



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 MONTHLY STATISTICS REPORT

For May 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2016	2025 On 05-May-16			Bond Future	126.20	126.1683	126.2038	126.1683	2,141.00
03/05/2016	2025 On 05-May-16	126.00	Call	Bond Future	204	0	204	0	0.00
03/05/2016	2025 On 05-May-16	126.01	Call	Bond Future	194	0	194	0	0.00
03/05/2016	2025 On 05-May-16	125.99	Call	Bond Future	214	0	214	0	0.00
03/05/2016	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2025 On 04-August-16			Bond Future	127.35	127.3035	127.3464	127.3035	2,704.00
03/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	3496	3	3496	3	0.00
03/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	3486	3	3486	3	0.00
03/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	3476	3	3476	3	0.00
03/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2025 On 03-November-16			Bond Future	129.77	129.7306	129.7734	129.7306	0.00
03/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	553	1	553	1	0.00
03/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	543	1	543	1	0.00
03/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	563	1	563	1	0.00
03/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2030 On 05-May-16			Bond Future	9.48	91.9028	9.4829	91.9028	7,730.00
03/05/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2030 On 05-May-16	9.00	Put	Bond Future	3463	2	3463	2	0.00
03/05/2016	2030 On 05-May-16	8.99	Put	Bond Future	3536	3	3536	3	0.00
03/05/2016	2030 On 05-May-16	9.01	Put	Bond Future	3389	2	3389	2	0.00
03/05/2016	2030 On 04-August-16			Bond Future	9.54	89.6370	9.5449	89.6370	25,310.00
03/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	4153	5	4153	5	0.00
03/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2030 On 03-November-16			Bond Future	9.60	91.3392	9.5982	91.3392	0.00
03/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	1845	1	1845	1	0.00
03/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	1775	1	1775	1	0.00
03/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	1706	1	1706	1	0.00
03/05/2016	2032 On 05-May-16			Bond Future	9.62	90.8636	9.6228	90.8636	9,032.00
03/05/2016	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2032 On 05-May-16	8.99	Put	Bond Future	4867	4	4867	4	0.00
03/05/2016	2032 On 05-May-16	9.01	Put	Bond Future	4708	4	4708	4	0.00
03/05/2016	2032 On 05-May-16	9.00	Put	Bond Future	4787	4	4787	4	0.00
03/05/2016	2032 On 04-August-16			Bond Future	9.68	92.5864	9.6837	92.5864	7,553.00
03/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	856	1	856	1	0.00
03/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	891	1	891	1	0.00
03/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	873	1	873	1	0.00
03/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	6138	5	6138	5	0.00
03/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	6076	5	6076	5	0.00
03/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	6014	5	6014	5	0.00
03/05/2016	2032 On 03-November-16			Bond Future	9.74	90.1856	9.7409	90.1856	0.00
03/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	6035	7	6035	7	0.00
03/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	5990	7	5990	7	0.00
03/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	6079	7	6079	7	0.00
03/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2228	2	2228	2	0.00
03/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2205	2	2205	2	0.00
03/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2182	2	2182	2	0.00
03/05/2016	2032 On 02-February-17			Bond Future	9.79	92.0000	9.7911	92.0000	0.00
03/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	3701	4	3701	4	0.00
03/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	3764	4	3764	4	0.00
03/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	3732	4	3732	4	0.00
03/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	5735	5	5735	5	0.00
03/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	5651	5	5651	5	0.00
03/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	5693	5	5693	5	0.00
03/05/2016	2033 On 05-May-16			Bond Future	106.74	106.7114	106.7417	106.7114	181.00
03/05/2016	2033 On 05-May-16	102.40	Call	Bond Future	4342	4	4342	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
03/05/2016	2033 On 05-May-16	102.39	Call	Bond Future	4352	4	4352	4	0.00
03/05/2016	2033 On 05-May-16	102.41	Call	Bond Future	4332	4	4332	4	0.00
03/05/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2033 On 04-August-16			Bond Future	108.77	108.7436	108.7723	108.7436	3,573.00
03/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	3782	4	3782	4	0.00
03/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	3762	4	3762	4	0.00
03/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	3772	4	3772	4	0.00
03/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2033 On 03-November-16			Bond Future	109.82	109.7874	109.8227	109.7874	0.00
03/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	653	1	653	1	0.00
03/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	643	1	643	1	0.00
03/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	663	1	663	1	0.00
03/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2037 On 05-May-16			Bond Future	9.76	92.3425	9.7579	92.3425	19,037.00
03/05/2016	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2037 On 05-May-16	9.67	Call	Bond Future	154	1	154	1	500.00
03/05/2016	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2037 On 05-May-16	9.67	Put	Bond Future	866	1	866	1	0.00
03/05/2016	2037 On 05-May-16	9.00	Put	Bond Future	6444	5	6444	5	0.00
03/05/2016	2037 On 05-May-16	9.01	Put	Bond Future	6354	5	6354	5	0.00
03/05/2016	2037 On 05-May-16	8.99	Put	Bond Future	6534	5	6534	5	0.00
03/05/2016	2037 On 04-August-16			Bond Future	9.82	89.8345	9.8193	89.8345	40,163.00
03/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	1259	2	1259	2	0.00
03/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	1282	2	1282	2	0.00
03/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	1236	2	1236	2	0.00
03/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	5973	5	5973	5	0.00
03/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	6036	5	6036	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
03/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	5909	5	5909	5	0.00
03/05/2016	2037 On 03-November-16			Bond Future	9.87	91.5405	9.8726	91.5405	0.00
03/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	6299	7	6299	7	0.00
03/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	6392	7	6392	7	0.00
03/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	6345	7	6345	7	0.00
03/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2641	2	2641	2	0.00
03/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2615	2	2615	2	0.00
03/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2668	2	2668	2	0.00
03/05/2016	2037 On 02-February-17			Bond Future	9.92	89.1252	9.9199	89.1252	0.00
03/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	4304	5	4304	5	0.00
03/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	4235	5	4235	5	0.00
03/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	4269	5	4269	5	0.00
03/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6296	6	6296	6	0.00
03/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6249	6	6249	6	0.00
03/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6203	6	6203	6	0.00
03/05/2016	2038 On 05-May-16			Bond Future	134.35	134.3162	134.3543	134.3162	3,697.00
03/05/2016	2038 On 05-May-16	130.99	Call	Bond Future	3364	3	3364	3	0.00
03/05/2016	2038 On 05-May-16	131.01	Call	Bond Future	3344	3	3344	3	0.00
03/05/2016	2038 On 05-May-16	131.00	Call	Bond Future	3354	3	3354	3	0.00
03/05/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2038 On 04-August-16			Bond Future	135.49	135.4482	135.4946	135.4482	22,428.00
03/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	6185	6	6185	6	0.00
03/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	6195	6	6195	6	0.00
03/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	6175	6	6175	6	0.00
03/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2038 On 03-November-16			Bond Future	138.08	138.0305	138.0769	138.0305	0.00
03/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	1747	2	1747	2	0.00
03/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	1757	2	1757	2	0.00
03/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	1767	2	1767	2	0.00
03/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00

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03/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2040 On 05-May-16			Bond Future	9.83	96.0939	9.8279	96.0939	1,600.00
03/05/2016	2040 On 05-May-16	9.51	Call	Bond Future	3	0	3	0	0.00
03/05/2016	2040 On 05-May-16	9.50	Call	Bond Future	2	0	2	0	0.00
03/05/2016	2040 On 05-May-16	9.49	Call	Bond Future	2	0	2	0	0.00
03/05/2016	2040 On 05-May-16	9.50	Put	Bond Future	2881	2	2881	2	0.00
03/05/2016	2040 On 05-May-16	9.51	Put	Bond Future	2791	2	2791	2	0.00
03/05/2016	2040 On 05-May-16	9.49	Put	Bond Future	2970	2	2970	2	0.00
03/05/2016	2040 On 04-August-16			Bond Future	9.89	93.4066	9.8899	93.4066	812.00
03/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	1856	2	1856	2	0.00
03/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	1886	2	1886	2	0.00
03/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	1826	2	1826	2	0.00
03/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5194	5	5194	5	0.00
03/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5253	5	5253	5	0.00
03/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5313	5	5313	5	0.00
03/05/2016	2040 On 03-November-16			Bond Future	9.94	95.1805	9.9437	95.1805	0.00
03/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	3650	4	3650	4	0.00
03/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	3686	4	3686	4	0.00
03/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	3613	4	3613	4	0.00
03/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	5778	5	5778	5	0.00
03/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	5727	5	5727	5	0.00
03/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	5677	5	5677	5	0.00
03/05/2016	2044 On 05-May-16			Bond Future	9.87	93.0440	9.8678	93.0440	3,791.00
03/05/2016	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2044 On 05-May-16	9.01	Put	Bond Future	7911	7	7911	7	0.00
03/05/2016	2044 On 05-May-16	8.99	Put	Bond Future	8110	7	8110	7	0.00
03/05/2016	2044 On 05-May-16	9.00	Put	Bond Future	8011	7	8011	7	0.00
03/05/2016	2044 On 04-August-16			Bond Future	9.93	90.4241	9.9287	90.4241	20,486.00
03/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	1792	2	1792	2	0.00
03/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	1763	2	1763	2	0.00
03/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	1734	2	1734	2	0.00

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03/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5528	5	5528	5	0.00
03/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	5591	5	5591	5	0.00
03/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5466	5	5466	5	0.00
03/05/2016	2044 On 03-November-16			Bond Future	9.98	92.1413	9.9816	92.1413	0.00
03/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	6623	8	6623	8	0.00
03/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	6672	8	6672	8	0.00
03/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	6575	7	6575	7	0.00
03/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3073	3	3073	3	0.00
03/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	3043	3	3043	3	0.00
03/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3103	3	3103	3	0.00
03/05/2016	2044 On 02-February-17			Bond Future	10.03	89.6130	10.0291	89.6130	0.00
03/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	4659	5	4659	5	0.00
03/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	4622	5	4622	5	0.00
03/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	4695	5	4695	5	0.00
03/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	6809	6	6809	6	0.00
03/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	6859	6	6859	6	0.00
03/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	6909	6	6909	6	0.00
03/05/2016	2046 On 05-May-16			Bond Future	134.49	134.4546	134.4929	134.4546	4,718.00
03/05/2016	2046 On 05-May-16	129.99	Call	Bond Future	4503	4	4503	4	0.00
03/05/2016	2046 On 05-May-16	130.01	Call	Bond Future	4483	4	4483	4	0.00
03/05/2016	2046 On 05-May-16	130.00	Call	Bond Future	4493	4	4493	4	0.00
03/05/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2046 On 04-August-16			Bond Future	137.05	137.0153	137.0515	137.0153	16,134.00
03/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	8052	8	8052	8	0.00
03/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	8042	8	8042	8	0.00
03/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	8032	8	8032	8	0.00
03/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2046 On 03-November-16			Bond Future	138.15	138.1115	138.1528	138.1115	0.00
03/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	1083	1	1083	1	0.00
03/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	1063	1	1063	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
03/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	1073	1	1073	1	0.00
03/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2050 On 05-May-16			Bond Future	145.34	145.2987	145.3402	145.2987	6,935.00
03/05/2016	2050 On 05-May-16	138.00	Call	Bond Future	7340	7	7340	7	0.00
03/05/2016	2050 On 05-May-16	137.99	Call	Bond Future	7350	7	7350	7	0.00
03/05/2016	2050 On 05-May-16	138.01	Call	Bond Future	7330	7	7330	7	0.00
03/05/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2050 On 04-August-16			Bond Future	146.54	146.4881	146.5414	146.4881	20,448.00
03/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	7421	7	7421	7	0.00
03/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	7401	7	7401	7	0.00
03/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	7411	7	7411	7	0.00
03/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
03/05/2016	2050 On 03-November-16			Bond Future	149.33	149.2810	149.3343	149.2810	0.00
03/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
03/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	196	0	196	0	0.00
03/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	206	0	206	0	0.00
03/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	186	0	186	0	0.00
03/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	AL37 On 05-May-16			Index Future	476.07	478.2750	476.0670	478.2750	1.00
03/05/2016	AL37 On 04-August-16			Index Future	484.98	487.2460	484.9820	487.2460	16.00
03/05/2016	AL37 On 03-November-16			Index Future	494.29	496.5990	494.2860	496.5990	0.00
03/05/2016	AL7T On 05-May-16			Index Future	547.84	552.6260	547.8360	552.6260	0.00
03/05/2016	AL7T On 04-August-16			Index Future	558.10	562.9920	558.0960	562.9920	9.00
03/05/2016	AL7T On 03-November-16			Index Future	568.80	573.7980	568.8020	573.7980	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
03/05/2016	ALBI On 05-May-16			Index Future	497.51	502.0470	497.5110	502.0470	8.00
03/05/2016	ALBI On 04-August-16			Index Future	506.83	511.4650	506.8280	511.4650	619.00
03/05/2016	ALBI On 03-November-16			Index Future	516.55	521.2820	516.5520	521.2820	0.00
03/05/2016	ALBI On 02-February-17			Index Future	526.90	531.7630	526.8960	531.7630	0.00
03/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C303 On 14-August-15			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
03/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/05/2016	EL28 On 05-May-16			Bond Future	128.79	128.8135	128.7851	128.8135	0.00
03/05/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	EL28 On 05-May-16	129.01	Put	Bond Future	225	0	225	0	0.00
03/05/2016	EL28 On 05-May-16	129.00	Put	Bond Future	215	0	215	0	0.00
03/05/2016	EL28 On 05-May-16	128.99	Put	Bond Future	205	0	205	0	0.00
03/05/2016	EL28 On 04-August-16			Bond Future	131.24	131.2667	131.2352	131.2667	0.00
03/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4375	4	4375	4	0.00
03/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4365	4	4365	4	0.00
03/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4355	4	4355	4	0.00
03/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
03/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
03/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
03/05/2016	EL28 On 03-November-16			Bond Future	132.07	132.0945	132.0663	132.0945	0.00
03/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
03/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
03/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
03/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	84	0	84	0	0.00
03/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	94	0	94	0	0.00
03/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	104	0	104	0	0.00
03/05/2016	ES33 On 05-May-16			Bond Future	10.60	77.6511	10.6040	77.6511	1,934.00
03/05/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3929	3	3929	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
03/05/2016	ES33 On 05-May-16	10.00	Put	Bond Future	3998	3	3998	3	0.00
03/05/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4067	3	4067	3	0.00
03/05/2016	ES33 On 04-August-16			Bond Future	10.69	79.1233	10.6919	79.1233	8,824.00
03/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
03/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
03/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
03/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2918	2	2918	2	0.00
03/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2785	2	2785	2	0.00
03/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2852	2	2852	2	0.00
03/05/2016	ES33 On 03-November-16			Bond Future	10.78	76.8332	10.7783	76.8332	0.00
03/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3124	4	3124	4	0.00
03/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3182	4	3182	4	0.00
03/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3066	4	3066	4	0.00
03/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
03/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
03/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
03/05/2016	ES33 On 02-February-17			Bond Future	10.86	78.3789	10.8611	78.3789	0.00
03/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
03/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
03/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
03/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1620	1	1620	1	0.00
03/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1557	1	1557	1	0.00
03/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1683	1	1683	1	0.00
03/05/2016	ES42 On 05-May-16			Bond Future	10.78	81.5933	10.7790	81.5933	7,250.00
03/05/2016	ES42 On 04-August-16			Bond Future	10.87	83.1403	10.8672	83.1403	7,270.00
03/05/2016	ES42 On 03-November-16			Bond Future	10.95	80.4565	10.9531	80.4565	0.00
03/05/2016	GOVI On 05-May-16			GOVI	496.37	500.6390	496.3740	500.6390	60.00
03/05/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
03/05/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
03/05/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
03/05/2016	GOVI On 05-May-16	517.99	Put	GOVI	216160	17	216160	17	0.00
03/05/2016	GOVI On 05-May-16	518.00	Put	GOVI	216260	17	216260	17	0.00
03/05/2016	GOVI On 05-May-16	518.01	Put	GOVI	216360	17	216360	17	0.00
03/05/2016	GOVI On 04-August-16			GOVI	505.67	510.0300	505.6690	510.0300	468.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
03/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
03/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
03/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	153410	11	153410	11	0.00
03/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	153210	11	153210	11	0.00
03/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	153310	11	153310	11	0.00
03/05/2016	GOVI On 03-November-16			GOVI	515.37	519.8190	515.3710	519.8190	146.00
03/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	392610	44	392610	44	0.00
03/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	392510	44	392510	44	0.00
03/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	392410	44	392410	44	0.00
03/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
03/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
03/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
03/05/2016	GOVI On 02-February-17			GOVI	525.69	530.2710	525.6910	530.2710	0.00
03/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
03/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
03/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
03/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	76490	3	76490	3	0.00
03/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	76390	3	76390	3	0.00
03/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	76290	3	76290	3	0.00
03/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/05/2016	IGOV On 05-May-16			Index Future	244.02	243.8450	244.0180	243.8450	453.00
03/05/2016	IGOV On 04-August-16			Index Future	248.61	248.4390	248.6080	248.4390	1,066.00
03/05/2016	IGOV On 03-November-16			Index Future	253.40	253.2270	253.3970	253.2270	23.00
03/05/2016	IGOV On 02-February-17			Index Future	258.49	258.3380	258.4910	258.3380	0.00
03/05/2016	ILBI On 05-May-16			Index Future	660.40	660.3770	660.3950	660.3770	0.00
03/05/2016	ILBI On 04-August-16			Index Future	672.51	672.4980	672.5090	672.4980	157.00
03/05/2016	ILBI On 03-November-16			Index Future	685.11	685.1000	685.1090	685.1000	0.00
03/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1375	100.1453	100.1375	0.00
03/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.1537	100.1724	100.1537	0.00
03/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.93	99.8971	99.9279	99.8971	0.00
03/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.52	100.4653	100.5238	100.4653	0.00
03/05/2016	IS02 On 16-March-18			Interest Rate Swap	99.97	99.8857	99.9736	99.8857	0.00
03/05/2016	IS02 On 15-June-18			Interest Rate Swap	99.83	99.6965	99.8272	99.6965	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
03/05/2016	IS05 On 17-December-20			Interest Rate Swap	100.33	100.0020	100.3324	100.0020	0.00
03/05/2016	IS05 On 16-March-21			Interest Rate Swap	99.82	99.4617	99.8160	99.4617	0.00
03/05/2016	IS05 On 15-June-21			Interest Rate Swap	99.26	98.8857	99.2618	98.8857	0.00
03/05/2016	IS10 On 17-December-25			Interest Rate Swap	102.02	101.3416	102.0151	101.3416	0.00
03/05/2016	IS10 On 16-March-26			Interest Rate Swap	99.24	98.5420	99.2443	98.5420	0.00
03/05/2016	IS10 On 15-June-26			Interest Rate Swap	98.12	97.3922	98.1154	97.3922	0.00
03/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/05/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
03/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
03/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
03/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
03/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
03/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
03/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
03/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
03/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
03/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
03/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.25	91.7500	8.2500	91.7500	0.00
03/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	8.3400	91.6600	0.00
03/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/05/2016	R023 On 05-May-16			Bond Future	8.90	96.3024	8.8979	96.3024	2,802.00
03/05/2016	R023 On 05-May-16	8.24	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R023 On 05-May-16	8.26	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R023 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R023 On 05-May-16	8.25	Put	Bond Future	3204	3	3204	3	0.00
03/05/2016	R023 On 05-May-16	8.26	Put	Bond Future	3154	3	3154	3	0.00
03/05/2016	R023 On 05-May-16	8.24	Put	Bond Future	3255	3	3255	3	0.00
03/05/2016	R023 On 04-August-16			Bond Future	8.96	98.1282	8.9578	98.1282	6,100.00
03/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	422	1	422	1	0.00
03/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	432	1	432	1	0.00
03/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	442	1	442	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
03/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	3832	3	3832	3	0.00
03/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	3871	3	3871	3	0.00
03/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	3792	3	3792	3	0.00
03/05/2016	R023 On 03-November-16			Bond Future	9.02	96.0603	9.0184	96.0603	0.00
03/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	4188	5	4188	5	0.00
03/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	4219	5	4219	5	0.00
03/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	4251	5	4251	5	0.00
03/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1002	1	1002	1	0.00
03/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	990	1	990	1	0.00
03/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1014	1	1014	1	0.00
03/05/2016	R023 On 02-February-17			Bond Future	9.07	97.9925	9.0700	97.9925	0.00
03/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	2208	3	2208	3	0.00
03/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	2188	3	2188	3	0.00
03/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	2168	2	2168	2	0.00
03/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3164	3	3164	3	0.00
03/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3139	3	3139	3	0.00
03/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3189	3	3189	3	0.00
03/05/2016	R035 On 05-May-16			Bond Future	9.70	95.7902	9.6977	95.7902	3,926.00
03/05/2016	R035 On 05-May-16	10.35	Call	Bond Future	5062	6	5062	6	0.00
03/05/2016	R035 On 05-May-16	10.37	Call	Bond Future	5211	6	5211	6	0.00
03/05/2016	R035 On 05-May-16	10.36	Call	Bond Future	5137	6	5137	6	0.00
03/05/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R035 On 04-August-16			Bond Future	9.76	97.6063	9.7552	97.6063	5,341.00
03/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	4726	6	4726	6	0.00
03/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	4653	6	4653	6	0.00
03/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	4579	6	4579	6	0.00
03/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R035 On 03-November-16			Bond Future	9.81	94.9578	9.8121	94.9578	0.00
03/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	1947	1	1947	1	0.00
03/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	1784	1	1784	1	0.00
03/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	1865	1	1865	1	0.00
03/05/2016	R186 On 05-May-16			Bond Future	9.10	114.4099	9.1029	114.4099	33,652.00
03/05/2016	R186 On 05-May-16	8.34	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R186 On 05-May-16	9.25	Call	Bond Future	1091	2	1091	2	180.00
03/05/2016	R186 On 05-May-16	8.33	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R186 On 05-May-16	9.96	Call	Bond Future	5895	7	5895	7	0.00
03/05/2016	R186 On 05-May-16	9.86	Call	Bond Future	5230	6	5230	6	0.00
03/05/2016	R186 On 05-May-16	9.89	Call	Bond Future	5430	6	5430	6	0.00
03/05/2016	R186 On 05-May-16	8.35	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R186 On 05-May-16	8.85	Call	Bond Future	5	0	5	0	0.00
03/05/2016	R186 On 05-May-16	8.75	Call	Bond Future	0	0	0	0	180.00
03/05/2016	R186 On 05-May-16	7.56	Put	Bond Future	11820	11	11820	11	0.00
03/05/2016	R186 On 05-May-16	8.35	Put	Bond Future	5563	5	5563	5	0.00
03/05/2016	R186 On 05-May-16	8.34	Put	Bond Future	5639	5	5639	5	0.00
03/05/2016	R186 On 05-May-16	8.33	Put	Bond Future	5716	5	5716	5	0.00
03/05/2016	R186 On 05-May-16	9.89	Put	Bond Future	0	0	0	0	180.00
03/05/2016	R186 On 05-May-16	9.96	Put	Bond Future	0	0	0	0	5,000.00
03/05/2016	R186 On 05-May-16	9.86	Put	Bond Future	0	0	0	0	5,000.00
03/05/2016	R186 On 05-May-16	8.75	Put	Bond Future	2561	2	2561	2	1,900.00
03/05/2016	R186 On 05-May-16	9.25	Put	Bond Future	47	0	47	0	0.00
03/05/2016	R186 On 05-May-16	8.85	Put	Bond Future	1831	1	1831	1	5,350.00
03/05/2016	R186 On 04-August-16			Bond Future	9.16	111.2751	9.1610	111.2751	80,304.00
03/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	4239	5	4239	5	0.00
03/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	739	1	739	1	0.00
03/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	771	1	771	1	0.00
03/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	6261	7	6261	7	0.00
03/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	3349	0	3349	0	0.00
03/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	2747	3	2747	3	0.00
03/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	755	1	755	1	0.00
03/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1226	1	1226	1	5,635.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	5575	5	5575	5	0.00
03/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	5459	5	5459	5	0.00
03/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	601	0	601	0	6,500.00
03/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	1694	0	1694	0	5,000.00
03/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2126	2	2126	2	1,000.00
03/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	5517	5	5517	5	0.00
03/05/2016	R186 On 03-November-16			Bond Future	9.21	113.3882	9.2138	113.3882	0.00
03/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	2587	3	2587	3	0.00
03/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	2558	3	2558	3	0.00
03/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	2616	3	2616	3	0.00
03/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	4387	4	4387	4	0.00
03/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	4306	4	4306	4	0.00
03/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	4346	4	4346	4	0.00
03/05/2016	R197 On 05-May-16			Bond Future	299.17	299.0828	299.1665	299.0828	804.00
03/05/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R197 On 05-May-16	300.01	Put	Bond Future	843	1	843	1	0.00
03/05/2016	R197 On 05-May-16	300.00	Put	Bond Future	833	1	833	1	0.00
03/05/2016	R197 On 05-May-16	299.99	Put	Bond Future	823	1	823	1	0.00
03/05/2016	R197 On 04-August-16			Bond Future	298.37	298.2822	298.3737	298.2822	1,944.00
03/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	4414	4	4414	4	0.00
03/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	4394	4	4394	4	0.00
03/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	4404	4	4404	4	0.00
03/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R197 On 03-November-16			Bond Future	304.06	303.9691	304.0603	303.9691	0.00
03/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	500	0	500	0	0.00
03/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	490	0	490	0	0.00
03/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	480	0	480	0	0.00
03/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
03/05/2016	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
03/05/2016	R202 On 05-May-16			Bond Future	249.07	249.0043	249.0747	249.0043	8,713.00
03/05/2016	R202 On 05-May-16	246.99	Call	Bond Future	2185	2	2185	2	0.00
03/05/2016	R202 On 05-May-16	247.01	Call	Bond Future	2167	2	2167	2	0.00
03/05/2016	R202 On 05-May-16	247.00	Call	Bond Future	2176	2	2176	2	0.00
03/05/2016	R202 On 05-May-16	247.00	Put	Bond Future	101	0	101	0	0.00
03/05/2016	R202 On 05-May-16	247.01	Put	Bond Future	102	0	102	0	0.00
03/05/2016	R202 On 05-May-16	246.99	Put	Bond Future	100	0	100	0	0.00
03/05/2016	R202 On 04-August-16			Bond Future	250.37	250.2958	250.3690	250.2958	37,204.00
03/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	8861	9	8861	9	0.00
03/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	8868	9	8868	9	0.00
03/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	8875	9	8875	9	0.00
03/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	1749	2	1749	2	0.00
03/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	1746	2	1746	2	0.00
03/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	1752	2	1752	2	0.00
03/05/2016	R202 On 03-November-16			Bond Future	255.14	255.0680	255.1406	255.0680	0.00
03/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	1291	1	1291	1	0.00
03/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	1271	1	1271	1	0.00
03/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	1281	1	1281	1	0.00
03/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R203 On 05-May-16			Bond Future	7.90	101.7865	7.8990	101.7865	4,073.00
03/05/2016	R203 On 05-May-16	7.26	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R203 On 05-May-16	7.24	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R203 On 05-May-16	7.25	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R203 On 05-May-16	7.24	Put	Bond Future	836	1	836	1	0.00
03/05/2016	R203 On 05-May-16	7.26	Put	Bond Future	810	1	810	1	0.00
03/05/2016	R203 On 05-May-16	7.25	Put	Bond Future	823	1	823	1	0.00
03/05/2016	R203 On 04-August-16			Bond Future	7.96	103.7164	7.9594	103.7164	58,097.00
03/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	41	0	41	0	0.00
03/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	44	0	44	0	0.00
03/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	43	0	43	0	0.00
03/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	781	1	781	1	0.00
03/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	772	1	772	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
03/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	790	1	790	1	0.00
03/05/2016	R203 On 03-November-16			Bond Future	8.02	101.5139	8.0196	101.5139	0.00
03/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	764	1	764	1	0.00
03/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	777	1	777	1	0.00
03/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	770	1	770	1	0.00
03/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	103	0	103	0	0.00
03/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	100	0	100	0	0.00
03/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	101	0	101	0	0.00
03/05/2016	R203 On 02-February-17			Bond Future	8.01	103.5560	8.0062	103.5560	0.00
03/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	199	0	199	0	0.00
03/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	204	0	204	0	0.00
03/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	202	0	202	0	0.00
03/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	373	0	373	0	0.00
03/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	370	0	370	0	0.00
03/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	376	0	376	0	0.00
03/05/2016	R204 On 05-May-16			Bond Future	8.28	102.6410	8.2792	102.6410	10,611.00
03/05/2016	R204 On 05-May-16	7.76	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R204 On 05-May-16	7.75	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R204 On 05-May-16	7.74	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R204 On 05-May-16	7.75	Put	Bond Future	1227	1	1227	1	0.00
03/05/2016	R204 On 05-May-16	7.76	Put	Bond Future	1204	1	1204	1	0.00
03/05/2016	R204 On 05-May-16	7.74	Put	Bond Future	1250	1	1250	1	0.00
03/05/2016	R204 On 04-August-16			Bond Future	8.36	100.5459	8.3586	100.5459	34,905.00
03/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	171	0	171	0	0.00
03/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	175	0	175	0	0.00
03/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	179	0	179	0	0.00
03/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1462	1	1462	1	0.00
03/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1478	1	1478	1	0.00
03/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1445	1	1445	1	0.00
03/05/2016	R204 On 03-November-16			Bond Future	8.43	102.4552	8.4304	102.4552	0.00
03/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1753	2	1753	2	0.00
03/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1782	2	1782	2	0.00
03/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1768	2	1768	2	0.00
03/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	286	0	286	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
03/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	282	0	282	0	0.00
03/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	290	0	290	0	0.00
03/05/2016	R204 On 02-February-17			Bond Future	8.48	100.4738	8.4758	100.4738	0.00
03/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	715	1	715	1	0.00
03/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	723	1	723	1	0.00
03/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	730	1	730	1	0.00
03/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1046	1	1046	1	0.00
03/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1028	1	1028	1	0.00
03/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1037	1	1037	1	0.00
03/05/2016	R207 On 05-May-16			Bond Future	8.50	98.7476	8.5040	98.7476	13,208.00
03/05/2016	R207 On 05-May-16	7.84	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R207 On 05-May-16	7.86	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R207 On 05-May-16	7.85	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R207 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	43.00
03/05/2016	R207 On 05-May-16	7.85	Put	Bond Future	2008	2	2008	2	0.00
03/05/2016	R207 On 05-May-16	7.86	Put	Bond Future	1977	2	1977	2	0.00
03/05/2016	R207 On 05-May-16	7.84	Put	Bond Future	2039	2	2039	2	0.00
03/05/2016	R207 On 05-May-16	7.56	Put	Bond Future	2915	3	2915	3	0.00
03/05/2016	R207 On 04-August-16			Bond Future	8.58	96.9754	8.5814	96.9754	76,765.00
03/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	290	0	290	0	0.00
03/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	276	0	276	0	0.00
03/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	283	0	283	0	0.00
03/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	1979	2	1979	2	0.00
03/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	1934	2	1934	2	0.00
03/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	1957	2	1957	2	0.00
03/05/2016	R207 On 02-February-17			Bond Future	8.69	97.1611	8.6929	97.1611	0.00
03/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1655	2	1655	2	62.00
03/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	2128	2	2128	2	0.00
03/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	2161	2	2161	2	0.00
03/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	2145	2	2145	2	0.00
03/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	821	1	821	1	0.00
03/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	813	1	813	1	0.00
03/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1117	1	1117	1	0.00
03/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	829	1	829	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
03/05/2016	R208 On 05-May-16			Bond Future	8.63	93.7700	8.6333	93.7700	8,507.00
03/05/2016	R208 On 05-May-16	7.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R208 On 05-May-16	8.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R208 On 05-May-16	8.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R208 On 05-May-16	8.00	Put	Bond Future	2408	2	2408	2	0.00
03/05/2016	R208 On 05-May-16	7.99	Put	Bond Future	2447	2	2447	2	0.00
03/05/2016	R208 On 05-May-16	8.01	Put	Bond Future	2370	2	2370	2	0.00
03/05/2016	R208 On 04-August-16			Bond Future	8.70	95.5479	8.6991	95.5479	48,309.00
03/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	285	0	285	0	0.00
03/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	292	0	292	0	0.00
03/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	299	0	299	0	0.00
03/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	2869	3	2869	3	0.00
03/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	2839	3	2839	3	0.00
03/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	2809	2	2809	2	0.00
03/05/2016	R208 On 03-November-16			Bond Future	8.76	93.9595	8.7600	93.9595	0.00
03/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	3321	4	3321	4	0.00
03/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	3371	4	3371	4	0.00
03/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	3346	4	3346	4	0.00
03/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	597	1	597	1	0.00
03/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	589	1	589	1	0.00
03/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	581	0	581	0	0.00
03/05/2016	R208 On 02-February-17			Bond Future	8.81	95.8496	8.8066	95.8496	0.00
03/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1584	2	1584	2	0.00
03/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1569	2	1569	2	0.00
03/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1599	2	1599	2	0.00
03/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2112	2	2112	2	0.00
03/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2130	2	2130	2	0.00
03/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2147	2	2147	2	0.00
03/05/2016	R209 On 05-May-16			Bond Future	9.64	71.8405	9.6425	71.8405	8,283.00
03/05/2016	R209 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	6,700.00
03/05/2016	R209 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
03/05/2016	R209 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R209 On 05-May-16	9.00	Put	Bond Future	4527	4	4527	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
03/05/2016	R209 On 05-May-16	9.01	Put	Bond Future	4453	4	4453	4	0.00
03/05/2016	R209 On 05-May-16	8.99	Put	Bond Future	4601	4	4601	4	0.00
03/05/2016	R209 On 05-May-16	8.25	Put	Bond Future	10392	9	10392	9	0.00
03/05/2016	R209 On 04-August-16			Bond Future	9.70	73.2026	9.6957	73.2026	54,865.00
03/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	6236	7	6236	7	5,760.00
03/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	1207	2	1207	2	0.00
03/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	1251	2	1251	2	0.00
03/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	2458	3	2458	3	0.00
03/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	4793	6	4793	6	0.00
03/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	1229	2	1229	2	0.00
03/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	1581	2	1581	2	250.00
03/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	2141	3	2141	3	5,760.00
03/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4243	4	4243	4	0.00
03/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	598	0	598	0	0.00
03/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4342	4	4342	4	0.00
03/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	1006	1	1006	1	250.00
03/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4292	4	4292	4	0.00
03/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2429	2	2429	2	250.00
03/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	3591	3	3591	3	0.00
03/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	2782	2	2782	2	0.00
03/05/2016	R209 On 03-November-16			Bond Future	9.75	71.4420	9.7454	71.4420	0.00
03/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	5268	6	5268	6	0.00
03/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	5347	6	5347	6	0.00
03/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	5308	6	5308	6	0.00
03/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2100	2	2100	2	0.00
03/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2078	2	2078	2	0.00
03/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2122	2	2122	2	0.00
03/05/2016	R209 On 02-February-17			Bond Future	9.79	72.8792	9.7887	72.8792	0.00
03/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	3465	4	3465	4	0.00
03/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	3523	4	3523	4	0.00
03/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	3494	4	3494	4	0.00
03/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5187	5	5187	5	0.00
03/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5148	5	5148	5	0.00
03/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5110	5	5110	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
03/05/2016	R210 On 05-May-16			Bond Future	183.96	184.0059	183.9634	184.0059	20.00
03/05/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R210 On 05-May-16	184.99	Put	Bond Future	1027	1	1027	1	0.00
03/05/2016	R210 On 05-May-16	185.00	Put	Bond Future	1037	1	1037	1	0.00
03/05/2016	R210 On 05-May-16	185.01	Put	Bond Future	1047	1	1047	1	0.00
03/05/2016	R210 On 04-August-16			Bond Future	187.46	187.5102	187.4631	187.5102	1,391.00
03/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	5963	6	5963	6	0.00
03/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	5943	6	5943	6	0.00
03/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	5953	6	5953	6	0.00
03/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R210 On 03-November-16			Bond Future	188.75	188.7871	188.7458	188.7871	0.00
03/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	154	0	154	0	0.00
03/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	174	0	174	0	0.00
03/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	164	0	164	0	0.00
03/05/2016	R211 On 05-May-16			Bond Future	138.46	138.4304	138.4645	138.4304	2.00
03/05/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R211 On 05-May-16	138.99	Put	Bond Future	525	1	525	1	0.00
03/05/2016	R211 On 05-May-16	139.00	Put	Bond Future	535	1	535	1	0.00
03/05/2016	R211 On 05-May-16	139.01	Put	Bond Future	545	1	545	1	0.00
03/05/2016	R211 On 04-August-16			Bond Future	139.35	139.3070	139.3518	139.3070	62.00
03/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2262	2	2262	2	0.00
03/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2282	2	2282	2	0.00
03/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2272	2	2272	2	0.00
03/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R211 On 04-August-16	137.07	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
03/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R211 On 03-November-16			Bond Future	142.01	141.9630	142.0077	141.9630	0.00
03/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	248	0	248	0	0.00
03/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	258	0	258	0	0.00
03/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	268	0	268	0	0.00
03/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R212 On 05-May-16			Bond Future	144.91	144.8682	144.9087	144.8682	3,238.00
03/05/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R212 On 05-May-16	145.00	Put	Bond Future	91	0	91	0	0.00
03/05/2016	R212 On 05-May-16	144.99	Put	Bond Future	81	0	81	0	0.00
03/05/2016	R212 On 05-May-16	145.01	Put	Bond Future	101	0	101	0	0.00
03/05/2016	R212 On 04-August-16			Bond Future	145.75	145.6957	145.7481	145.6957	3,880.00
03/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3308	3	3308	3	0.00
03/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3318	3	3318	3	0.00
03/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3328	3	3328	3	0.00
03/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R212 On 03-November-16			Bond Future	148.53	148.4735	148.5259	148.4735	0.00
03/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	416	0	416	0	0.00
03/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	406	0	406	0	0.00
03/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	426	0	426	0	0.00
03/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
03/05/2016	R213 On 05-May-16			Bond Future	9.52	82.4804	9.5226	82.4804	12,766.00
03/05/2016	R213 On 05-May-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R213 On 05-May-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R213 On 05-May-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R213 On 05-May-16	8.75	Put	Bond Future	5438	4	5438	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
03/05/2016	R213 On 05-May-16	8.74	Put	Bond Future	5512	5	5512	5	0.00
03/05/2016	R213 On 05-May-16	8.76	Put	Bond Future	5364	4	5364	4	0.00
03/05/2016	R213 On 04-August-16			Bond Future	9.58	84.0443	9.5772	84.0443	44,354.00
03/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	963	1	963	1	0.00
03/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	927	1	927	1	0.00
03/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	945	1	945	1	0.00
03/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	4961	4	4961	4	0.00
03/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	4855	4	4855	4	0.00
03/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	4908	4	4908	4	0.00
03/05/2016	R213 On 03-November-16			Bond Future	9.63	82.0893	9.6313	82.0893	0.00
03/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	5503	6	5503	6	0.00
03/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	5462	6	5462	6	0.00
03/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	5421	6	5421	6	0.00
03/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	1916	2	1916	2	0.00
03/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	1895	2	1895	2	0.00
03/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	1936	2	1936	2	0.00
03/05/2016	R213 On 02-February-17			Bond Future	9.68	83.7405	9.6799	83.7405	0.00
03/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	3305	4	3305	4	0.00
03/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	3362	4	3362	4	0.00
03/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	3333	4	3333	4	0.00
03/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5147	5	5147	5	0.00
03/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5071	5	5071	5	0.00
03/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5109	5	5109	5	0.00
03/05/2016	R214 On 05-May-16			Bond Future	9.78	71.8415	9.7775	71.8415	7,608.00
03/05/2016	R214 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R214 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R214 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R214 On 05-May-16	9.30	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R214 On 05-May-16	9.01	Put	Bond Future	5654	5	5654	5	0.00
03/05/2016	R214 On 05-May-16	9.00	Put	Bond Future	5733	5	5733	5	0.00
03/05/2016	R214 On 05-May-16	8.99	Put	Bond Future	5811	5	5811	5	0.00
03/05/2016	R214 On 05-May-16	9.30	Put	Bond Future	3432	2	3432	2	0.00
03/05/2016	R214 On 04-August-16			Bond Future	9.83	73.2035	9.8298	73.2035	30,123.00
03/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	1126	1	1126	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	9179	10	9179	10	5,800.00
03/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	1008	1	1008	1	0.00
03/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	1046	1	1046	1	0.00
03/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	1027	1	1027	1	0.00
03/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	209	0	209	0	1,300.00
03/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	4411	5	4411	5	5,800.00
03/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5134	4	5134	4	0.00
03/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5246	5	5246	5	0.00
03/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	4914	4	4914	4	0.00
03/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	222	0	222	0	0.00
03/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1315	1	1315	1	0.00
03/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5190	5	5190	5	0.00
03/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	9967	9	9967	9	0.00
03/05/2016	R214 On 03-November-16			Bond Future	9.88	71.2964	9.8814	71.2964	0.00
03/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	5251	6	5251	6	0.00
03/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	5330	6	5330	6	0.00
03/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	5291	6	5291	6	0.00
03/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2317	2	2317	2	0.00
03/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2294	2	2294	2	0.00
03/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2271	2	2271	2	0.00
03/05/2016	R214 On 02-February-17			Bond Future	9.93	72.7306	9.9283	72.7306	0.00
03/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	3614	4	3614	4	0.00
03/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	3584	4	3584	4	0.00
03/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	3643	4	3643	4	0.00
03/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5387	5	5387	5	0.00
03/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5428	5	5428	5	0.00
03/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5347	5	5347	5	0.00
03/05/2016	R248 On 05-May-16			Bond Future	9.86	92.1595	9.8626	92.1595	11,645.00
03/05/2016	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/05/2016	R248 On 05-May-16	9.00	Put	Bond Future	8146	7	8146	7	0.00
03/05/2016	R248 On 05-May-16	9.01	Put	Bond Future	8044	7	8044	7	0.00
03/05/2016	R248 On 05-May-16	8.99	Put	Bond Future	8248	7	8248	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/05/2016	R248 On 04-August-16			Bond Future	9.92	93.9068	9.9179	93.9068	59,063.00
03/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	1182	2	1182	2	0.00
03/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	1159	2	1159	2	0.00
03/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	1204	2	1204	2	0.00
03/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7235	6	7235	6	0.00
03/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7309	6	7309	6	0.00
03/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	7384	7	7384	7	0.00
03/05/2016	R248 On 03-November-16			Bond Future	9.97	91.2515	9.9724	91.2515	0.00
03/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	6654	8	6654	8	0.00
03/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	6605	7	6605	7	0.00
03/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	6556	7	6556	7	0.00
03/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3238	3	3238	3	0.00
03/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3207	3	3207	3	0.00
03/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3268	3	3268	3	0.00
03/05/2016	R248 On 02-February-17			Bond Future	10.02	93.0871	10.0224	93.0871	0.00
03/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	4748	5	4748	5	0.00
03/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	4786	5	4786	5	0.00
03/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	4824	6	4824	6	0.00
03/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	6973	6	6973	6	0.00
03/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7023	6	7023	6	0.00
03/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	6922	6	6922	6	0.00