



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/07/2016 TO: 29/07/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	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
29/07/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	2025 On 04-August-16			Bond Future	127.77	127.7911	127.7654	127.7911	1,943.00
29/07/2016	2025 On 04-August-16	123.86	Call	Bond Future	3905	4	4	4	0.00
29/07/2016	2025 On 04-August-16	123.87	Call	Bond Future	3895	4	4	4	0.00
29/07/2016	2025 On 04-August-16	123.85	Call	Bond Future	3915	4	4	4	0.00
29/07/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2025 On 03-November-16			Bond Future	130.18	130.2056	130.1770	130.2056	1,443.00
29/07/2016	2025 On 03-November-16	129.23	Call	Bond Future	947	1	1	1	0.00
29/07/2016	2025 On 03-November-16	129.22	Call	Bond Future	957	1	1	1	0.00
29/07/2016	2025 On 03-November-16	129.21	Call	Bond Future	967	1	1	1	0.00
29/07/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 04-August-16			Bond Future	9.02	91.6310	92.3279	91.6310	18,684.00
29/07/2016	2030 On 04-August-16	10.17	Call	Bond Future	7846	7	8	7	0.00
29/07/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 03-November-16			Bond Future	9.06	93.3566	94.0650	93.3566	22,183.00
29/07/2016	2030 On 03-November-16	9.33	Call	Bond Future	1902	1	2	1	0.00
29/07/2016	2030 On 03-November-16	9.34	Call	Bond Future	1972	1	2	1	0.00
29/07/2016	2030 On 03-November-16	9.35	Call	Bond Future	2042	1	2	1	0.00
29/07/2016	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
29/07/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 02-February-17			Bond Future	9.09	91.1855	91.9084	91.1855	0.00
29/07/2016	2030 On 02-February-17	9.29	Call	Bond Future	1371	1	1	1	0.00
29/07/2016	2030 On 02-February-17	9.31	Call	Bond Future	1510	1	2	1	0.00
29/07/2016	2030 On 02-February-17	9.30	Call	Bond Future	1440	1	1	1	0.00
29/07/2016	2030 On 02-February-17	9.30	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 02-February-17	9.31	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 02-February-17	9.29	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 04-May-17			Bond Future	9.12	93.0722	93.8062	93.0722	0.00
29/07/2016	2030 On 04-May-17	9.34	Call	Bond Future	1521	1	2	1	0.00
29/07/2016	2030 On 04-May-17	9.33	Call	Bond Future	1453	1	1	1	0.00
29/07/2016	2030 On 04-May-17	9.32	Call	Bond Future	1384	1	1	1	0.00
29/07/2016	2030 On 04-May-17	9.33	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 04-May-17	9.32	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2030 On 04-May-17	9.34	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2032 On 04-August-16			Bond Future	9.15	94.8162	95.5621	94.8162	3,368.00
29/07/2016	2032 On 04-August-16	8.99	Call	Bond Future	193	0	0	0	0.00
29/07/2016	2032 On 04-August-16	9.01	Call	Bond Future	229	0	0	0	0.00
29/07/2016	2032 On 04-August-16	9.00	Call	Bond Future	210	0	0	0	0.00
29/07/2016	2032 On 04-August-16	8.99	Put	Bond Future	1437	2	1	2	0.00
29/07/2016	2032 On 04-August-16	9.01	Put	Bond Future	1315	2	1	2	0.00
29/07/2016	2032 On 04-August-16	9.00	Put	Bond Future	1375	2	1	2	0.00
29/07/2016	2032 On 03-November-16			Bond Future	9.19	92.4432	93.2014	92.4432	12,135.00
29/07/2016	2032 On 03-November-16	10.29	Call	Bond Future	8262	8	8	8	0.00
29/07/2016	2032 On 03-November-16	10.28	Call	Bond Future	8202	8	8	8	0.00
29/07/2016	2032 On 03-November-16	10.30	Call	Bond Future	8321	8	8	8	0.00
29/07/2016	2032 On 03-November-16	10.28	Put	Bond Future	340	0	0	0	0.00
29/07/2016	2032 On 03-November-16	10.29	Put	Bond Future	333	0	0	0	0.00
29/07/2016	2032 On 03-November-16	10.30	Put	Bond Future	325	0	0	0	0.00
29/07/2016	2032 On 02-February-17			Bond Future	9.23	94.2604	95.0342	94.2604	0.00
29/07/2016	2032 On 02-February-17	9.51	Call	Bond Future	4637	4	5	4	0.00
29/07/2016	2032 On 02-February-17	9.53	Call	Bond Future	4727	4	5	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2016	2032 On 02-February-17	9.52	Call	Bond Future	4682	4	5	4	0.00
29/07/2016	2032 On 02-February-17	9.51	Put	Bond Future	2525	3	3	3	0.00
29/07/2016	2032 On 02-February-17	9.53	Put	Bond Future	2468	3	2	3	0.00
29/07/2016	2032 On 02-February-17	9.52	Put	Bond Future	2496	3	2	3	0.00
29/07/2016	2032 On 04-May-17			Bond Future	9.25	92.0488	92.8346	92.0488	0.00
29/07/2016	2032 On 04-May-17	9.46	Call	Bond Future	5064	5	5	5	0.00
29/07/2016	2032 On 04-May-17	9.45	Call	Bond Future	5024	5	5	5	0.00
29/07/2016	2032 On 04-May-17	9.44	Call	Bond Future	4983	5	5	5	0.00
29/07/2016	2032 On 04-May-17	9.45	Put	Bond Future	3564	4	4	4	0.00
29/07/2016	2032 On 04-May-17	9.46	Put	Bond Future	3531	4	4	4	0.00
29/07/2016	2032 On 04-May-17	9.44	Put	Bond Future	3597	4	4	4	0.00
29/07/2016	2033 On 04-August-16			Bond Future	107.66	107.6821	107.6610	107.6821	531.00
29/07/2016	2033 On 04-August-16	104.99	Call	Bond Future	2671	3	3	3	0.00
29/07/2016	2033 On 04-August-16	105.00	Call	Bond Future	2661	3	3	3	0.00
29/07/2016	2033 On 04-August-16	105.01	Call	Bond Future	2651	3	3	3	0.00
29/07/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2033 On 03-November-16			Bond Future	108.68	108.7000	108.6765	108.7000	4,275.00
29/07/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2033 On 03-November-16	109.16	Put	Bond Future	483	0	0	0	0.00
29/07/2016	2033 On 03-November-16	109.17	Put	Bond Future	493	0	0	0	0.00
29/07/2016	2033 On 03-November-16	109.18	Put	Bond Future	503	0	1	0	0.00
29/07/2016	2037 On 04-August-16			Bond Future	9.28	92.2026	93.1075	92.2026	18,356.00
29/07/2016	2037 On 04-August-16	9.24	Call	Bond Future	538	0	1	0	0.00
29/07/2016	2037 On 04-August-16	9.25	Call	Bond Future	575	0	1	0	0.00
29/07/2016	2037 On 04-August-16	9.26	Call	Bond Future	613	0	1	0	0.00
29/07/2016	2037 On 04-August-16	9.25	Put	Bond Future	858	2	1	2	0.00
29/07/2016	2037 On 04-August-16	9.26	Put	Bond Future	810	1	1	1	0.00
29/07/2016	2037 On 04-August-16	9.24	Put	Bond Future	908	2	1	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
29/07/2016	2037 On 03-November-16			Bond Future	9.32	93.9390	94.8592	93.9390	39,419.00
29/07/2016	2037 On 03-November-16	10.35	Call	Bond Future	8592	8	9	8	0.00
29/07/2016	2037 On 03-November-16	10.36	Call	Bond Future	8656	8	9	8	0.00
29/07/2016	2037 On 03-November-16	10.37	Call	Bond Future	8721	8	9	8	0.00
29/07/2016	2037 On 03-November-16	10.36	Put	Bond Future	454	1	0	1	0.00
29/07/2016	2037 On 03-November-16	10.37	Put	Bond Future	445	1	0	1	0.00
29/07/2016	2037 On 03-November-16	10.35	Put	Bond Future	463	1	0	1	0.00
29/07/2016	2037 On 02-February-17			Bond Future	9.36	91.5289	92.4680	91.5289	0.00
29/07/2016	2037 On 02-February-17	9.66	Call	Bond Future	5346	5	5	5	0.00
29/07/2016	2037 On 02-February-17	9.68	Call	Bond Future	5444	5	5	5	0.00
29/07/2016	2037 On 02-February-17	9.67	Call	Bond Future	5395	5	5	5	0.00
29/07/2016	2037 On 02-February-17	9.66	Put	Bond Future	2854	3	3	3	0.00
29/07/2016	2037 On 02-February-17	9.67	Put	Bond Future	2822	3	3	3	0.00
29/07/2016	2037 On 02-February-17	9.68	Put	Bond Future	2791	3	3	3	0.00
29/07/2016	2037 On 04-May-17			Bond Future	9.39	93.4228	94.3773	93.4228	0.00
29/07/2016	2037 On 04-May-17	9.59	Call	Bond Future	5753	5	6	5	0.00
29/07/2016	2037 On 04-May-17	9.58	Call	Bond Future	5708	5	6	5	0.00
29/07/2016	2037 On 04-May-17	9.60	Call	Bond Future	5799	5	6	5	0.00
29/07/2016	2037 On 04-May-17	9.58	Put	Bond Future	4113	5	4	5	0.00
29/07/2016	2037 On 04-May-17	9.60	Put	Bond Future	4041	4	4	4	0.00
29/07/2016	2037 On 04-May-17	9.59	Put	Bond Future	4077	4	4	4	0.00
29/07/2016	2038 On 04-August-16			Bond Future	133.35	133.3723	133.3465	133.3723	11,014.00
29/07/2016	2038 On 04-August-16	129.31	Call	Bond Future	4036	4	4	4	0.00
29/07/2016	2038 On 04-August-16	129.30	Call	Bond Future	4046	4	4	4	0.00
29/07/2016	2038 On 04-August-16	129.32	Call	Bond Future	4026	4	4	4	0.00
29/07/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2038 On 03-November-16			Bond Future	135.86	135.8922	135.8633	135.8922	19,808.00
29/07/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2038 On 03-November-16	136.32	Put	Bond Future	457	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
29/07/2016	2038 On 03-November-16	136.31	Put	Bond Future	447	0	0	0	0.00
29/07/2016	2038 On 03-November-16	136.33	Put	Bond Future	467	0	0	0	0.00
29/07/2016	2040 On 04-August-16			Bond Future	9.31	96.3021	97.3221	96.3021	2,993.00
29/07/2016	2040 On 04-August-16	9.50	Call	Bond Future	1942	1	2	1	0.00
29/07/2016	2040 On 04-August-16	9.51	Call	Bond Future	2016	1	2	1	0.00
29/07/2016	2040 On 04-August-16	9.49	Call	Bond Future	1870	1	2	1	0.00
29/07/2016	2040 On 04-August-16	9.51	Put	Bond Future	176	0	0	0	0.00
29/07/2016	2040 On 04-August-16	9.50	Put	Bond Future	192	1	0	1	0.00
29/07/2016	2040 On 04-August-16	9.49	Put	Bond Future	209	1	0	1	0.00
29/07/2016	2040 On 03-November-16			Bond Future	9.35	98.1156	99.1531	98.1156	3,584.00
29/07/2016	2040 On 03-November-16	9.70	Call	Bond Future	4939	4	5	4	0.00
29/07/2016	2040 On 03-November-16	9.71	Call	Bond Future	4996	4	5	4	0.00
29/07/2016	2040 On 03-November-16	9.69	Call	Bond Future	4881	4	5	4	0.00
29/07/2016	2040 On 03-November-16	9.69	Put	Bond Future	1817	2	2	2	0.00
29/07/2016	2040 On 03-November-16	9.70	Put	Bond Future	1788	2	2	2	0.00
29/07/2016	2040 On 03-November-16	9.71	Put	Bond Future	1758	2	2	2	0.00
29/07/2016	2040 On 02-February-17			Bond Future	9.38	95.5373	96.5958	95.5373	0.00
29/07/2016	2040 On 02-February-17	9.58	Call	Bond Future	5294	5	5	5	0.00
29/07/2016	2040 On 02-February-17	9.59	Call	Bond Future	5344	5	5	5	0.00
29/07/2016	2040 On 02-February-17	9.60	Call	Bond Future	5395	5	5	5	0.00
29/07/2016	2040 On 02-February-17	9.58	Put	Bond Future	3519	4	4	4	0.00
29/07/2016	2040 On 02-February-17	9.59	Put	Bond Future	3481	4	3	4	0.00
29/07/2016	2040 On 02-February-17	9.60	Put	Bond Future	3444	4	3	4	0.00
29/07/2016	2040 On 04-May-17			Bond Future	9.41	97.5142	98.5904	97.5142	0.00
29/07/2016	2040 On 04-May-17	9.63	Call	Bond Future	6359	6	6	6	0.00
29/07/2016	2040 On 04-May-17	9.64	Call	Bond Future	6409	6	6	6	0.00
29/07/2016	2040 On 04-May-17	9.62	Call	Bond Future	6310	6	6	6	0.00
29/07/2016	2040 On 04-May-17	9.63	Put	Bond Future	4408	5	4	5	0.00
29/07/2016	2040 On 04-May-17	9.64	Put	Bond Future	4371	5	4	5	0.00
29/07/2016	2040 On 04-May-17	9.62	Put	Bond Future	4447	5	4	5	0.00
29/07/2016	2044 On 04-August-16			Bond Future	9.35	93.1902	94.3099	93.1902	15,153.00
29/07/2016	2044 On 04-August-16	9.51	Call	Bond Future	1710	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
29/07/2016	2044 On 04-August-16	9.50	Call	Bond Future	1640	1	2	1	0.00
29/07/2016	2044 On 04-August-16	9.49	Call	Bond Future	1572	1	2	1	0.00
29/07/2016	2044 On 04-August-16	9.50	Put	Bond Future	285	1	0	1	0.00
29/07/2016	2044 On 04-August-16	9.49	Put	Bond Future	308	1	0	1	0.00
29/07/2016	2044 On 04-August-16	9.51	Put	Bond Future	263	1	0	1	0.00
29/07/2016	2044 On 03-November-16			Bond Future	9.39	94.9453	96.0842	94.9453	18,690.00
29/07/2016	2044 On 03-November-16	10.42	Call	Bond Future	9303	8	9	8	0.00
29/07/2016	2044 On 03-November-16	10.43	Call	Bond Future	9370	8	9	8	0.00
29/07/2016	2044 On 03-November-16	10.41	Call	Bond Future	9235	8	9	8	0.00
29/07/2016	2044 On 03-November-16	10.42	Put	Bond Future	550	1	1	1	0.00
29/07/2016	2044 On 03-November-16	10.43	Put	Bond Future	540	1	1	1	0.00
29/07/2016	2044 On 03-November-16	10.41	Put	Bond Future	561	1	1	1	0.00
29/07/2016	2044 On 02-February-17			Bond Future	9.43	92.4298	93.5918	92.4298	0.00
29/07/2016	2044 On 02-February-17	9.77	Call	Bond Future	6131	5	6	5	0.00
29/07/2016	2044 On 02-February-17	9.76	Call	Bond Future	6078	5	6	5	0.00
29/07/2016	2044 On 02-February-17	9.78	Call	Bond Future	6184	5	6	5	0.00
29/07/2016	2044 On 02-February-17	9.78	Put	Bond Future	3027	3	3	3	0.00
29/07/2016	2044 On 02-February-17	9.77	Put	Bond Future	3060	4	3	4	0.00
29/07/2016	2044 On 02-February-17	9.76	Put	Bond Future	3094	4	3	4	0.00
29/07/2016	2044 On 04-May-17			Bond Future	9.45	94.3424	95.5244	94.3424	0.00
29/07/2016	2044 On 04-May-17	9.67	Call	Bond Future	6384	6	6	6	0.00
29/07/2016	2044 On 04-May-17	9.68	Call	Bond Future	6432	6	6	6	0.00
29/07/2016	2044 On 04-May-17	9.66	Call	Bond Future	6336	6	6	6	0.00
29/07/2016	2044 On 04-May-17	9.67	Put	Bond Future	4451	5	4	5	0.00
29/07/2016	2044 On 04-May-17	9.68	Put	Bond Future	4411	5	4	5	0.00
29/07/2016	2044 On 04-May-17	9.66	Put	Bond Future	4491	5	4	5	0.00
29/07/2016	2046 On 04-August-16			Bond Future	133.91	133.9352	133.9095	133.9352	14,211.00
29/07/2016	2046 On 04-August-16	129.00	Call	Bond Future	4910	5	5	5	0.00
29/07/2016	2046 On 04-August-16	129.01	Call	Bond Future	4900	5	5	5	0.00
29/07/2016	2046 On 04-August-16	129.02	Call	Bond Future	4890	5	5	5	0.00
29/07/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2046 On 04-August-16	129.00	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
29/07/2016	2046 On 03-November-16			Bond Future	134.94	134.9638	134.9354	134.9638	17,253.00
29/07/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2046 On 03-November-16	137.09	Put	Bond Future	2155	2	2	2	0.00
29/07/2016	2046 On 03-November-16	137.07	Put	Bond Future	2135	2	2	2	0.00
29/07/2016	2046 On 03-November-16	137.08	Put	Bond Future	2145	2	2	2	0.00
29/07/2016	2050 On 04-August-16			Bond Future	142.43	142.4534	142.4260	142.4534	5,269.00
29/07/2016	2050 On 04-August-16	139.12	Call	Bond Future	3306	3	3	3	0.00
29/07/2016	2050 On 04-August-16	139.14	Call	Bond Future	3286	3	3	3	0.00
29/07/2016	2050 On 04-August-16	139.13	Call	Bond Future	3296	3	3	3	0.00
29/07/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
29/07/2016	2050 On 03-November-16			Bond Future	145.11	145.1450	145.1147	145.1450	21,628.00
29/07/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
29/07/2016	2050 On 03-November-16	149.53	Put	Bond Future	4415	4	4	4	0.00
29/07/2016	2050 On 03-November-16	149.54	Put	Bond Future	4425	4	4	4	0.00
29/07/2016	2050 On 03-November-16	149.52	Put	Bond Future	4405	4	4	4	0.00
29/07/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	AL37 On 04-August-16			Index Future	496.50	494.9500	496.4990	494.9500	2.00
29/07/2016	AL37 On 03-November-16			Index Future	505.94	504.3720	505.9440	504.3720	14.00
29/07/2016	AL37 On 02-February-17			Index Future	515.89	514.2850	515.8930	514.2850	0.00
29/07/2016	AL7T On 04-August-16			Index Future	576.88	573.3480	576.8840	573.3480	2.00
29/07/2016	AL7T On 03-November-16			Index Future	587.86	584.2630	587.8580	584.2630	9.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2016	AL7T On 02-February-17			Index Future	599.42	595.7460	599.4170	595.7460	0.00
29/07/2016	ALBI On 04-August-16			Index Future	525.89	522.2170	525.8920	522.2170	118.00
29/07/2016	ALBI On 03-November-16			Index Future	535.90	532.1590	535.8960	532.1590	606.00
29/07/2016	ALBI On 02-February-17			Index Future	546.43	542.6180	546.4330	542.6180	0.00
29/07/2016	ALBI On 04-May-17			Index Future	557.71	553.8330	557.7060	553.8330	0.00
29/07/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C197 On 07-December-23			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
29/07/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/07/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	CS23 On 25-January-23			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
29/07/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2016	EL28 On 04-August-16			Bond Future	131.18	131.1983	131.1759	131.1983	0.00
29/07/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4296	4	4	4	0.00
29/07/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4306	4	4	4	0.00
29/07/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4316	4	4	4	0.00
29/07/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 03-November-16			Bond Future	131.99	132.0167	131.9916	132.0167	0.00
29/07/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 03-November-16	132.15	Put	Bond Future	158	0	0	0	0.00
29/07/2016	EL28 On 03-November-16	132.17	Put	Bond Future	178	0	0	0	0.00
29/07/2016	EL28 On 03-November-16	132.16	Put	Bond Future	168	0	0	0	0.00
29/07/2016	EL28 On 02-February-17			Bond Future	134.59	134.6195	134.5948	134.6195	0.00
29/07/2016	EL28 On 02-February-17	135.10	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 02-February-17	135.12	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 02-February-17	135.11	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 02-February-17	135.11	Put	Bond Future	515	0	1	0	0.00
29/07/2016	EL28 On 02-February-17	135.12	Put	Bond Future	525	1	1	1	0.00
29/07/2016	EL28 On 02-February-17	135.10	Put	Bond Future	505	0	1	0	0.00
29/07/2016	EL28 On 04-May-17			Bond Future	137.38	137.4101	137.3793	137.4101	0.00
29/07/2016	EL28 On 04-May-17	137.90	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 04-May-17	137.91	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 04-May-17	137.92	Call	Bond Future	0	0	0	0	0.00
29/07/2016	EL28 On 04-May-17	137.90	Put	Bond Future	521	0	1	0	0.00
29/07/2016	EL28 On 04-May-17	137.91	Put	Bond Future	531	0	1	0	0.00
29/07/2016	EL28 On 04-May-17	137.92	Put	Bond Future	541	1	1	1	0.00
29/07/2016	ES33 On 04-August-16			Bond Future	10.16	80.9499	81.6300	80.9499	6,771.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2016	ES33 On 04-August-16	10.25	Call	Bond Future	601	0	1	0	0.00
29/07/2016	ES33 On 04-August-16	10.26	Call	Bond Future	667	0	1	0	0.00
29/07/2016	ES33 On 04-August-16	10.24	Call	Bond Future	534	0	1	0	0.00
29/07/2016	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 03-November-16			Bond Future	10.23	78.6821	79.3735	78.6821	8,789.00
29/07/2016	ES33 On 03-November-16	11.29	Call	Bond Future	6571	6	7	6	0.00
29/07/2016	ES33 On 03-November-16	11.31	Call	Bond Future	6687	6	7	6	0.00
29/07/2016	ES33 On 03-November-16	11.30	Call	Bond Future	6629	6	7	6	0.00
29/07/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 02-February-17			Bond Future	10.30	80.2288	80.9344	80.2288	0.00
29/07/2016	ES33 On 02-February-17	10.61	Call	Bond Future	1988	1	2	1	0.00
29/07/2016	ES33 On 02-February-17	10.60	Call	Bond Future	1925	1	2	1	0.00
29/07/2016	ES33 On 02-February-17	10.59	Call	Bond Future	1862	1	2	1	0.00
29/07/2016	ES33 On 02-February-17	10.60	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 04-May-17			Bond Future	10.36	78.0918	78.8086	78.0918	0.00
29/07/2016	ES33 On 04-May-17	10.55	Call	Bond Future	1235	1	1	1	0.00
29/07/2016	ES33 On 04-May-17	10.56	Call	Bond Future	1298	1	1	1	0.00
29/07/2016	ES33 On 04-May-17	10.54	Call	Bond Future	1172	0	1	0	0.00
29/07/2016	ES33 On 04-May-17	10.55	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 04-May-17	10.54	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES33 On 04-May-17	10.56	Put	Bond Future	0	0	0	0	0.00
29/07/2016	ES42 On 04-August-16			Bond Future	10.27	85.6766	86.5384	85.6766	0.00
29/07/2016	ES42 On 03-November-16			Bond Future	10.34	83.0277	83.9042	83.0277	8,777.00
29/07/2016	ES42 On 02-February-17			Bond Future	10.40	84.6600	85.5544	84.6600	0.00
29/07/2016	ES42 On 04-May-17			Bond Future	10.46	82.1477	83.0570	82.1477	0.00
29/07/2016	GOVI On 04-August-16			GOVI	523.43	520.0130	523.4290	520.0130	64.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2016	GOVI On 04-August-16	521.00	Call	GOVI	24290	0	2	0	0.00
29/07/2016	GOVI On 04-August-16	521.01	Call	GOVI	24190	0	2	0	0.00
29/07/2016	GOVI On 04-August-16	520.99	Call	GOVI	24390	0	2	0	0.00
29/07/2016	GOVI On 04-August-16	521.01	Put	GOVI	0	1	0	1	0.00
29/07/2016	GOVI On 04-August-16	520.99	Put	GOVI	0	1	0	1	0.00
29/07/2016	GOVI On 04-August-16	521.00	Put	GOVI	0	1	0	1	0.00
29/07/2016	GOVI On 03-November-16			GOVI	533.39	529.9130	533.3860	529.9130	384.00
29/07/2016	GOVI On 03-November-16	476.11	Call	GOVI	572760	54	57	54	0.00
29/07/2016	GOVI On 03-November-16	476.12	Call	GOVI	572660	54	57	54	0.00
29/07/2016	GOVI On 03-November-16	476.13	Call	GOVI	572560	54	57	54	0.00
29/07/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 02-February-17			GOVI	543.87	540.3280	543.8740	540.3280	26.00
29/07/2016	GOVI On 02-February-17	533.32	Call	GOVI	105540	7	11	7	0.00
29/07/2016	GOVI On 02-February-17	533.34	Call	GOVI	105340	7	11	7	0.00
29/07/2016	GOVI On 02-February-17	533.33	Call	GOVI	105440	7	11	7	0.00
29/07/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 04-May-17			GOVI	555.09	551.4960	555.0940	551.4960	0.00
29/07/2016	GOVI On 04-May-17	262.20	Call	GOVI	2928940	289	293	289	0.00
29/07/2016	GOVI On 04-May-17	262.19	Call	GOVI	2929040	289	293	289	0.00
29/07/2016	GOVI On 04-May-17	262.18	Call	GOVI	2929140	289	293	289	0.00
29/07/2016	GOVI On 04-May-17	262.19	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 04-May-17	262.20	Put	GOVI	0	0	0	0	0.00
29/07/2016	GOVI On 04-May-17	262.18	Put	GOVI	0	0	0	0	0.00
29/07/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/07/2016	IGOV On 04-August-16			Index Future	247.19	247.3620	247.1890	247.3620	130.00
29/07/2016	IGOV On 03-November-16			Index Future	251.91	252.0870	251.9070	252.0870	968.00
29/07/2016	IGOV On 02-February-17			Index Future	256.88	257.0560	256.8750	257.0560	55.00
29/07/2016	IGOV On 04-May-17			Index Future	262.19	262.3840	262.1890	262.3840	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
29/07/2016	ILBI On 04-August-16			Index Future	669.84	670.4080	669.8370	670.4080	0.00
29/07/2016	ILBI On 03-November-16			Index Future	682.61	683.1970	682.6140	683.1970	0.00
29/07/2016	ILBI On 02-February-17			Index Future	696.07	696.6630	696.0680	696.6630	149.00
29/07/2016	IS01 On 19-December-16			Interest Rate Swap	100.07	100.0750	100.0746	100.0750	0.00
29/07/2016	IS01 On 16-March-17			Interest Rate Swap	100.03	100.0367	100.0312	100.0367	0.00
29/07/2016	IS01 On 15-June-17			Interest Rate Swap	99.68	99.6933	99.6839	99.6933	0.00
29/07/2016	IS01 On 21-September-17			Interest Rate Swap	99.78	99.7950	99.7789	99.7950	0.00
29/07/2016	IS02 On 18-December-17			Interest Rate Swap	100.10	100.1276	100.1018	100.1276	0.00
29/07/2016	IS02 On 16-March-18			Interest Rate Swap	99.43	99.4678	99.4334	99.4678	0.00
29/07/2016	IS02 On 15-June-18			Interest Rate Swap	99.13	99.1923	99.1315	99.1923	0.00
29/07/2016	IS02 On 21-September-18			Interest Rate Swap	99.22	99.3223	99.2225	99.3223	0.00
29/07/2016	IS05 On 17-December-20			Interest Rate Swap	98.19	98.5116	98.1905	98.5116	0.00
29/07/2016	IS05 On 16-March-21			Interest Rate Swap	97.53	97.8770	97.5306	97.8770	0.00
29/07/2016	IS05 On 15-June-21			Interest Rate Swap	96.83	97.2041	96.8346	97.2041	0.00
29/07/2016	IS05 On 21-September-21			Interest Rate Swap	97.11	97.4998	97.1127	97.4998	0.00
29/07/2016	IS10 On 17-December-25			Interest Rate Swap	98.02	98.6209	98.0160	98.6209	0.00
29/07/2016	IS10 On 16-March-26			Interest Rate Swap	95.10	95.7287	95.0984	95.7287	0.00
29/07/2016	IS10 On 15-June-26			Interest Rate Swap	93.86	94.5115	93.8602	94.5115	0.00
29/07/2016	IS10 On 21-September-26			Interest Rate Swap	95.93	96.5875	95.9263	96.5875	0.00
29/07/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/07/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/07/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/07/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/07/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
29/07/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	10.00
29/07/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	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
29/07/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
29/07/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
29/07/2016	JBAF On 15-February-17			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
29/07/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.55	92.4500	92.4500	92.4500	0.00
29/07/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	92.3700	92.3700	0.00
29/07/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
29/07/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.69	92.3100	92.3100	92.3100	0.00
29/07/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
29/07/2016	JBAF On 20-June-18			Jibar Tradeable Future	7.98	92.0200	92.0200	92.0200	0.00
29/07/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
29/07/2016	R023 On 04-August-16			Bond Future	8.33	100.1343	100.5298	100.1343	3,851.00
29/07/2016	R023 On 04-August-16	8.24	Call	Bond Future	174	0	0	0	0.00
29/07/2016	R023 On 04-August-16	8.25	Call	Bond Future	189	0	0	0	0.00
29/07/2016	R023 On 04-August-16	8.26	Call	Bond Future	206	0	0	0	0.00
29/07/2016	R023 On 04-August-16	8.25	Put	Bond Future	593	1	1	1	0.00
29/07/2016	R023 On 04-August-16	8.24	Put	Bond Future	627	1	1	1	0.00
29/07/2016	R023 On 04-August-16	8.26	Put	Bond Future	561	1	1	1	0.00
29/07/2016	R023 On 03-November-16			Bond Future	8.37	98.0893	98.4903	98.0893	11,842.00
29/07/2016	R023 On 03-November-16	9.73	Call	Bond Future	6273	6	6	6	0.00
29/07/2016	R023 On 03-November-16	9.74	Call	Bond Future	6315	6	6	6	0.00
29/07/2016	R023 On 03-November-16	9.75	Call	Bond Future	6357	6	6	6	0.00
29/07/2016	R023 On 03-November-16	9.74	Put	Bond Future	62	0	0	0	0.00
29/07/2016	R023 On 03-November-16	9.75	Put	Bond Future	60	0	0	0	0.00
29/07/2016	R023 On 03-November-16	9.73	Put	Bond Future	64	0	0	0	0.00
29/07/2016	R023 On 02-February-17			Bond Future	8.39	100.0173	100.4270	100.0173	0.00
29/07/2016	R023 On 02-February-17	8.86	Call	Bond Future	3195	3	3	3	0.00
29/07/2016	R023 On 02-February-17	8.85	Call	Bond Future	3165	3	3	3	0.00
29/07/2016	R023 On 02-February-17	8.84	Call	Bond Future	3134	3	3	3	0.00
29/07/2016	R023 On 02-February-17	8.85	Put	Bond Future	1081	1	1	1	0.00
29/07/2016	R023 On 02-February-17	8.86	Put	Bond Future	1066	1	1	1	0.00
29/07/2016	R023 On 02-February-17	8.84	Put	Bond Future	1095	1	1	1	0.00
29/07/2016	R023 On 04-May-17			Bond Future	8.39	98.1498	98.5638	98.1498	0.00
29/07/2016	R023 On 04-May-17	8.59	Call	Bond Future	2745	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
29/07/2016	R023 On 04-May-17	8.61	Call	Bond Future	2795	3	3	3	0.00
29/07/2016	R023 On 04-May-17	8.60	Call	Bond Future	2770	3	3	3	0.00
29/07/2016	R023 On 04-May-17	8.59	Put	Bond Future	1856	2	2	2	0.00
29/07/2016	R023 On 04-May-17	8.61	Put	Bond Future	1818	2	2	2	0.00
29/07/2016	R023 On 04-May-17	8.60	Put	Bond Future	1837	2	2	2	0.00
29/07/2016	R035 On 04-August-16			Bond Future	9.23	99.9082	100.8152	99.9082	1,128.00
29/07/2016	R035 On 04-August-16	10.37	Call	Bond Future	9101	8	9	8	0.00
29/07/2016	R035 On 04-August-16	10.36	Call	Bond Future	9027	8	9	8	0.00
29/07/2016	R035 On 04-August-16	10.35	Call	Bond Future	8953	8	9	8	0.00
29/07/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 03-November-16			Bond Future	9.27	97.2882	98.2106	97.2882	4,315.00
29/07/2016	R035 On 03-November-16	9.59	Call	Bond Future	2657	2	3	2	0.00
29/07/2016	R035 On 03-November-16	9.57	Call	Bond Future	2494	2	2	2	0.00
29/07/2016	R035 On 03-November-16	9.58	Call	Bond Future	2576	2	3	2	0.00
29/07/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 02-February-17			Bond Future	9.31	99.2005	100.1417	99.2005	0.00
29/07/2016	R035 On 02-February-17	9.51	Call	Bond Future	1660	1	2	1	0.00
29/07/2016	R035 On 02-February-17	9.50	Call	Bond Future	1578	1	2	1	0.00
29/07/2016	R035 On 02-February-17	9.52	Call	Bond Future	1742	1	2	1	0.00
29/07/2016	R035 On 02-February-17	9.51	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 02-February-17	9.52	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 02-February-17	9.50	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 04-May-17			Bond Future	9.34	96.7449	97.7015	96.7449	0.00
29/07/2016	R035 On 04-May-17	9.53	Call	Bond Future	1601	1	2	1	0.00
29/07/2016	R035 On 04-May-17	9.55	Call	Bond Future	1764	1	2	1	0.00
29/07/2016	R035 On 04-May-17	9.54	Call	Bond Future	1683	1	2	1	0.00
29/07/2016	R035 On 04-May-17	9.53	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 04-May-17	9.54	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R035 On 04-May-17	9.55	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
29/07/2016	R186 On 04-August-16			Bond Future	8.64	113.2578	113.9596	113.2578	27,061.00
29/07/2016	R186 On 04-August-16	9.20	Call	Bond Future	3982	3	4	3	0.00
29/07/2016	R186 On 04-August-16	8.85	Call	Bond Future	1603	1	2	1	750.00
29/07/2016	R186 On 04-August-16	8.90	Call	Bond Future	1921	1	2	1	500.00
29/07/2016	R186 On 04-August-16	9.60	Call	Bond Future	6722	6	7	6	0.00
29/07/2016	R186 On 04-August-16	8.51	Call	Bond Future	197	0	0	0	0.00
29/07/2016	R186 On 04-August-16	8.49	Call	Bond Future	164	0	0	0	0.00
29/07/2016	R186 On 04-August-16	10.00	Call	Bond Future	9369	9	9	9	0.00
29/07/2016	R186 On 04-August-16	8.50	Call	Bond Future	180	0	0	0	0.00
29/07/2016	R186 On 04-August-16	9.30	Call	Bond Future	4676	4	5	4	500.00
29/07/2016	R186 On 04-August-16	9.25	Call	Bond Future	4330	4	4	4	0.00
29/07/2016	R186 On 04-August-16	9.35	Call	Bond Future	5020	4	5	4	500.00
29/07/2016	R186 On 04-August-16	9.40	Call	Bond Future	5364	5	5	5	0.00
29/07/2016	R186 On 04-August-16	9.10	Call	Bond Future	3286	3	3	3	0.00
29/07/2016	R186 On 04-August-16	8.90	Put	Bond Future	59	0	0	0	0.00
29/07/2016	R186 On 04-August-16	9.20	Put	Bond Future	1	0	0	0	2,500.00
29/07/2016	R186 On 04-August-16	9.10	Put	Bond Future	5	0	0	0	2,500.00
29/07/2016	R186 On 04-August-16	9.60	Put	Bond Future	0	0	0	0	4,031.00
29/07/2016	R186 On 04-August-16	8.49	Put	Bond Future	1291	2	1	2	0.00
29/07/2016	R186 On 04-August-16	8.85	Put	Bond Future	100	0	0	0	0.00
29/07/2016	R186 On 04-August-16	10.00	Put	Bond Future	0	0	0	0	6,500.00
29/07/2016	R186 On 04-August-16	8.51	Put	Bond Future	1176	2	1	2	0.00
29/07/2016	R186 On 04-August-16	9.25	Put	Bond Future	0	0	0	0	1,000.00
29/07/2016	R186 On 04-August-16	9.35	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R186 On 04-August-16	9.40	Put	Bond Future	0	0	0	0	3,569.00
29/07/2016	R186 On 04-August-16	8.50	Put	Bond Future	1233	2	1	2	0.00
29/07/2016	R186 On 04-August-16	9.30	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R186 On 03-November-16			Bond Future	8.68	115.3907	116.1037	115.3907	78,529.00
29/07/2016	R186 On 03-November-16	9.66	Call	Bond Future	7087	6	7	6	0.00
29/07/2016	R186 On 03-November-16	8.96	Call	Bond Future	3362	3	3	3	0.00
29/07/2016	R186 On 03-November-16	9.40	Call	Bond Future	5602	5	6	5	1,425.00
29/07/2016	R186 On 03-November-16	9.20	Call	Bond Future	4530	4	5	4	1,425.00
29/07/2016	R186 On 03-November-16	8.95	Call	Bond Future	3316	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
29/07/2016	R186 On 03-November-16	8.97	Call	Bond Future	3408	3	3	3	0.00
29/07/2016	R186 On 03-November-16	9.71	Call	Bond Future	7381	7	7	7	0.00
29/07/2016	R186 On 03-November-16	9.66	Put	Bond Future	325	0	0	0	5,000.00
29/07/2016	R186 On 03-November-16	9.71	Put	Bond Future	290	0	0	0	5,000.00
29/07/2016	R186 On 03-November-16	8.96	Put	Bond Future	1361	2	1	2	0.00
29/07/2016	R186 On 03-November-16	8.97	Put	Bond Future	1336	2	1	2	0.00
29/07/2016	R186 On 03-November-16	9.20	Put	Bond Future	864	1	1	1	0.00
29/07/2016	R186 On 03-November-16	8.95	Put	Bond Future	1385	2	1	2	0.00
29/07/2016	R186 On 03-November-16	9.40	Put	Bond Future	575	1	1	1	0.00
29/07/2016	R186 On 02-February-17			Bond Future	8.71	112.3545	113.0825	112.3545	0.00
29/07/2016	R186 On 02-February-17	9.50	Call	Bond Future	6544	6	7	6	0.00
29/07/2016	R186 On 02-February-17	9.40	Call	Bond Future	6046	6	6	6	0.00
29/07/2016	R186 On 02-February-17	8.81	Call	Bond Future	3439	3	3	3	0.00
29/07/2016	R186 On 02-February-17	8.79	Call	Bond Future	3362	3	3	3	0.00
29/07/2016	R186 On 02-February-17	8.80	Call	Bond Future	3400	3	3	3	0.00
29/07/2016	R186 On 02-February-17	8.90	Call	Bond Future	3793	3	4	3	0.00
29/07/2016	R186 On 02-February-17	8.43	Call	Bond Future	2169	2	2	2	750.00
29/07/2016	R186 On 02-February-17	9.50	Put	Bond Future	1137	1	1	1	6,500.00
29/07/2016	R186 On 02-February-17	9.40	Put	Bond Future	1300	1	1	1	750.00
29/07/2016	R186 On 02-February-17	8.79	Put	Bond Future	2772	3	3	3	0.00
29/07/2016	R186 On 02-February-17	8.81	Put	Bond Future	2709	3	3	3	0.00
29/07/2016	R186 On 02-February-17	8.80	Put	Bond Future	2741	3	3	3	0.00
29/07/2016	R186 On 02-February-17	8.90	Put	Bond Future	2438	3	2	3	750.00
29/07/2016	R186 On 02-February-17	8.43	Put	Bond Future	4134	5	4	5	0.00
29/07/2016	R186 On 04-May-17			Bond Future	8.72	114.6789	115.4169	114.6789	0.00
29/07/2016	R186 On 04-May-17	8.90	Call	Bond Future	4326	4	4	4	0.00
29/07/2016	R186 On 04-May-17	8.89	Call	Bond Future	4289	4	4	4	0.00
29/07/2016	R186 On 04-May-17	8.91	Call	Bond Future	4364	4	4	4	0.00
29/07/2016	R186 On 04-May-17	8.89	Put	Bond Future	3126	3	3	3	0.00
29/07/2016	R186 On 04-May-17	8.90	Put	Bond Future	3095	3	3	3	0.00
29/07/2016	R186 On 04-May-17	8.91	Put	Bond Future	3065	3	3	3	0.00
29/07/2016	R197 On 04-August-16			Bond Future	299.08	299.1387	299.0786	299.1387	1,432.00
29/07/2016	R197 On 04-August-16	293.98	Call	Bond Future	5099	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2016	R197 On 04-August-16	293.96	Call	Bond Future	5119	5	5	5	0.00
29/07/2016	R197 On 04-August-16	293.97	Call	Bond Future	5109	5	5	5	0.00
29/07/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R197 On 03-November-16			Bond Future	304.72	304.7906	304.7240	304.7906	1,589.00
29/07/2016	R197 On 03-November-16	303.56	Call	Bond Future	1164	1	1	1	0.00
29/07/2016	R197 On 03-November-16	303.58	Call	Bond Future	1144	1	1	1	0.00
29/07/2016	R197 On 03-November-16	303.57	Call	Bond Future	1154	1	1	1	0.00
29/07/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R202 On 04-August-16			Bond Future	248.24	249.3003	248.2438	249.3003	14,359.00
29/07/2016	R202 On 04-August-16	243.26	Call	Bond Future	5026	6	5	6	0.00
29/07/2016	R202 On 04-August-16	243.25	Call	Bond Future	5036	6	5	6	0.00
29/07/2016	R202 On 04-August-16	243.24	Call	Bond Future	5046	6	5	6	0.00
29/07/2016	R202 On 04-August-16	243.25	Put	Bond Future	42	0	0	0	0.00
29/07/2016	R202 On 04-August-16	243.26	Put	Bond Future	43	0	0	0	0.00
29/07/2016	R202 On 04-August-16	243.24	Put	Bond Future	42	0	0	0	0.00
29/07/2016	R202 On 03-November-16			Bond Future	252.93	254.0104	252.9297	254.0104	36,484.00
29/07/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
29/07/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
29/07/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
29/07/2016	R202 On 03-November-16	253.86	Put	Bond Future	930	0	1	0	0.00
29/07/2016	R202 On 03-November-16	253.87	Put	Bond Future	940	0	1	0	0.00
29/07/2016	R202 On 03-November-16	253.85	Put	Bond Future	920	0	1	0	0.00
29/07/2016	R203 On 04-August-16			Bond Future	7.49	104.0085	104.0881	104.0085	22,647.00
29/07/2016	R203 On 04-August-16	7.24	Call	Bond Future	3	0	0	0	0.00
29/07/2016	R203 On 04-August-16	7.26	Call	Bond Future	4	0	0	0	0.00
29/07/2016	R203 On 04-August-16	7.25	Call	Bond Future	3	0	0	0	0.00
29/07/2016	R203 On 04-August-16	7.24	Put	Bond Future	269	0	0	0	0.00
29/07/2016	R203 On 04-August-16	7.26	Put	Bond Future	249	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
29/07/2016	R203 On 04-August-16	7.25	Put	Bond Future	259	0	0	0	0.00
29/07/2016	R203 On 03-November-16			Bond Future	7.44	101.7957	101.8750	101.7957	30,650.00
29/07/2016	R203 On 03-November-16	8.84	Call	Bond Future	1140	1	1	1	0.00
29/07/2016	R203 On 03-November-16	8.86	Call	Bond Future	1156	1	1	1	0.00
29/07/2016	R203 On 03-November-16	8.85	Call	Bond Future	1148	1	1	1	0.00
29/07/2016	R203 On 03-November-16	8.85	Put	Bond Future	3	0	0	0	0.00
29/07/2016	R203 On 03-November-16	8.86	Put	Bond Future	3	0	0	0	0.00
29/07/2016	R203 On 03-November-16	8.84	Put	Bond Future	3	0	0	0	0.00
29/07/2016	R203 On 02-February-17			Bond Future	7.23	103.7967	103.8783	103.7967	0.00
29/07/2016	R203 On 02-February-17	7.70	Call	Bond Future	362	0	0	0	0.00
29/07/2016	R203 On 02-February-17	7.72	Call	Bond Future	370	0	0	0	0.00
29/07/2016	R203 On 02-February-17	7.71	Call	Bond Future	366	0	0	0	0.00
29/07/2016	R203 On 02-February-17	7.71	Put	Bond Future	90	0	0	0	0.00
29/07/2016	R203 On 02-February-17	7.70	Put	Bond Future	92	0	0	0	0.00
29/07/2016	R203 On 02-February-17	7.72	Put	Bond Future	89	0	0	0	0.00
29/07/2016	R203 On 04-May-17			Bond Future	6.33	101.7673	101.8462	101.7673	0.00
29/07/2016	R203 On 04-May-17	6.91	Call	Bond Future	265	0	0	0	0.00
29/07/2016	R203 On 04-May-17	6.92	Call	Bond Future	268	0	0	0	0.00
29/07/2016	R203 On 04-May-17	6.93	Call	Bond Future	270	0	0	0	0.00
29/07/2016	R203 On 04-May-17	6.92	Put	Bond Future	61	0	0	0	0.00
29/07/2016	R203 On 04-May-17	6.93	Put	Bond Future	60	0	0	0	0.00
29/07/2016	R203 On 04-May-17	6.91	Put	Bond Future	62	0	0	0	0.00
29/07/2016	R204 On 04-August-16			Bond Future	7.73	101.4844	101.6578	101.4844	17,021.00
29/07/2016	R204 On 04-August-16	7.75	Call	Bond Future	161	0	0	0	0.00
29/07/2016	R204 On 04-August-16	7.76	Call	Bond Future	174	0	0	0	0.00
29/07/2016	R204 On 04-August-16	7.74	Call	Bond Future	150	0	0	0	0.00
29/07/2016	R204 On 04-August-16	7.75	Put	Bond Future	112	0	0	0	0.00
29/07/2016	R204 On 04-August-16	7.76	Put	Bond Future	103	0	0	0	0.00
29/07/2016	R204 On 04-August-16	7.74	Put	Bond Future	122	0	0	0	0.00
29/07/2016	R204 On 03-November-16			Bond Future	7.73	103.3956	103.5704	103.3956	28,716.00
29/07/2016	R204 On 03-November-16	9.21	Call	Bond Future	2814	3	3	3	0.00
29/07/2016	R204 On 03-November-16	9.23	Call	Bond Future	2851	3	3	3	0.00
29/07/2016	R204 On 03-November-16	9.22	Call	Bond Future	2833	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
29/07/2016	R204 On 03-November-16	9.22	Put	Bond Future	7	0	0	0	0.00
29/07/2016	R204 On 03-November-16	9.21	Put	Bond Future	7	0	0	0	0.00
29/07/2016	R204 On 03-November-16	9.23	Put	Bond Future	7	0	0	0	0.00
29/07/2016	R204 On 02-February-17			Bond Future	7.69	101.3866	101.5656	101.3866	0.00
29/07/2016	R204 On 02-February-17	8.28	Call	Bond Future	1251	1	1	1	0.00
29/07/2016	R204 On 02-February-17	8.30	Call	Bond Future	1277	1	1	1	0.00
29/07/2016	R204 On 02-February-17	8.29	Call	Bond Future	1264	1	1	1	0.00
29/07/2016	R204 On 02-February-17	8.28	Put	Bond Future	249	0	0	0	0.00
29/07/2016	R204 On 02-February-17	8.30	Put	Bond Future	241	0	0	0	0.00
29/07/2016	R204 On 02-February-17	8.29	Put	Bond Future	245	0	0	0	0.00
29/07/2016	R204 On 04-May-17			Bond Future	7.59	103.4837	103.6621	103.4837	0.00
29/07/2016	R204 On 04-May-17	7.90	Call	Bond Future	919	1	1	1	0.00
29/07/2016	R204 On 04-May-17	7.92	Call	Bond Future	938	1	1	1	0.00
29/07/2016	R204 On 04-May-17	7.91	Call	Bond Future	928	1	1	1	0.00
29/07/2016	R204 On 04-May-17	7.91	Put	Bond Future	441	1	0	1	0.00
29/07/2016	R204 On 04-May-17	7.92	Put	Bond Future	436	1	0	1	0.00
29/07/2016	R204 On 04-May-17	7.90	Put	Bond Future	447	1	0	1	0.00
29/07/2016	R207 On 04-August-16			Bond Future	7.95	98.2095	98.4461	98.2095	30,588.00
29/07/2016	R207 On 04-August-16	8.01	Call	Bond Future	302	0	0	0	0.00
29/07/2016	R207 On 04-August-16	7.99	Call	Bond Future	265	0	0	0	0.00
29/07/2016	R207 On 04-August-16	8.00	Call	Bond Future	283	0	0	0	0.00
29/07/2016	R207 On 04-August-16	7.99	Put	Bond Future	141	0	0	0	0.00
29/07/2016	R207 On 04-August-16	8.01	Put	Bond Future	119	0	0	0	0.00
29/07/2016	R207 On 04-August-16	8.00	Put	Bond Future	129	0	0	0	0.00
29/07/2016	R207 On 03-November-16			Bond Future	7.96	100.0590	100.2983	100.0590	63,799.00
29/07/2016	R207 On 03-November-16	7.94	Call	Bond Future	698	1	1	1	0.00
29/07/2016	R207 On 03-November-16	7.93	Call	Bond Future	684	1	1	1	0.00
29/07/2016	R207 On 03-November-16	7.95	Call	Bond Future	711	1	1	1	0.00
29/07/2016	R207 On 03-November-16	7.94	Put	Bond Future	760	1	1	1	0.00
29/07/2016	R207 On 03-November-16	7.95	Put	Bond Future	746	1	1	1	0.00
29/07/2016	R207 On 03-November-16	7.93	Put	Bond Future	774	1	1	1	0.00
29/07/2016	R207 On 02-February-17			Bond Future	7.96	98.3827	98.6275	98.3827	0.00
29/07/2016	R207 On 02-February-17	8.91	Call	Bond Future	2602	2	3	2	62.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2016	R207 On 02-February-17	9.22	Call	Bond Future	3268	3	3	3	0.00
29/07/2016	R207 On 02-February-17	9.24	Call	Bond Future	3313	3	3	3	0.00
29/07/2016	R207 On 02-February-17	9.23	Call	Bond Future	3291	3	3	3	0.00
29/07/2016	R207 On 02-February-17	8.91	Put	Bond Future	219	0	0	0	0.00
29/07/2016	R207 On 02-February-17	9.22	Put	Bond Future	124	0	0	0	0.00
29/07/2016	R207 On 02-February-17	9.24	Put	Bond Future	119	0	0	0	0.00
29/07/2016	R207 On 02-February-17	9.23	Put	Bond Future	121	0	0	0	0.00
29/07/2016	R207 On 04-May-17			Bond Future	7.92	100.4178	100.6634	100.4178	0.00
29/07/2016	R207 On 04-May-17	8.20	Call	Bond Future	1432	1	1	1	0.00
29/07/2016	R207 On 04-May-17	8.22	Call	Bond Future	1461	1	1	1	0.00
29/07/2016	R207 On 04-May-17	8.21	Call	Bond Future	1447	1	1	1	0.00
29/07/2016	R207 On 04-May-17	8.22	Put	Bond Future	768	1	1	1	0.00
29/07/2016	R207 On 04-May-17	8.20	Put	Bond Future	786	1	1	1	0.00
29/07/2016	R207 On 04-May-17	8.21	Put	Bond Future	777	1	1	1	0.00
29/07/2016	R208 On 04-August-16			Bond Future	8.11	96.9582	97.2572	96.9582	35,559.00
29/07/2016	R208 On 04-August-16	7.99	Call	Bond Future	98	0	0	0	0.00
29/07/2016	R208 On 04-August-16	8.00	Call	Bond Future	108	0	0	0	0.00
29/07/2016	R208 On 04-August-16	8.01	Call	Bond Future	118	0	0	0	0.00
29/07/2016	R208 On 04-August-16	7.99	Put	Bond Future	532	1	1	1	0.00
29/07/2016	R208 On 04-August-16	8.00	Put	Bond Future	505	1	1	1	0.00
29/07/2016	R208 On 04-August-16	8.01	Put	Bond Future	478	1	0	1	0.00
29/07/2016	R208 On 03-November-16			Bond Future	8.13	95.3817	95.6845	95.3817	40,058.00
29/07/2016	R208 On 03-November-16	9.57	Call	Bond Future	4925	5	5	5	0.00
29/07/2016	R208 On 03-November-16	9.59	Call	Bond Future	4989	5	5	5	0.00
29/07/2016	R208 On 03-November-16	9.58	Call	Bond Future	4957	5	5	5	0.00
29/07/2016	R208 On 03-November-16	9.57	Put	Bond Future	27	0	0	0	0.00
29/07/2016	R208 On 03-November-16	9.58	Put	Bond Future	26	0	0	0	0.00
29/07/2016	R208 On 03-November-16	9.59	Put	Bond Future	25	0	0	0	0.00
29/07/2016	R208 On 02-February-17			Bond Future	8.15	97.2566	97.5662	97.2566	0.00
29/07/2016	R208 On 02-February-17	8.64	Call	Bond Future	2301	2	2	2	0.00
29/07/2016	R208 On 02-February-17	8.63	Call	Bond Future	2278	2	2	2	0.00
29/07/2016	R208 On 02-February-17	8.65	Call	Bond Future	2324	2	2	2	0.00
29/07/2016	R208 On 02-February-17	8.65	Put	Bond Future	655	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
29/07/2016	R208 On 02-February-17	8.64	Put	Bond Future	664	1	1	1	0.00
29/07/2016	R208 On 02-February-17	8.63	Put	Bond Future	674	1	1	1	0.00
29/07/2016	R208 On 04-May-17			Bond Future	8.13	95.8632	96.1751	95.8632	0.00
29/07/2016	R208 On 04-May-17	8.37	Call	Bond Future	1933	2	2	2	0.00
29/07/2016	R208 On 04-May-17	8.39	Call	Bond Future	1971	2	2	2	0.00
29/07/2016	R208 On 04-May-17	8.38	Call	Bond Future	1952	2	2	2	0.00
29/07/2016	R208 On 04-May-17	8.37	Put	Bond Future	1176	1	1	1	0.00
29/07/2016	R208 On 04-May-17	8.39	Put	Bond Future	1151	1	1	1	0.00
29/07/2016	R208 On 04-May-17	8.38	Put	Bond Future	1163	1	1	1	0.00
29/07/2016	R209 On 04-August-16			Bond Future	9.19	75.0231	75.7428	75.0231	25,457.00
29/07/2016	R209 On 04-August-16	9.24	Call	Bond Future	779	0	1	0	0.00
29/07/2016	R209 On 04-August-16	10.60	Call	Bond Future	9145	8	9	8	5,624.00
29/07/2016	R209 On 04-August-16	9.26	Call	Bond Future	867	1	1	1	0.00
29/07/2016	R209 On 04-August-16	9.25	Call	Bond Future	822	0	1	0	0.00
29/07/2016	R209 On 04-August-16	9.70	Call	Bond Future	3539	3	4	3	0.00
29/07/2016	R209 On 04-August-16	10.29	Call	Bond Future	7294	7	7	7	0.00
29/07/2016	R209 On 04-August-16	9.60	Call	Bond Future	2878	2	3	2	5,624.00
29/07/2016	R209 On 04-August-16	9.40	Call	Bond Future	1608	1	2	1	250.00
29/07/2016	R209 On 04-August-16	9.24	Put	Bond Future	406	1	0	1	0.00
29/07/2016	R209 On 04-August-16	10.60	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R209 On 04-August-16	9.26	Put	Bond Future	352	1	0	1	0.00
29/07/2016	R209 On 04-August-16	10.29	Put	Bond Future	0	0	0	0	250.00
29/07/2016	R209 On 04-August-16	9.25	Put	Bond Future	379	1	0	1	0.00
29/07/2016	R209 On 04-August-16	9.70	Put	Bond Future	3	0	0	0	250.00
29/07/2016	R209 On 04-August-16	9.40	Put	Bond Future	111	0	0	0	0.00
29/07/2016	R209 On 04-August-16	9.60	Put	Bond Future	13	0	0	0	0.00
29/07/2016	R209 On 03-November-16			Bond Future	9.23	73.2855	74.0173	73.2855	35,701.00
29/07/2016	R209 On 03-November-16	10.24	Call	Bond Future	7074	6	7	6	0.00
29/07/2016	R209 On 03-November-16	10.26	Call	Bond Future	7181	7	7	7	0.00
29/07/2016	R209 On 03-November-16	10.25	Call	Bond Future	7128	6	7	6	0.00
29/07/2016	R209 On 03-November-16	10.25	Put	Bond Future	359	0	0	0	5,000.00
29/07/2016	R209 On 03-November-16	10.26	Put	Bond Future	351	0	0	0	0.00
29/07/2016	R209 On 03-November-16	10.24	Put	Bond Future	367	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
29/07/2016	R209 On 02-February-17			Bond Future	9.26	74.7261	75.4729	74.7261	0.00
29/07/2016	R209 On 02-February-17	9.53	Call	Bond Future	4237	4	4	4	0.00
29/07/2016	R209 On 02-February-17	9.55	Call	Bond Future	4319	4	4	4	0.00
29/07/2016	R209 On 02-February-17	9.54	Call	Bond Future	4278	4	4	4	0.00
29/07/2016	R209 On 02-February-17	9.53	Put	Bond Future	2355	3	2	3	0.00
29/07/2016	R209 On 02-February-17	9.54	Put	Bond Future	2328	3	2	3	0.00
29/07/2016	R209 On 02-February-17	9.55	Put	Bond Future	2301	3	2	3	0.00
29/07/2016	R209 On 04-May-17			Bond Future	9.28	73.1192	73.8782	73.1192	0.00
29/07/2016	R209 On 04-May-17	9.46	Call	Bond Future	4598	4	5	4	0.00
29/07/2016	R209 On 04-May-17	9.48	Call	Bond Future	4672	4	5	4	0.00
29/07/2016	R209 On 04-May-17	9.47	Call	Bond Future	4635	4	5	4	0.00
29/07/2016	R209 On 04-May-17	9.46	Put	Bond Future	3359	4	3	4	0.00
29/07/2016	R209 On 04-May-17	9.47	Put	Bond Future	3328	4	3	4	0.00
29/07/2016	R209 On 04-May-17	9.48	Put	Bond Future	3297	4	3	4	0.00
29/07/2016	R210 On 04-August-16			Bond Future	187.65	187.6848	187.6478	187.6848	1,568.00
29/07/2016	R210 On 04-August-16	181.51	Call	Bond Future	6138	6	6	6	0.00
29/07/2016	R210 On 04-August-16	181.50	Call	Bond Future	6148	6	6	6	0.00
29/07/2016	R210 On 04-August-16	181.52	Call	Bond Future	6128	6	6	6	0.00
29/07/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R210 On 03-November-16			Bond Future	188.91	188.9540	188.9128	188.9540	1,089.00
29/07/2016	R210 On 03-November-16	188.90	Call	Bond Future	13	0	0	0	0.00
29/07/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
29/07/2016	R210 On 03-November-16	188.91	Call	Bond Future	3	0	0	0	0.00
29/07/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R210 On 03-November-16	188.92	Put	Bond Future	7	0	0	0	0.00
29/07/2016	R211 On 04-August-16			Bond Future	139.91	139.9352	139.9055	139.9352	22.00
29/07/2016	R211 On 04-August-16	137.09	Call	Bond Future	2816	3	3	3	0.00
29/07/2016	R211 On 04-August-16	137.07	Call	Bond Future	2836	3	3	3	0.00
29/07/2016	R211 On 04-August-16	137.08	Call	Bond Future	2826	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
29/07/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R211 On 03-November-16			Bond Future	142.55	142.5792	142.5463	142.5792	56.00
29/07/2016	R211 On 03-November-16	141.76	Call	Bond Future	786	1	1	1	0.00
29/07/2016	R211 On 03-November-16	141.75	Call	Bond Future	796	1	1	1	0.00
29/07/2016	R211 On 03-November-16	141.74	Call	Bond Future	806	1	1	1	0.00
29/07/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R212 On 04-August-16			Bond Future	146.36	146.3940	146.3643	146.3940	3,989.00
29/07/2016	R212 On 04-August-16	142.44	Call	Bond Future	3924	4	4	4	0.00
29/07/2016	R212 On 04-August-16	142.43	Call	Bond Future	3934	4	4	4	0.00
29/07/2016	R212 On 04-August-16	142.42	Call	Bond Future	3944	4	4	4	0.00
29/07/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R212 On 03-November-16			Bond Future	149.13	149.1600	149.1270	149.1600	1,418.00
29/07/2016	R212 On 03-November-16	148.11	Call	Bond Future	1017	1	1	1	0.00
29/07/2016	R212 On 03-November-16	148.12	Call	Bond Future	1007	1	1	1	0.00
29/07/2016	R212 On 03-November-16	148.10	Call	Bond Future	1027	1	1	1	0.00
29/07/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R213 On 04-August-16			Bond Future	9.06	85.9229	86.5973	85.9229	8,547.00
29/07/2016	R213 On 04-August-16	9.01	Call	Bond Future	388	0	0	0	0.00
29/07/2016	R213 On 04-August-16	8.99	Call	Bond Future	335	0	0	0	0.00
29/07/2016	R213 On 04-August-16	9.00	Call	Bond Future	361	0	0	0	0.00
29/07/2016	R213 On 04-August-16	8.99	Put	Bond Future	851	1	1	1	0.00
29/07/2016	R213 On 04-August-16	9.00	Put	Bond Future	806	1	1	1	0.00
29/07/2016	R213 On 04-August-16	9.01	Put	Bond Future	762	1	1	1	0.00
29/07/2016	R213 On 03-November-16			Bond Future	9.10	83.9906	84.6761	83.9906	41,235.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2016	R213 On 03-November-16	10.20	Call	Bond Future	7458	7	7	7	0.00
29/07/2016	R213 On 03-November-16	10.19	Call	Bond Future	7403	7	7	7	0.00
29/07/2016	R213 On 03-November-16	10.18	Call	Bond Future	7348	7	7	7	0.00
29/07/2016	R213 On 03-November-16	10.19	Put	Bond Future	285	0	0	0	0.00
29/07/2016	R213 On 03-November-16	10.18	Put	Bond Future	292	0	0	0	0.00
29/07/2016	R213 On 03-November-16	10.20	Put	Bond Future	279	0	0	0	0.00
29/07/2016	R213 On 02-February-17			Bond Future	9.14	85.6415	86.3411	85.6415	0.00
29/07/2016	R213 On 02-February-17	9.40	Call	Bond Future	4093	4	4	4	0.00
29/07/2016	R213 On 02-February-17	9.42	Call	Bond Future	4173	4	4	4	0.00
29/07/2016	R213 On 02-February-17	9.41	Call	Bond Future	4133	4	4	4	0.00
29/07/2016	R213 On 02-February-17	9.40	Put	Bond Future	2324	3	2	3	0.00
29/07/2016	R213 On 02-February-17	9.42	Put	Bond Future	2271	3	2	3	0.00
29/07/2016	R213 On 02-February-17	9.41	Put	Bond Future	2297	3	2	3	0.00
29/07/2016	R213 On 04-May-17			Bond Future	9.16	83.8576	84.5682	83.8576	0.00
29/07/2016	R213 On 04-May-17	9.37	Call	Bond Future	4580	4	5	4	0.00
29/07/2016	R213 On 04-May-17	9.36	Call	Bond Future	4543	4	5	4	0.00
29/07/2016	R213 On 04-May-17	9.35	Call	Bond Future	4505	4	5	4	0.00
29/07/2016	R213 On 04-May-17	9.36	Put	Bond Future	3202	4	3	4	0.00
29/07/2016	R213 On 04-May-17	9.37	Put	Bond Future	3173	3	3	3	0.00
29/07/2016	R213 On 04-May-17	9.35	Put	Bond Future	3231	4	3	4	0.00
29/07/2016	R214 On 04-August-16			Bond Future	9.27	75.4112	76.2381	75.4112	9,302.00
29/07/2016	R214 On 04-August-16	9.30	Call	Bond Future	733	0	1	0	1,300.00
29/07/2016	R214 On 04-August-16	9.24	Call	Bond Future	507	0	1	0	0.00
29/07/2016	R214 On 04-August-16	11.30	Call	Bond Future	12987	12	13	12	5,610.00
29/07/2016	R214 On 04-August-16	9.25	Call	Bond Future	541	0	1	0	0.00
29/07/2016	R214 On 04-August-16	9.26	Call	Bond Future	577	0	1	0	0.00
29/07/2016	R214 On 04-August-16	8.55	Call	Bond Future	0	0	0	0	1,300.00
29/07/2016	R214 On 04-August-16	10.30	Call	Bond Future	7127	6	7	6	5,610.00
29/07/2016	R214 On 04-August-16	9.26	Put	Bond Future	635	1	1	1	0.00
29/07/2016	R214 On 04-August-16	9.24	Put	Bond Future	715	1	1	1	0.00
29/07/2016	R214 On 04-August-16	9.30	Put	Bond Future	491	1	0	1	0.00
29/07/2016	R214 On 04-August-16	10.30	Put	Bond Future	0	0	0	0	0.00
29/07/2016	R214 On 04-August-16	11.30	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
29/07/2016	R214 On 04-August-16	9.25	Put	Bond Future	674	1	1	1	0.00
29/07/2016	R214 On 04-August-16	8.55	Put	Bond Future	5728	7	6	7	0.00
29/07/2016	R214 On 03-November-16			Bond Future	9.31	73.5346	74.3757	73.5346	29,284.00
29/07/2016	R214 On 03-November-16	10.35	Call	Bond Future	7525	7	8	7	0.00
29/07/2016	R214 On 03-November-16	10.33	Call	Bond Future	7414	7	7	7	0.00
29/07/2016	R214 On 03-November-16	10.34	Call	Bond Future	7469	7	7	7	0.00
29/07/2016	R214 On 03-November-16	10.33	Put	Bond Future	386	1	0	1	0.00
29/07/2016	R214 On 03-November-16	10.34	Put	Bond Future	378	1	0	1	0.00
29/07/2016	R214 On 03-November-16	10.35	Put	Bond Future	371	0	0	0	0.00
29/07/2016	R214 On 02-February-17			Bond Future	9.34	74.9800	75.8382	74.9800	0.00
29/07/2016	R214 On 02-February-17	9.67	Call	Bond Future	4735	4	5	4	0.00
29/07/2016	R214 On 02-February-17	9.66	Call	Bond Future	4692	4	5	4	0.00
29/07/2016	R214 On 02-February-17	9.68	Call	Bond Future	4778	4	5	4	0.00
29/07/2016	R214 On 02-February-17	9.67	Put	Bond Future	2360	3	2	3	0.00
29/07/2016	R214 On 02-February-17	9.68	Put	Bond Future	2333	3	2	3	0.00
29/07/2016	R214 On 02-February-17	9.66	Put	Bond Future	2387	3	2	3	0.00
29/07/2016	R214 On 04-May-17			Bond Future	9.36	73.2297	74.1024	73.2297	0.00
29/07/2016	R214 On 04-May-17	9.58	Call	Bond Future	5026	5	5	5	0.00
29/07/2016	R214 On 04-May-17	9.56	Call	Bond Future	4946	4	5	4	0.00
29/07/2016	R214 On 04-May-17	9.57	Call	Bond Future	4985	4	5	4	0.00
29/07/2016	R214 On 04-May-17	9.56	Put	Bond Future	3518	4	4	4	0.00
29/07/2016	R214 On 04-May-17	9.57	Put	Bond Future	3486	4	3	4	0.00
29/07/2016	R214 On 04-May-17	9.58	Put	Bond Future	3455	4	3	4	0.00
29/07/2016	R248 On 04-August-16			Bond Future	9.34	96.7779	97.8786	96.7779	52,263.00
29/07/2016	R248 On 04-August-16	9.25	Call	Bond Future	438	0	0	0	0.00
29/07/2016	R248 On 04-August-16	9.24	Call	Bond Future	407	0	0	0	0.00
29/07/2016	R248 On 04-August-16	9.26	Call	Bond Future	471	0	0	0	0.00
29/07/2016	R248 On 04-August-16	9.25	Put	Bond Future	1334	2	1	2	0.00
29/07/2016	R248 On 04-August-16	9.26	Put	Bond Future	1269	2	1	2	0.00
29/07/2016	R248 On 04-August-16	9.24	Put	Bond Future	1400	2	1	2	0.00
29/07/2016	R248 On 03-November-16			Bond Future	9.38	94.1624	95.2822	94.1624	61,107.00
29/07/2016	R248 On 03-November-16	10.39	Call	Bond Future	9359	8	9	8	0.00
29/07/2016	R248 On 03-November-16	10.38	Call	Bond Future	9291	8	9	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
29/07/2016	R248 On 03-November-16	10.37	Call	Bond Future	9222	8	9	8	0.00
29/07/2016	R248 On 03-November-16	10.38	Put	Bond Future	608	1	1	1	0.00
29/07/2016	R248 On 03-November-16	10.37	Put	Bond Future	619	1	1	1	0.00
29/07/2016	R248 On 03-November-16	10.39	Put	Bond Future	596	1	1	1	0.00
29/07/2016	R248 On 02-February-17			Bond Future	9.42	96.0133	97.1558	96.0133	0.00
29/07/2016	R248 On 02-February-17	9.76	Call	Bond Future	6278	6	6	6	0.00
29/07/2016	R248 On 02-February-17	9.78	Call	Bond Future	6387	6	6	6	0.00
29/07/2016	R248 On 02-February-17	9.77	Call	Bond Future	6332	6	6	6	0.00
29/07/2016	R248 On 02-February-17	9.77	Put	Bond Future	3132	4	3	4	0.00
29/07/2016	R248 On 02-February-17	9.76	Put	Bond Future	3167	4	3	4	0.00
29/07/2016	R248 On 02-February-17	9.78	Put	Bond Future	3098	4	3	4	0.00
29/07/2016	R248 On 04-May-17			Bond Future	9.44	93.5553	94.7174	93.5553	0.00
29/07/2016	R248 On 04-May-17	9.67	Call	Bond Future	6614	6	7	6	0.00
29/07/2016	R248 On 04-May-17	9.66	Call	Bond Future	6565	6	7	6	0.00
29/07/2016	R248 On 04-May-17	9.65	Call	Bond Future	6516	6	7	6	0.00
29/07/2016	R248 On 04-May-17	9.66	Put	Bond Future	4583	5	5	5	0.00
29/07/2016	R248 On 04-May-17	9.65	Put	Bond Future	4624	5	5	5	0.00
29/07/2016	R248 On 04-May-17	9.67	Put	Bond Future	4542	5	5	5	0.00