.3740	257.7410	0.00
19/07/2016	ILBI On 04-August-16			Index Future	671.09	671.9160	671.0910	671.9160	156.00
19/07/2016	ILBI On 03-November-16			Index Future	683.89	684.7340	683.8940	684.7340	0.00
19/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.08	100.0774	100.0762	100.0774	0.00
19/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.05	100.0496	100.0472	100.0496	0.00
19/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.71	99.7175	99.7129	99.7175	0.00
19/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.83	99.8344	99.8257	99.8344	0.00
19/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.18	100.1877	100.1756	100.1877	0.00
19/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.53	99.5489	99.5342	99.5489	0.00
19/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.28	99.2992	99.2826	99.2992	0.00
19/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.44	99.4612	99.4399	99.4612	0.00
19/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.85	98.9553	98.8524	98.9553	0.00
19/07/2016	IS05 On 16-March-21			Interest Rate Swap	98.24	98.3464	98.2408	98.3464	0.00
19/07/2016	IS05 On 15-June-21			Interest Rate Swap	97.59	97.6966	97.5907	97.6966	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
19/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.91	98.0072	97.9055	98.0072	0.00
19/07/2016	IS10 On 17-December-25			Interest Rate Swap	99.20	99.3160	99.1952	99.3160	0.00
19/07/2016	IS10 On 16-March-26			Interest Rate Swap	96.32	96.4511	96.3204	96.4511	0.00
19/07/2016	IS10 On 15-June-26			Interest Rate Swap	95.12	95.2551	95.1160	95.2551	0.00
19/07/2016	IS10 On 21-September-26			Interest Rate Swap	97.19	97.3372	97.1930	97.3372	0.00
19/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/07/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
19/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
19/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	10.00
19/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
19/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
19/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
19/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
19/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	0.00
19/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.3000	92.3000	92.3000	0.00
19/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.75	92.2500	92.2500	92.2500	0.00
19/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.80	92.2000	92.2000	92.2000	0.00
19/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.85	92.1500	92.1500	92.1500	0.00
19/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
19/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
19/07/2016	R023 On 04-August-16			Bond Future	8.56	99.2794	99.4276	99.2794	11,634.00
19/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	105	0	0	0	0.00
19/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	120	0	0	0	0.00
19/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	112	0	0	0	0.00
19/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	1618	2	2	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
19/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	1660	2	2	2	0.00
19/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	1577	2	2	2	0.00
19/07/2016	R023 On 03-November-16			Bond Future	8.60	97.2247	97.3753	97.2247	607.00
19/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	5252	5	5	5	0.00
19/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	5331	5	5	5	0.00
19/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	5291	5	5	5	0.00
19/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	153	0	0	0	0.00
19/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	149	0	0	0	0.00
19/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	157	0	0	0	0.00
19/07/2016	R023 On 02-February-17			Bond Future	8.64	99.1480	99.2995	99.1480	0.00
19/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	2509	2	3	2	0.00
19/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	2483	2	2	2	0.00
19/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	2456	2	2	2	0.00
19/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1526	2	2	2	0.00
19/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1544	2	2	2	0.00
19/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1508	2	2	2	0.00
19/07/2016	R035 On 04-August-16			Bond Future	9.41	99.1772	99.3082	99.1772	4,572.00
19/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	7446	7	7	7	0.00
19/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	7520	7	8	7	0.00
19/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	7594	7	8	7	0.00
19/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R035 On 03-November-16			Bond Future	9.45	96.5499	96.6830	96.5499	0.00
19/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	967	1	1	1	0.00
19/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	1130	1	1	1	0.00
19/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	1048	1	1	1	0.00
19/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R186 On 04-August-16			Bond Future	8.82	112.4868	112.6719	112.4868	96,045.00
19/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	2827	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
19/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1013	1	1	1	750.00
19/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1219	1	1	1	500.00
19/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	5442	5	5	5	0.00
19/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	185	0	0	0	0.00
19/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	163	0	0	0	0.00
19/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	8082	8	8	8	0.00
19/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	3139	3	3	3	0.00
19/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	3783	4	4	4	500.00
19/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	4111	4	4	4	0.00
19/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	174	0	0	0	0.00
19/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	3458	3	3	3	500.00
19/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	2233	2	2	2	0.00
19/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	645	1	1	1	0.00
19/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	134	0	0	0	2,500.00
19/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	239	0	0	0	2,500.00
19/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	7	0	0	0	4,031.00
19/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	2578	3	3	3	0.00
19/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	798	1	1	1	0.00
19/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
19/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	2452	3	2	3	0.00
19/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	98	0	0	0	1,000.00
19/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	50	0	0	0	0.00
19/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	2514	3	3	3	0.00
19/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	70	0	0	0	0.00
19/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	35	0	0	0	3,569.00
19/07/2016	R186 On 03-November-16			Bond Future	8.86	114.6126	114.8008	114.6126	1,683.00
19/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	6030	6	6	6	0.00
19/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	2679	3	3	3	0.00
19/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	4662	5	5	5	1,425.00
19/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	3699	4	4	4	1,425.00
19/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	2640	3	3	3	0.00
19/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	2718	3	3	3	0.00
19/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	6305	6	6	6	0.00
19/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	571	1	1	1	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	517	1	1	1	5,000.00
19/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1981	2	2	2	0.00
19/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1950	2	2	2	0.00
19/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	1336	1	1	1	0.00
19/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	2012	2	2	2	0.00
19/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	938	1	1	1	0.00
19/07/2016	R186 On 02-February-17			Bond Future	8.89	111.4415	111.6313	111.4415	0.00
19/07/2016	R186 On 02-February-17	9.40	Call	Bond Future	5128	3	5	3	0.00
19/07/2016	R186 On 02-February-17	8.81	Call	Bond Future	2795	0	3	0	0.00
19/07/2016	R186 On 02-February-17	8.79	Call	Bond Future	2729	0	3	0	0.00
19/07/2016	R186 On 02-February-17	8.80	Call	Bond Future	2762	0	3	0	0.00
19/07/2016	R186 On 02-February-17	8.90	Call	Bond Future	3098	0	3	0	0.00
19/07/2016	R186 On 02-February-17	8.43	Call	Bond Future	1709	0	2	0	750.00
19/07/2016	R186 On 02-February-17	9.40	Put	Bond Future	1696	0	2	0	750.00
19/07/2016	R186 On 02-February-17	8.79	Put	Bond Future	3458	1	3	1	0.00
19/07/2016	R186 On 02-February-17	8.81	Put	Bond Future	3383	1	3	1	0.00
19/07/2016	R186 On 02-February-17	8.80	Put	Bond Future	3420	1	3	1	0.00
19/07/2016	R186 On 02-February-17	8.90	Put	Bond Future	3061	0	3	0	750.00
19/07/2016	R186 On 02-February-17	8.43	Put	Bond Future	4995	3	5	3	0.00
19/07/2016	R197 On 04-August-16			Bond Future	299.58	299.7357	299.5816	299.7357	1,600.00
19/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5622	6	6	6	0.00
19/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5602	6	6	6	0.00
19/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5612	6	6	6	0.00
19/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R197 On 03-November-16			Bond Future	305.26	305.4185	305.2604	305.4185	0.00
19/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1700	2	2	2	0.00
19/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1690	2	2	2	0.00
19/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1680	2	2	2	0.00
19/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
19/07/2016	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
19/07/2016	R202 On 04-August-16			Bond Future	249.04	249.6901	249.0426	249.6901	37,066.00
19/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	6010	7	6	7	0.00
19/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	6019	7	6	7	0.00
19/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	6028	7	6	7	0.00
19/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	227	0	0	0	0.00
19/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	228	0	0	0	0.00
19/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	226	0	0	0	0.00
19/07/2016	R202 On 03-November-16			Bond Future	253.76	254.4244	253.7636	254.4244	0.00
19/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	1	0	1	0.00
19/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	1	0	1	0.00
19/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	1	0	1	0.00
19/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	96	0	0	0	0.00
19/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	106	0	0	0	0.00
19/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	86	0	0	0	0.00
19/07/2016	R203 On 04-August-16			Bond Future	7.76	103.7793	103.8069	103.7793	57,982.00
19/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	1	0	0	0	0.00
19/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	1	0	0	0	0.00
19/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	1	0	0	0	0.00
19/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	548	1	1	1	0.00
19/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	528	1	1	1	0.00
19/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	538	1	1	1	0.00
19/07/2016	R203 On 03-November-16			Bond Future	7.78	101.5689	101.5967	101.5689	0.00
19/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	873	1	1	1	0.00
19/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	888	1	1	1	0.00
19/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	881	1	1	1	0.00
19/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	15	0	0	0	0.00
19/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	14	0	0	0	0.00
19/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	15	0	0	0	0.00
19/07/2016	R203 On 02-February-17			Bond Future	7.71	103.5782	103.6044	103.5782	0.00
19/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	201	0	0	0	0.00
19/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	207	0	0	0	0.00
19/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	204	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
19/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	202	0	0	0	0.00
19/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	205	0	0	0	0.00
19/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	200	0	0	0	0.00
19/07/2016	R204 On 04-August-16			Bond Future	8.02	100.9868	101.0421	100.9868	33,127.00
19/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	48	0	0	0	0.00
19/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	44	0	0	0	0.00
19/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	41	0	0	0	0.00
19/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	610	1	1	1	0.00
19/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	629	1	1	1	0.00
19/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	593	1	1	1	0.00
19/07/2016	R204 On 03-November-16			Bond Future	8.05	102.8953	102.9513	102.8953	656.00
19/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2237	2	2	2	0.00
19/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2220	2	2	2	0.00
19/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2255	2	2	2	0.00
19/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	31	0	0	0	0.00
19/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	30	0	0	0	0.00
19/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	32	0	0	0	0.00
19/07/2016	R204 On 02-February-17			Bond Future	8.06	100.8891	100.9441	100.8891	0.00
19/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	852	1	1	1	0.00
19/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	862	1	1	1	0.00
19/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	873	1	1	1	0.00
19/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	471	0	0	0	0.00
19/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	465	0	0	0	0.00
19/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	459	0	0	0	0.00
19/07/2016	R207 On 04-August-16			Bond Future	8.22	97.5627	97.6523	97.5627	74,265.00
19/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	97	0	0	0	0.00
19/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	91	0	0	0	0.00
19/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	104	0	0	0	0.00
19/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	760	1	1	1	0.00
19/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	738	1	1	1	0.00
19/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	715	1	1	1	0.00
19/07/2016	R207 On 02-February-17			Bond Future	8.28	97.7297	97.8203	97.7297	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
19/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	1987	2	2	2	62.00
19/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	2588	3	3	3	0.00
19/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	2629	3	3	3	0.00
19/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	2609	3	3	3	0.00
19/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	411	0	0	0	0.00
19/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	251	0	0	0	0.00
19/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	247	0	0	0	0.00
19/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	242	0	0	0	0.00
19/07/2016	R208 On 04-August-16			Bond Future	8.37	96.1796	96.2921	96.1796	48,245.00
19/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	46	0	0	0	0.00
19/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	49	0	0	0	0.00
19/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	53	0	0	0	0.00
19/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	1445	2	1	2	0.00
19/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	1412	2	1	2	0.00
19/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	1379	1	1	1	0.00
19/07/2016	R208 On 03-November-16			Bond Future	8.41	94.5947	94.7090	94.5947	46.00
19/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4008	4	4	4	0.00
19/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4069	4	4	4	0.00
19/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4038	4	4	4	0.00
19/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	85	0	0	0	0.00
19/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	82	0	0	0	0.00
19/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	80	0	0	0	0.00
19/07/2016	R208 On 02-February-17			Bond Future	8.44	96.4660	96.5807	96.4660	0.00
19/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	1706	2	2	2	0.00
19/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	1687	2	2	2	0.00
19/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	1725	2	2	2	0.00
19/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	1042	1	1	1	0.00
19/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	1055	1	1	1	0.00
19/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	1068	1	1	1	0.00
19/07/2016	R209 On 04-August-16			Bond Future	9.36	74.4177	74.5264	74.4177	55,149.00
19/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	560	1	1	1	0.00
19/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	7929	8	8	8	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
19/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	612	1	1	1	0.00
19/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	586	1	1	1	0.00
19/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	2509	2	3	2	0.00
19/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	6081	6	6	6	0.00
19/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	1969	2	2	2	5,624.00
19/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1066	1	1	1	250.00
19/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	1404	2	1	2	0.00
19/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	1314	1	1	1	0.00
19/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	1359	1	1	1	0.00
19/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	3	0	0	0	250.00
19/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	190	0	0	0	250.00
19/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	785	1	1	1	0.00
19/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	320	0	0	0	0.00
19/07/2016	R209 On 03-November-16			Bond Future	9.40	72.6736	72.7841	72.6736	0.00
19/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	6065	6	6	6	0.00
19/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	6166	6	6	6	0.00
19/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	6116	6	6	6	0.00
19/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	580	1	1	1	5,000.00
19/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	569	1	1	1	0.00
19/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	591	1	1	1	0.00
19/07/2016	R209 On 02-February-17			Bond Future	9.44	74.1113	74.2226	74.1113	0.00
19/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	3589	4	4	4	0.00
19/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	3662	4	4	4	0.00
19/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	3626	4	4	4	0.00
19/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2958	3	3	3	0.00
19/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2926	3	3	3	0.00
19/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2895	3	3	3	0.00
19/07/2016	R210 On 04-August-16			Bond Future	189.20	189.1767	189.1973	189.1767	2,571.00
19/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	7687	8	8	8	0.00
19/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	7697	8	8	8	0.00
19/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	7677	8	8	8	0.00
19/07/2016	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
19/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R210 On 03-November-16			Bond Future	190.51	190.4864	190.5069	190.4864	0.00
19/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	1607	2	2	2	0.00
19/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	1587	2	2	2	0.00
19/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	1597	2	2	2	0.00
19/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R211 On 04-August-16			Bond Future	139.81	139.9061	139.8109	139.9061	60.00
19/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2721	3	3	3	0.00
19/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2741	3	3	3	0.00
19/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2731	3	3	3	0.00
19/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R211 On 03-November-16			Bond Future	142.46	142.5586	142.4611	142.5586	0.00
19/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	701	1	1	1	0.00
19/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	711	1	1	1	0.00
19/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	721	1	1	1	0.00
19/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R212 On 04-August-16			Bond Future	146.10	146.0807	146.0968	146.0807	4,524.00
19/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3657	4	4	4	0.00
19/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3667	4	4	4	0.00
19/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3677	4	4	4	0.00
19/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R212 On 03-November-16			Bond Future	148.87	148.8503	148.8662	148.8503	0.00
19/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	756	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
19/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	746	1	1	1	0.00
19/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	766	1	1	1	0.00
19/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R213 On 04-August-16			Bond Future	9.25	85.1503	85.2925	85.1503	43,896.00
19/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	299	0	0	0	0.00
19/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	268	0	0	0	0.00
19/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	283	0	0	0	0.00
19/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	2088	2	2	2	0.00
19/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	2032	2	2	2	0.00
19/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	1977	2	2	2	0.00
19/07/2016	R213 On 03-November-16			Bond Future	9.29	83.2090	83.3535	83.2090	0.00
19/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	6358	6	6	6	0.00
19/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	6306	6	6	6	0.00
19/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	6255	6	6	6	0.00
19/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	512	1	1	1	0.00
19/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	522	1	1	1	0.00
19/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	502	1	1	1	0.00
19/07/2016	R213 On 02-February-17			Bond Future	9.34	84.8550	85.0007	84.8550	0.00
19/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	3405	3	3	3	0.00
19/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	3476	3	3	3	0.00
19/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	3441	3	3	3	0.00
19/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2977	3	3	3	0.00
19/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2914	3	3	3	0.00
19/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2946	3	3	3	0.00
19/07/2016	R214 On 04-August-16			Bond Future	9.45	74.7452	74.8583	74.7452	29,156.00
19/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	514	1	1	1	1,300.00
19/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	384	0	0	0	0.00
19/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	11608	11	12	11	5,610.00
19/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	424	0	0	0	0.00
19/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	404	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
19/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	5755	6	6	6	5,610.00
19/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	2	0	0	0	1,300.00
19/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	1652	2	2	2	0.00
19/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	1862	2	2	2	0.00
19/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	1972	2	2	2	0.00
19/07/2016	R214 On 04-August-16	11.30	Put	Bond Future	0	0	0	0	0.00
19/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	8	0	0	0	0.00
19/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	1917	2	2	2	0.00
19/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	7109	7	7	7	0.00
19/07/2016	R214 On 03-November-16			Bond Future	9.50	72.8607	72.9758	72.8607	3,395.00
19/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	6294	6	6	6	0.00
19/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	6396	6	6	6	0.00
19/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	6345	6	6	6	0.00
19/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	666	1	1	1	0.00
19/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	654	1	1	1	0.00
19/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	642	1	1	1	0.00
19/07/2016	R214 On 02-February-17			Bond Future	9.54	74.3021	74.4178	74.3021	0.00
19/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	3974	4	4	4	0.00
19/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	3936	4	4	4	0.00
19/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4013	4	4	4	0.00
19/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	3020	3	3	3	0.00
19/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	3052	3	3	3	0.00
19/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2988	3	3	3	0.00
19/07/2016	R248 On 04-August-16			Bond Future	9.54	95.9282	96.0257	95.9282	56,369.00
19/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	369	0	0	0	0.00
19/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	389	0	0	0	0.00
19/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	350	0	0	0	0.00
19/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	3040	3	3	3	0.00
19/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	3118	3	3	3	0.00
19/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	3196	3	3	3	0.00
19/07/2016	R248 On 03-November-16			Bond Future	9.58	93.3030	93.4019	93.3030	1,691.00
19/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	7859	8	8	8	0.00
19/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	7795	8	8	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
19/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	7732	8	8	8	0.00
19/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	993	1	1	1	0.00
19/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	976	1	1	1	0.00
19/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	1009	1	1	1	0.00
19/07/2016	R248 On 02-February-17			Bond Future	9.63	95.1486	95.2477	95.1486	0.00
19/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	5195	5	5	5	0.00
19/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	5244	5	5	5	0.00
19/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	5292	5	5	5	0.00
19/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3952	4	4	4	0.00
19/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3993	4	4	4	0.00
19/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3912	4	4	4	0.00