



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
31/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	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
31/05/2016	2025 On 04-August-16			Bond Future	126.63	126.3111	126.6250	126.3111	3,004.00
31/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	2765	2	2765	2	0.00
31/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	2755	2	2755	2	0.00
31/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	2775	2	2775	2	0.00
31/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2025 On 03-November-16			Bond Future	129.05	128.7265	129.0458	128.7265	0.00
31/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	174	0	174	0	0.00
31/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	184	1	184	1	0.00
31/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	164	0	164	0	0.00
31/05/2016	2030 On 04-August-16			Bond Future	9.79	86.2725	9.7919	86.2725	25,310.00
31/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	2479	2	2479	2	0.00
31/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2030 On 03-November-16			Bond Future	9.85	87.9157	9.8525	87.9157	0.00
31/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	3547	4	3547	4	0.00
31/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	3477	4	3477	4	0.00
31/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	3407	4	3407	4	0.00
31/05/2016	2032 On 04-August-16			Bond Future	9.90	89.2354	9.9002	89.2354	11,433.00
31/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	276	0	276	0	0.00
31/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	293	0	293	0	0.00
31/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	284	0	284	0	0.00
31/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	7047	8	7047	8	0.00
31/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	6976	8	6976	8	0.00
31/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	7118	8	7118	8	0.00
31/05/2016	2032 On 03-November-16			Bond Future	9.96	86.7759	9.9636	86.7759	0.00
31/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	4542	4	4542	4	0.00
31/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	4624	4	4624	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
31/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	4583	4	4583	4	0.00
31/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2363	3	2363	3	0.00
31/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2337	3	2337	3	0.00
31/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2311	3	2311	3	0.00
31/05/2016	2032 On 02-February-17			Bond Future	10.02	88.5227	10.0201	88.5227	0.00
31/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	2643	2	2643	2	0.00
31/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	2697	2	2697	2	0.00
31/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	2670	2	2670	2	0.00
31/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	6239	7	6239	7	0.00
31/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	6286	7	6286	7	0.00
31/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	6192	7	6192	7	0.00
31/05/2016	2033 On 04-August-16			Bond Future	106.73	106.7190	106.7292	106.7190	3,924.00
31/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	1739	2	1739	2	0.00
31/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	1729	2	1729	2	0.00
31/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	1719	2	1719	2	0.00
31/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2033 On 03-November-16			Bond Future	107.75	107.7370	107.7470	107.7370	0.00
31/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	1413	1	1413	1	0.00
31/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	1423	1	1423	1	0.00
31/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	1433	1	1433	1	0.00
31/05/2016	2037 On 04-August-16			Bond Future	9.98	86.5107	9.9790	86.5107	41,353.00
31/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	519	0	519	0	0.00
31/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	533	0	533	0	0.00
31/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	547	0	547	0	0.00
31/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	6500	7	6500	7	0.00
31/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	6428	7	6428	7	0.00
31/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	6573	7	6573	7	0.00
31/05/2016	2037 On 03-November-16			Bond Future	10.04	88.1585	10.0363	88.1585	0.00
31/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	5033	4	5033	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
31/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	5077	5	5077	5	0.00
31/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	5122	5	5122	5	0.00
31/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2646	3	2646	3	0.00
31/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2617	3	2617	3	0.00
31/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2675	3	2675	3	0.00
31/05/2016	2037 On 02-February-17			Bond Future	10.09	85.6761	10.0878	85.6761	0.00
31/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3210	3	3210	3	0.00
31/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3271	3	3271	3	0.00
31/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3240	3	3240	3	0.00
31/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6562	7	6562	7	0.00
31/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6511	7	6511	7	0.00
31/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6462	7	6462	7	0.00
31/05/2016	2038 On 04-August-16			Bond Future	132.20	132.0760	132.2034	132.0760	22,289.00
31/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	2893	3	2893	3	0.00
31/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	2903	3	2903	3	0.00
31/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	2883	3	2883	3	0.00
31/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2038 On 03-November-16			Bond Future	134.73	134.6018	134.7309	134.6018	0.00
31/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	1589	2	1589	2	0.00
31/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	1579	2	1579	2	0.00
31/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	1599	2	1599	2	0.00
31/05/2016	2040 On 04-August-16			Bond Future	10.04	89.9562	10.0391	89.9562	812.00
31/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	956	1	956	1	0.00
31/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	935	1	935	1	0.00
31/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	914	1	914	1	0.00
31/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5511	6	5511	6	0.00
31/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5580	6	5580	6	0.00
31/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5648	6	5648	6	0.00
31/05/2016	2040 On 03-November-16			Bond Future	10.10	91.6696	10.0967	91.6696	0.00

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31/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	2574	2	2574	2	0.00
31/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	2605	2	2605	2	0.00
31/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	2543	2	2543	2	0.00
31/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	5974	7	5974	7	0.00
31/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	5863	7	5863	7	0.00
31/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	5918	7	5918	7	0.00
31/05/2016	2044 On 04-August-16			Bond Future	10.05	87.2590	10.0476	87.2590	20,486.00
31/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	943	1	943	1	0.00
31/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	921	1	921	1	0.00
31/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	900	1	900	1	0.00
31/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5684	6	5684	6	0.00
31/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5614	6	5614	6	0.00
31/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	5754	6	5754	6	0.00
31/05/2016	2044 On 03-November-16			Bond Future	10.10	88.9210	10.1033	88.9210	0.00
31/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	5416	5	5416	5	0.00
31/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	5463	5	5463	5	0.00
31/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	5369	5	5369	5	0.00
31/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	2845	3	2845	3	0.00
31/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	2876	3	2876	3	0.00
31/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	2908	3	2908	3	0.00
31/05/2016	2044 On 02-February-17			Bond Future	10.15	86.3286	10.1535	86.3286	0.00
31/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	3665	3	3665	3	0.00
31/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	3631	3	3631	3	0.00
31/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	3698	3	3698	3	0.00
31/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	6889	7	6889	7	0.00
31/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	6836	7	6836	7	0.00
31/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	6942	8	6942	8	0.00
31/05/2016	2046 On 04-August-16			Bond Future	131.27	131.2553	131.2683	131.2553	16,290.00
31/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	2268	2	2268	2	0.00
31/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	2258	2	2258	2	0.00
31/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	2248	2	2248	2	0.00
31/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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31/05/2016	2046 On 03-November-16			Bond Future	132.27	132.2544	132.2672	132.2544	0.00
31/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	4823	5	4823	5	0.00
31/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	4803	5	4803	5	0.00
31/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	4813	5	4813	5	0.00
31/05/2016	2050 On 04-August-16			Bond Future	140.22	140.2073	140.2215	140.2073	20,765.00
31/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	1102	1	1102	1	0.00
31/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	1082	1	1082	1	0.00
31/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	1092	1	1092	1	0.00
31/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
31/05/2016	2050 On 03-November-16			Bond Future	142.90	142.8887	142.9024	142.8887	0.00
31/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
31/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	6628	7	6628	7	0.00
31/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	6638	7	6638	7	0.00
31/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	6618	7	6618	7	0.00
31/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	AL37 On 04-August-16			Index Future	480.98	479.0500	480.9800	479.0500	18.00
31/05/2016	AL37 On 03-November-16			Index Future	490.24	488.2720	490.2350	488.2720	0.00
31/05/2016	AL7T On 04-August-16			Index Future	549.44	546.0130	549.4380	546.0130	11.00
31/05/2016	AL7T On 03-November-16			Index Future	560.01	556.5230	560.0100	556.5230	0.00
31/05/2016	ALBI On 04-August-16			Index Future	500.69	497.1930	500.6910	497.1930	617.00
31/05/2016	ALBI On 03-November-16			Index Future	510.33	506.7630	510.3250	506.7630	0.00
31/05/2016	ALBI On 02-February-17			Index Future	520.59	516.9550	520.5850	516.9550	0.00
31/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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31/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/05/2016	EL28 On 04-August-16			Bond Future	130.98	130.9658	130.9797	130.9658	0.00
31/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4120	4	4120	4	0.00
31/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4110	4	4110	4	0.00
31/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4100	4	4100	4	0.00
31/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
31/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
31/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
31/05/2016	EL28 On 03-November-16			Bond Future	131.81	131.8001	131.8137	131.8001	0.00
31/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
31/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
31/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
31/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	336	0	336	0	0.00
31/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	346	0	346	0	0.00
31/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	356	0	356	0	0.00
31/05/2016	ES33 On 04-August-16			Bond Future	10.85	76.5065	10.8490	76.5065	8,932.00
31/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
31/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
31/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
31/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3894	5	3894	5	0.00
31/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3761	4	3761	4	0.00
31/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3828	5	3828	5	0.00
31/05/2016	ES33 On 03-November-16			Bond Future	10.94	74.1708	10.9400	74.1708	0.00
31/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2192	1	2192	1	0.00
31/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2076	1	2076	1	0.00
31/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2134	1	2134	1	0.00
31/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
31/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
31/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
31/05/2016	ES33 On 02-February-17			Bond Future	11.03	75.6637	11.0274	75.6637	0.00
31/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
31/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
31/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
31/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	2624	3	2624	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
31/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	2561	3	2561	3	0.00
31/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	2687	3	2687	3	0.00
31/05/2016	ES42 On 04-August-16			Bond Future	10.99	80.4406	10.9935	80.4406	7,270.00
31/05/2016	ES42 On 03-November-16			Bond Future	11.08	77.7100	11.0831	77.7100	0.00
31/05/2016	GOVI On 04-August-16			GOVI	499.56	496.2810	499.5580	496.2810	466.00
31/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
31/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
31/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
31/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	214520	25	214520	25	0.00
31/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	214320	25	214320	25	0.00
31/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	214420	25	214420	25	0.00
31/05/2016	GOVI On 03-November-16			GOVI	509.17	505.8340	509.1700	505.8340	156.00
31/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	330600	30	330600	30	0.00
31/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	330500	30	330500	30	0.00
31/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	330400	30	330400	30	0.00
31/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
31/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
31/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
31/05/2016	GOVI On 02-February-17			GOVI	519.41	516.0080	519.4070	516.0080	0.00
31/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
31/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
31/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
31/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	139230	17	139230	17	0.00
31/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	139330	17	139330	17	0.00
31/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	139130	17	139130	17	0.00
31/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/05/2016	IGOV On 04-August-16			Index Future	245.25	244.9170	245.2520	244.9170	1,077.00
31/05/2016	IGOV On 03-November-16			Index Future	249.99	249.6500	249.9910	249.6500	23.00
31/05/2016	IGOV On 02-February-17			Index Future	255.04	254.6910	255.0370	254.6910	0.00
31/05/2016	ILBI On 04-August-16			Index Future	665.55	664.7570	665.5450	664.7570	157.00
31/05/2016	ILBI On 03-November-16			Index Future	678.25	677.4470	678.2500	677.4470	0.00
31/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1291	100.1357	100.1291	0.00
31/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1727	100.1808	100.1727	0.00
31/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.97	99.9676	99.9724	99.9676	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
31/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.70	100.6936	100.6952	100.6936	0.00
31/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.19	100.1942	100.1910	100.1942	0.00
31/05/2016	IS02 On 15-June-18			Interest Rate Swap	100.08	100.1129	100.0841	100.1129	0.00
31/05/2016	IS05 On 17-December-20			Interest Rate Swap	101.29	101.3765	101.2922	101.3765	0.00
31/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.83	100.9225	100.8326	100.9225	0.00
31/05/2016	IS05 On 15-June-21			Interest Rate Swap	100.34	100.4402	100.3440	100.4402	0.00
31/05/2016	IS10 On 17-December-25			Interest Rate Swap	103.90	104.0636	103.9027	104.0636	0.00
31/05/2016	IS10 On 16-March-26			Interest Rate Swap	101.20	101.3665	101.1999	101.3665	0.00
31/05/2016	IS10 On 15-June-26			Interest Rate Swap	100.13	100.3045	100.1335	100.3045	0.00
31/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
31/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
31/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
31/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
31/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
31/05/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
31/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.84	92.1600	7.8400	92.1600	0.00
31/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
31/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	0.00
31/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.32	91.6800	8.3200	91.6800	0.00
31/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.39	91.6100	8.3900	91.6100	0.00
31/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.46	91.5400	8.4600	91.5400	0.00
31/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
31/05/2016	R023 On 04-August-16			Bond Future	9.18	96.0272	9.1771	96.0272	11,289.00
31/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	125	0	125	0	0.00
31/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	133	0	133	0	0.00
31/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	129	0	129	0	0.00
31/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4552	5	4552	5	0.00
31/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4598	5	4598	5	0.00
31/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4508	5	4508	5	0.00
31/05/2016	R023 On 03-November-16			Bond Future	9.25	93.9246	9.2478	93.9246	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
31/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3259	3	3259	3	0.00
31/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3318	3	3318	3	0.00
31/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3289	3	3289	3	0.00
31/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1109	1	1109	1	0.00
31/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	1095	1	1095	1	0.00
31/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1123	1	1123	1	0.00
31/05/2016	R023 On 02-February-17			Bond Future	9.31	95.8148	9.3100	95.8148	0.00
31/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1591	1	1591	1	0.00
31/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1574	1	1574	1	0.00
31/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1557	1	1557	1	0.00
31/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3601	4	3601	4	0.00
31/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3629	4	3629	4	0.00
31/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3573	4	3573	4	0.00
31/05/2016	R035 On 04-August-16			Bond Future	9.91	94.3235	9.9060	94.3235	5,505.00
31/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	3384	2	3384	2	0.00
31/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	3457	3	3457	3	0.00
31/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	3531	3	3531	3	0.00
31/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R035 On 03-November-16			Bond Future	9.97	91.6178	9.9669	91.6178	0.00
31/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
31/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
31/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
31/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	2996	4	2996	4	0.00
31/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	3160	4	3160	4	0.00
31/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	3078	4	3078	4	0.00
31/05/2016	R186 On 04-August-16			Bond Future	9.42	107.7518	9.4201	107.7518	99,862.00
31/05/2016	R186 On 04-August-16	8.90	Call	Bond Future	663	1	663	1	500.00
31/05/2016	R186 On 04-August-16	8.85	Call	Bond Future	584	0	584	0	750.00
31/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	2644	2	2644	2	0.00
31/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	220	0	220	0	0.00
31/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	207	0	207	0	0.00
31/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	4496	4	4496	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
31/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	213	0	213	0	0.00
31/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	1439	1	1439	1	0.00
31/05/2016	R186 On 04-August-16	9.35	Call	Bond Future	1738	1	1738	1	500.00
31/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	1901	2	1901	2	0.00
31/05/2016	R186 On 04-August-16	9.30	Call	Bond Future	1584	1	1584	1	500.00
31/05/2016	R186 On 04-August-16	8.90	Put	Bond Future	4303	5	4303	5	0.00
31/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1423	2	1423	2	5,635.00
31/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	6835	7	6835	7	0.00
31/05/2016	R186 On 04-August-16	8.85	Put	Bond Future	4583	5	4583	5	0.00
31/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	628	1	628	1	6,500.00
31/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	6700	7	6700	7	0.00
31/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	6767	7	6767	7	0.00
31/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2611	3	2611	3	1,000.00
31/05/2016	R186 On 04-August-16	9.35	Put	Bond Future	2219	3	2219	3	0.00
31/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	2039	2	2039	2	5,000.00
31/05/2016	R186 On 04-August-16	9.30	Put	Bond Future	2410	3	2410	3	0.00
31/05/2016	R186 On 03-November-16			Bond Future	9.48	109.8040	9.4823	109.8040	10.00
31/05/2016	R186 On 03-November-16	9.66	Call	Bond Future	3663	3	3663	3	0.00
31/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	1566	1	1566	1	0.00
31/05/2016	R186 On 03-November-16	9.40	Call	Bond Future	2756	0	2756	0	1,425.00
31/05/2016	R186 On 03-November-16	9.20	Call	Bond Future	2163	0	2163	0	1,425.00
31/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	1544	1	1544	1	0.00
31/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	1588	1	1588	1	0.00
31/05/2016	R186 On 03-November-16	9.71	Call	Bond Future	3854	3	3854	3	0.00
31/05/2016	R186 On 03-November-16	9.66	Put	Bond Future	2481	3	2481	3	5,000.00
31/05/2016	R186 On 03-November-16	9.71	Put	Bond Future	2343	3	2343	3	5,000.00
31/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	5145	6	5145	6	0.00
31/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	5098	6	5098	6	0.00
31/05/2016	R186 On 03-November-16	9.20	Put	Bond Future	4078	0	4078	0	0.00
31/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	5193	6	5193	6	0.00
31/05/2016	R186 On 03-November-16	9.40	Put	Bond Future	3309	0	3309	0	0.00
31/05/2016	R197 On 04-August-16			Bond Future	297.76	297.7364	297.7638	297.7364	1,878.00
31/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	3784	4	3784	4	0.00
31/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	3804	4	3804	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
31/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	3794	4	3794	4	0.00
31/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R197 On 03-November-16			Bond Future	303.46	303.4296	303.4564	303.4296	0.00
31/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	0	0	0	0	0.00
31/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	0	0	0	0	0.00
31/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	0	0	0	0	0.00
31/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	114	0	114	0	0.00
31/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	124	0	124	0	0.00
31/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	104	0	104	0	0.00
31/05/2016	R202 On 04-August-16			Bond Future	246.80	245.7642	246.7970	245.7642	37,856.00
31/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	5711	5	5711	5	0.00
31/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	5718	5	5718	5	0.00
31/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	5724	5	5724	5	0.00
31/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	2171	3	2171	3	0.00
31/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	2174	3	2174	3	0.00
31/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	2167	3	2167	3	0.00
31/05/2016	R202 On 03-November-16			Bond Future	251.51	250.4638	251.5149	250.4638	0.00
31/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
31/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
31/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
31/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	2345	3	2345	3	0.00
31/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	2355	3	2355	3	0.00
31/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	2335	3	2335	3	0.00
31/05/2016	R203 On 04-August-16			Bond Future	8.06	103.3842	8.0601	103.3842	58,097.00
31/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	15	0	15	0	0.00
31/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	17	0	17	0	0.00
31/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	16	0	16	0	0.00
31/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	868	1	868	1	0.00
31/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	849	1	849	1	0.00
31/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	859	1	859	1	0.00
31/05/2016	R203 On 03-November-16			Bond Future	8.14	101.1811	8.1436	101.1811	0.00
31/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	666	1	666	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
31/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	679	1	679	1	0.00
31/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	672	1	672	1	0.00
31/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	103	0	103	0	0.00
31/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	102	0	102	0	0.00
31/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	105	0	105	0	0.00
31/05/2016	R203 On 02-February-17			Bond Future	8.17	103.2174	8.1699	103.2174	0.00
31/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	157	0	157	0	0.00
31/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	161	0	161	0	0.00
31/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	159	0	159	0	0.00
31/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	424	1	424	1	0.00
31/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	428	1	428	1	0.00
31/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	421	0	421	0	0.00
31/05/2016	R204 On 04-August-16			Bond Future	8.48	99.8421	8.4838	99.8421	35,129.00
31/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	78	0	78	0	0.00
31/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	75	0	75	0	0.00
31/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	73	0	73	0	0.00
31/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1624	2	1624	2	0.00
31/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1643	2	1643	2	0.00
31/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1605	2	1605	2	0.00
31/05/2016	R204 On 03-November-16			Bond Future	8.57	101.7435	8.5686	101.7435	0.00
31/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1534	1	1534	1	0.00
31/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1520	1	1520	1	0.00
31/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1548	1	1548	1	0.00
31/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	314	0	314	0	0.00
31/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	309	0	309	0	0.00
31/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	318	0	318	0	0.00
31/05/2016	R204 On 02-February-17			Bond Future	8.63	99.7487	8.6294	99.7487	0.00
31/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	575	0	575	0	0.00
31/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	582	0	582	0	0.00
31/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	589	0	589	0	0.00
31/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1165	1	1165	1	0.00
31/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1155	1	1155	1	0.00
31/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1145	1	1145	1	0.00
31/05/2016	R207 On 04-August-16			Bond Future	8.79	95.7118	8.7891	95.7118	76,765.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	100	0	100	0	0.00
31/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	96	0	96	0	0.00
31/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	103	0	103	0	0.00
31/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2388	3	2388	3	0.00
31/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2362	3	2362	3	0.00
31/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2337	3	2337	3	0.00
31/05/2016	R207 On 02-February-17			Bond Future	8.93	95.8540	8.9348	95.8540	0.00
31/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1298	1	1298	1	62.00
31/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1720	2	1720	2	0.00
31/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	1750	2	1750	2	0.00
31/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	1735	2	1735	2	0.00
31/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1359	2	1359	2	0.00
31/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	1020	1	1020	1	0.00
31/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	1010	1	1010	1	0.00
31/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	1000	1	1000	1	0.00
31/05/2016	R208 On 04-August-16			Bond Future	8.93	93.9134	8.9293	93.9134	48,484.00
31/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	81	0	81	0	0.00
31/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	84	0	84	0	0.00
31/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	87	0	87	0	0.00
31/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3486	4	3486	4	0.00
31/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3452	4	3452	4	0.00
31/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3417	4	3417	4	0.00
31/05/2016	R208 On 03-November-16			Bond Future	9.00	92.2991	9.0040	92.2991	0.00
31/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	2608	2	2608	2	0.00
31/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	2654	2	2654	2	0.00
31/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	2631	2	2631	2	0.00
31/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	714	1	714	1	0.00
31/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	705	1	705	1	0.00
31/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	695	1	695	1	0.00
31/05/2016	R208 On 02-February-17			Bond Future	9.07	94.1567	9.0654	94.1567	0.00
31/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1140	1	1140	1	0.00
31/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1128	1	1128	1	0.00
31/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1153	1	1153	1	0.00
31/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2506	3	2506	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
31/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2526	3	2526	3	0.00
31/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2546	3	2546	3	0.00
31/05/2016	R209 On 04-August-16			Bond Future	9.85	70.4751	9.8526	70.4751	54,880.00
31/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	551	0	551	0	0.00
31/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	5062	4	5062	4	5,624.00
31/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	579	0	579	0	0.00
31/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	565	0	565	0	0.00
31/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1495	1	1495	1	0.00
31/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	3630	3	3630	3	0.00
31/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1235	1	1235	1	5,624.00
31/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	808	1	808	1	250.00
31/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4717	5	4717	5	0.00
31/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	456	1	456	1	0.00
31/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4604	5	4604	5	0.00
31/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4660	5	4660	5	0.00
31/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	874	1	874	1	250.00
31/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2499	3	2499	3	250.00
31/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	3850	4	3850	4	0.00
31/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	2908	3	2908	3	0.00
31/05/2016	R209 On 03-November-16			Bond Future	9.91	68.6665	9.9062	68.6665	0.00
31/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	4194	4	4194	4	0.00
31/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4269	4	4269	4	0.00
31/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4231	4	4231	4	0.00
31/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2071	2	2071	2	5,000.00
31/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2048	2	2048	2	0.00
31/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2095	2	2095	2	0.00
31/05/2016	R209 On 02-February-17			Bond Future	9.95	70.0486	9.9533	70.0486	0.00
31/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2630	2	2630	2	0.00
31/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	2682	2	2682	2	0.00
31/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	2656	2	2656	2	0.00
31/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5416	6	5416	6	0.00
31/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5374	6	5374	6	0.00
31/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5332	6	5332	6	0.00
31/05/2016	R210 On 04-August-16			Bond Future	187.04	187.0218	187.0394	187.0218	2,571.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	5529	6	5529	6	0.00
31/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	5539	6	5539	6	0.00
31/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	5519	6	5519	6	0.00
31/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R210 On 03-November-16			Bond Future	188.33	188.3079	188.3250	188.3079	0.00
31/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
31/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
31/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
31/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	575	1	575	1	0.00
31/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	585	1	585	1	0.00
31/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	595	1	595	1	0.00
31/05/2016	R211 On 04-August-16			Bond Future	139.89	139.8788	139.8880	139.8788	64.00
31/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2798	3	2798	3	0.00
31/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2818	3	2818	3	0.00
31/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2808	3	2808	3	0.00
31/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R211 On 03-November-16			Bond Future	142.56	142.5536	142.5624	142.5536	0.00
31/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	802	1	802	1	0.00
31/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	812	1	812	1	0.00
31/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	822	1	822	1	0.00
31/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R212 On 04-August-16			Bond Future	145.87	145.8556	145.8690	145.8556	4,218.00
31/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3429	3	3429	3	0.00
31/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3439	3	3439	3	0.00
31/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3449	3	3449	3	0.00
31/05/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R212 On 04-August-16	142.43	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
31/05/2016	R212 On 03-November-16			Bond Future	148.66	148.6447	148.6578	148.6447	0.00
31/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	548	1	548	1	0.00
31/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	538	1	538	1	0.00
31/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	558	1	558	1	0.00
31/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
31/05/2016	R213 On 04-August-16			Bond Future	9.82	80.8561	9.8159	80.8561	44,353.00
31/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	323	0	323	0	0.00
31/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	305	0	305	0	0.00
31/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	314	0	314	0	0.00
31/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	5901	6	5901	6	0.00
31/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	5838	6	5838	6	0.00
31/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	5777	6	5777	6	0.00
31/05/2016	R213 On 03-November-16			Bond Future	9.88	78.8450	9.8769	78.8450	0.00
31/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	4109	4	4109	4	0.00
31/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	4071	4	4071	4	0.00
31/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	4034	4	4034	4	0.00
31/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	2112	2	2112	2	0.00
31/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	2136	2	2136	2	0.00
31/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	2088	2	2088	2	0.00
31/05/2016	R213 On 02-February-17			Bond Future	9.93	80.4318	9.9325	80.4318	0.00
31/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2315	2	2315	2	0.00
31/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2362	2	2362	2	0.00
31/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2338	2	2338	2	0.00
31/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5769	6	5769	6	0.00
31/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5683	6	5683	6	0.00
31/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5726	6	5726	6	0.00
31/05/2016	R214 On 04-August-16			Bond Future	9.97	70.5338	9.9666	70.5338	30,123.00
31/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	507	0	507	0	1,300.00
31/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	8153	7	8153	7	5,610.00
31/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	432	0	432	0	0.00
31/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	456	0	456	0	0.00
31/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	444	0	444	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
31/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3303	3	3303	3	5,610.00
31/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	44	0	44	0	1,300.00
31/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5220	6	5220	6	0.00
31/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5469	6	5469	6	0.00
31/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5596	6	5596	6	0.00
31/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	121	0	121	0	0.00
31/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1132	1	1132	1	0.00
31/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5532	6	5532	6	0.00
31/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	10727	11	10727	11	0.00
31/05/2016	R214 On 03-November-16			Bond Future	10.02	68.5798	10.0214	68.5798	0.00
31/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4263	4	4263	4	0.00
31/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4340	4	4340	4	0.00
31/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4301	4	4301	4	0.00
31/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2268	3	2268	3	0.00
31/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2243	3	2243	3	0.00
31/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2218	3	2218	3	0.00
31/05/2016	R214 On 02-February-17			Bond Future	10.07	69.9600	10.0715	69.9600	0.00
31/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	2789	3	2789	3	0.00
31/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	2762	2	2762	2	0.00
31/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	2816	3	2816	3	0.00
31/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5515	6	5515	6	0.00
31/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5558	6	5558	6	0.00
31/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5471	6	5471	6	0.00
31/05/2016	R248 On 04-August-16			Bond Future	10.04	90.6666	10.0386	90.6666	59,418.00
31/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	513	0	513	0	0.00
31/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	527	0	527	0	0.00
31/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	499	0	499	0	0.00
31/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7589	8	7589	8	0.00
31/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7672	8	7672	8	0.00
31/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	7756	9	7756	9	0.00
31/05/2016	R248 On 03-November-16			Bond Future	10.10	87.9546	10.0960	87.9546	0.00
31/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	5405	5	5405	5	0.00
31/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	5358	5	5358	5	0.00
31/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	5311	5	5311	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
31/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3037	3	3037	3	0.00
31/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3004	3	3004	3	0.00
31/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3070	3	3070	3	0.00
31/05/2016	R248 On 02-February-17			Bond Future	10.15	89.7248	10.1489	89.7248	0.00
31/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	3712	3	3712	3	0.00
31/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	3747	3	3747	3	0.00
31/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	3781	3	3781	3	0.00
31/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	6993	8	6993	8	0.00
31/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7048	8	7048	8	0.00
31/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	6939	8	6939	8	0.00