



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 June 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	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
03/06/2016	2025 On 04-August-16			Bond Future	126.69	126.6777	126.6897	126.6777	3,004.00
03/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	2830	3	2830	3	0.00
03/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	2820	3	2820	3	0.00
03/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	2840	3	2840	3	0.00
03/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2025 On 03-November-16			Bond Future	129.11	129.0980	129.1088	129.0980	0.00
03/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	111	0	111	0	0.00
03/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	121	0	121	0	0.00
03/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	101	0	101	0	0.00
03/06/2016	2030 On 04-August-16			Bond Future	9.59	87.4283	9.5935	87.4283	25,310.00
03/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	3820	3	3820	3	0.00
03/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2030 On 03-November-16			Bond Future	9.65	89.0920	9.6479	89.0920	0.00
03/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	2182	3	2182	3	0.00
03/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	2112	3	2112	3	0.00
03/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	2042	3	2042	3	0.00
03/06/2016	2032 On 04-August-16			Bond Future	9.70	90.4972	9.7022	90.4972	11,433.00
03/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	443	0	443	0	0.00
03/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	468	0	468	0	0.00
03/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	456	0	456	0	0.00
03/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	5793	7	5793	7	0.00
03/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	5727	6	5727	6	0.00
03/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	5861	7	5861	7	0.00
03/06/2016	2032 On 03-November-16			Bond Future	9.76	88.0602	9.7596	88.0602	0.00
03/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	5458	5	5458	5	0.00
03/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	5549	5	5549	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
03/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	5504	5	5504	5	0.00
03/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1830	2	1830	2	0.00
03/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1808	2	1808	2	0.00
03/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1787	2	1787	2	0.00
03/06/2016	2032 On 02-February-17			Bond Future	9.81	89.8308	9.8097	89.8308	0.00
03/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3230	3	3230	3	0.00
03/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3291	3	3291	3	0.00
03/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3261	3	3261	3	0.00
03/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	5354	6	5354	6	0.00
03/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	5397	6	5397	6	0.00
03/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	5311	6	5311	6	0.00
03/06/2016	2033 On 04-August-16			Bond Future	106.78	106.7706	106.7808	106.7706	4,124.00
03/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	1791	2	1791	2	0.00
03/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	1781	2	1781	2	0.00
03/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	1771	2	1771	2	0.00
03/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2033 On 03-November-16			Bond Future	107.80	107.7913	107.8005	107.7913	0.00
03/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	1360	1	1360	1	0.00
03/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	1370	1	1370	1	0.00
03/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	1380	1	1380	1	0.00
03/06/2016	2037 On 04-August-16			Bond Future	9.81	87.9247	9.8068	87.9247	40,983.00
03/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	748	1	748	1	0.00
03/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	766	1	766	1	0.00
03/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	785	1	785	1	0.00
03/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	5380	6	5380	6	0.00
03/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	5313	6	5313	6	0.00
03/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	5448	6	5448	6	0.00
03/06/2016	2037 On 03-November-16			Bond Future	9.86	89.5978	9.8592	89.5978	0.00
03/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	5890	5	5890	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
03/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	5939	5	5939	5	0.00
03/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	5988	5	5988	5	0.00
03/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	2130	2	2130	2	0.00
03/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	2105	2	2105	2	0.00
03/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	2155	2	2155	2	0.00
03/06/2016	2037 On 02-February-17			Bond Future	9.91	87.1423	9.9056	87.1423	0.00
03/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3795	3	3795	3	0.00
03/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	3864	3	3864	3	0.00
03/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3829	3	3829	3	0.00
03/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	5744	6	5744	6	0.00
03/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	5698	6	5698	6	0.00
03/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	5651	6	5651	6	0.00
03/06/2016	2038 On 04-August-16			Bond Future	132.85	132.2603	132.8467	132.2603	22,289.00
03/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	3537	3	3537	3	0.00
03/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	3547	3	3547	3	0.00
03/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	3527	3	3527	3	0.00
03/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2038 On 03-November-16			Bond Future	135.38	134.7873	135.3833	134.7873	0.00
03/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	937	2	937	2	0.00
03/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	927	2	927	2	0.00
03/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	947	2	947	2	0.00
03/06/2016	2040 On 04-August-16			Bond Future	9.87	91.4180	9.8720	91.4180	812.00
03/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1310	1	1310	1	0.00
03/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1283	1	1283	1	0.00
03/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1255	1	1255	1	0.00
03/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	4466	5	4466	5	0.00
03/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	4529	5	4529	5	0.00
03/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	4591	5	4591	5	0.00
03/06/2016	2040 On 03-November-16			Bond Future	9.92	93.1576	9.9249	93.1576	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
03/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3131	3	3131	3	0.00
03/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3167	3	3167	3	0.00
03/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3095	3	3095	3	0.00
03/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	5103	6	5103	6	0.00
03/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	5001	6	5001	6	0.00
03/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	5052	6	5052	6	0.00
03/06/2016	2044 On 04-August-16			Bond Future	9.88	88.6847	9.8807	88.6847	18,451.00
03/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1293	1	1293	1	0.00
03/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1266	1	1266	1	0.00
03/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1239	1	1239	1	0.00
03/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	4622	5	4622	5	0.00
03/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	4559	5	4559	5	0.00
03/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	4686	5	4686	5	0.00
03/06/2016	2044 On 03-November-16			Bond Future	9.93	90.3723	9.9318	90.3723	0.00
03/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	6306	6	6306	6	0.00
03/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	6357	6	6357	6	0.00
03/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	6255	6	6255	6	0.00
03/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	2309	3	2309	3	0.00
03/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	2336	3	2336	3	0.00
03/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	2363	3	2363	3	0.00
03/06/2016	2044 On 02-February-17			Bond Future	9.98	87.8071	9.9772	87.8071	0.00
03/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4292	4	4292	4	0.00
03/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4254	4	4254	4	0.00
03/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4329	4	4329	4	0.00
03/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	6059	7	6059	7	0.00
03/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	6009	7	6009	7	0.00
03/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	6108	7	6108	7	0.00
03/06/2016	2046 On 04-August-16			Bond Future	132.46	131.3211	132.4637	131.3211	16,296.00
03/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	3464	2	3464	2	0.00
03/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	3454	2	3454	2	0.00
03/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	3444	2	3444	2	0.00
03/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2016	2046 On 03-November-16			Bond Future	133.49	132.3242	133.4872	132.3242	0.00
03/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	3603	5	3603	5	0.00
03/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	3583	5	3583	5	0.00
03/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	3593	5	3593	5	0.00
03/06/2016	2050 On 04-August-16			Bond Future	142.49	140.2787	142.4892	140.2787	20,765.00
03/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	3369	1	3369	1	0.00
03/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	3349	1	3349	1	0.00
03/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	3359	1	3359	1	0.00
03/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
03/06/2016	2050 On 03-November-16			Bond Future	145.21	142.9585	145.2099	142.9585	0.00
03/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
03/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	4320	7	4320	7	0.00
03/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	4330	7	4330	7	0.00
03/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	4310	7	4310	7	0.00
03/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	AL37 On 04-August-16			Index Future	483.62	481.5080	483.6200	481.5080	27.00
03/06/2016	AL37 On 03-November-16			Index Future	492.92	490.7690	492.9150	490.7690	0.00
03/06/2016	AL7T On 04-August-16			Index Future	555.70	551.5410	555.7000	551.5410	11.00
03/06/2016	AL7T On 03-November-16			Index Future	566.38	562.1490	566.3810	562.1490	0.00
03/06/2016	ALBI On 04-August-16			Index Future	506.39	502.5660	506.3890	502.5660	717.00
03/06/2016	ALBI On 03-November-16			Index Future	516.12	512.2320	516.1220	512.2320	0.00
03/06/2016	ALBI On 02-February-17			Index Future	526.49	522.5250	526.4880	522.5250	0.00
03/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	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
03/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2016	EL28 On 04-August-16			Bond Future	131.39	131.3715	131.3853	131.3715	0.00
03/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4525	5	4525	5	0.00
03/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4515	5	4515	5	0.00
03/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4505	4	4505	4	0.00
03/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
03/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
03/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
03/06/2016	EL28 On 03-November-16			Bond Future	132.23	132.2169	132.2296	132.2169	0.00
03/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	80	0	80	0	0.00
03/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	60	0	60	0	0.00
03/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	70	0	70	0	0.00
03/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
03/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
03/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
03/06/2016	ES33 On 04-August-16			Bond Future	10.69	77.5424	10.6854	77.5424	8,932.00
03/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
03/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
03/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
03/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2877	4	2877	4	0.00
03/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2744	3	2744	3	0.00
03/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2811	3	2811	3	0.00
03/06/2016	ES33 On 03-November-16			Bond Future	10.77	75.2251	10.7711	75.2251	0.00
03/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3226	3	3226	3	0.00
03/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3111	2	3111	2	0.00
03/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3168	2	3168	2	0.00
03/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
03/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
03/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
03/06/2016	ES33 On 02-February-17			Bond Future	10.85	76.7374	10.8531	76.7374	0.00
03/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
03/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
03/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
03/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1571	2	1571	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1508	2	1508	2	0.00
03/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1634	2	1634	2	0.00
03/06/2016	ES42 On 04-August-16			Bond Future	10.82	81.6444	10.8248	81.6444	7,270.00
03/06/2016	ES42 On 03-November-16			Bond Future	10.91	78.9353	10.9089	78.9353	0.00
03/06/2016	GOVI On 04-August-16			GOVI	504.99	501.3450	504.9930	501.3450	446.00
03/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
03/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
03/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
03/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	160170	20	160170	20	0.00
03/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	159970	20	159970	20	0.00
03/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	160070	20	160070	20	0.00
03/06/2016	GOVI On 03-November-16			GOVI	514.70	510.9870	514.6990	510.9870	156.00
03/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	385890	35	385890	35	0.00
03/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	385790	35	385790	35	0.00
03/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	385690	35	385690	35	0.00
03/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
03/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
03/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
03/06/2016	GOVI On 02-February-17			GOVI	525.04	521.2550	525.0360	521.2550	0.00
03/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
03/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
03/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
03/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	82940	12	82940	12	0.00
03/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	83040	12	83040	12	0.00
03/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	82840	12	82840	12	0.00
03/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2016	IGOV On 04-August-16			Index Future	245.95	245.4180	245.9470	245.4180	1,077.00
03/06/2016	IGOV On 03-November-16			Index Future	250.70	250.1580	250.6950	250.1580	23.00
03/06/2016	IGOV On 02-February-17			Index Future	255.75	255.2040	255.7490	255.2040	0.00
03/06/2016	ILBI On 04-August-16			Index Future	666.91	666.0070	666.9060	666.0070	156.00
03/06/2016	ILBI On 03-November-16			Index Future	679.64	678.7200	679.6360	678.7200	0.00
03/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.12	100.1263	100.1168	100.1263	0.00
03/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.14	100.1611	100.1371	100.1611	0.00
03/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.89	99.9365	99.8854	99.9365	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
03/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.54	100.6364	100.5442	100.6364	0.00
03/06/2016	IS02 On 16-March-18			Interest Rate Swap	100.01	100.1223	100.0084	100.1223	0.00
03/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.88	100.0089	99.8757	100.0089	0.00
03/06/2016	IS05 On 17-December-20			Interest Rate Swap	100.69	101.0484	100.6898	101.0484	0.00
03/06/2016	IS05 On 16-March-21			Interest Rate Swap	100.20	100.5786	100.1964	100.5786	0.00
03/06/2016	IS05 On 15-June-21			Interest Rate Swap	99.67	100.0788	99.6739	100.0788	0.00
03/06/2016	IS10 On 17-December-25			Interest Rate Swap	102.77	103.4292	102.7708	103.4292	0.00
03/06/2016	IS10 On 16-March-26			Interest Rate Swap	100.03	100.7048	100.0269	100.7048	0.00
03/06/2016	IS10 On 15-June-26			Interest Rate Swap	98.93	99.6202	98.9274	99.6202	0.00
03/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/06/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
03/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
03/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
03/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
03/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
03/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
03/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.84	92.1600	7.8400	92.1600	0.00
03/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
03/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	0.00
03/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.32	91.6800	8.3200	91.6800	0.00
03/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.39	91.6100	8.3900	91.6100	0.00
03/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.46	91.5400	8.4600	91.5400	0.00
03/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
03/06/2016	R023 On 04-August-16			Bond Future	9.03	96.6444	9.0337	96.6444	11,289.00
03/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	180	0	180	0	0.00
03/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	191	0	191	0	0.00
03/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	185	0	185	0	0.00
03/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	3941	4	3941	4	0.00
03/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	3985	4	3985	4	0.00
03/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	3898	4	3898	4	0.00
03/06/2016	R023 On 03-November-16			Bond Future	9.10	94.5519	9.0975	94.5519	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
03/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	3715	3	3715	3	0.00
03/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	3778	3	3778	3	0.00
03/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	3747	3	3747	3	0.00
03/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	889	1	889	1	0.00
03/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	877	1	877	1	0.00
03/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	901	1	901	1	0.00
03/06/2016	R023 On 02-February-17			Bond Future	9.15	96.4525	9.1522	96.4525	0.00
03/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	1857	2	1857	2	0.00
03/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	1838	2	1838	2	0.00
03/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	1819	2	1819	2	0.00
03/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	3176	4	3176	4	0.00
03/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	3202	4	3202	4	0.00
03/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	3150	3	3150	3	0.00
03/06/2016	R035 On 04-August-16			Bond Future	9.74	95.6694	9.7443	95.6694	5,505.00
03/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	4667	4	4667	4	0.00
03/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	4740	4	4740	4	0.00
03/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	4814	4	4814	4	0.00
03/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R035 On 03-November-16			Bond Future	9.80	92.9876	9.8004	92.9876	0.00
03/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
03/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
03/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
03/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	1691	3	1691	3	0.00
03/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	1854	3	1854	3	0.00
03/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	1773	3	1773	3	0.00
03/06/2016	R186 On 04-August-16			Bond Future	9.23	108.9023	9.2314	108.9023	102,052.00
03/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	988	1	988	1	500.00
03/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	880	1	880	1	750.00
03/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	3456	3	3456	3	0.00
03/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	356	0	356	0	0.00
03/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	336	0	336	0	0.00
03/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	5538	5	5538	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
03/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	346	0	346	0	0.00
03/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	2001	2	2001	2	0.00
03/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	2373	2	2373	2	500.00
03/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	2572	2	2572	2	0.00
03/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2182	2	2182	2	500.00
03/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	3326	4	3326	4	0.00
03/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	933	1	933	1	5,635.00
03/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	5662	6	5662	6	0.00
03/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	3576	4	3576	4	0.00
03/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	369	1	369	1	6,500.00
03/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	5535	6	5535	6	0.00
03/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	5598	6	5598	6	0.00
03/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	1871	2	1871	2	1,000.00
03/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	1552	2	1552	2	0.00
03/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	1408	2	1408	2	5,000.00
03/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	1706	2	1706	2	0.00
03/06/2016	R186 On 03-November-16			Bond Future	9.29	110.9744	9.2864	110.9744	10.00
03/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	4441	4	4441	4	0.00
03/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2019	2	2019	2	0.00
03/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	3414	3	3414	3	1,425.00
03/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	2727	2	2727	2	1,425.00
03/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	1992	2	1992	2	0.00
03/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2046	2	2046	2	0.00
03/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	4654	4	4654	4	0.00
03/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1935	2	1935	2	5,000.00
03/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1819	2	1819	2	5,000.00
03/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	4275	5	4275	5	0.00
03/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	4231	5	4231	5	0.00
03/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	3318	4	3318	4	0.00
03/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	4318	5	4318	5	0.00
03/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	2644	3	2644	3	0.00
03/06/2016	R197 On 04-August-16			Bond Future	297.90	297.8748	297.9022	297.8748	1,878.00
03/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	3922	4	3922	4	0.00
03/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	3942	4	3942	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
03/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	3932	4	3932	4	0.00
03/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R197 On 03-November-16			Bond Future	303.59	303.5657	303.5903	303.5657	0.00
03/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	30	0	30	0	0.00
03/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	10	0	10	0	0.00
03/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	20	0	20	0	0.00
03/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R202 On 04-August-16			Bond Future	246.24	246.8921	246.2428	246.8921	37,856.00
03/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	5272	6	5272	6	0.00
03/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	5279	6	5279	6	0.00
03/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	5285	6	5285	6	0.00
03/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	2286	2	2286	2	0.00
03/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	2290	2	2290	2	0.00
03/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	2282	2	2282	2	0.00
03/06/2016	R202 On 03-November-16			Bond Future	250.94	251.6089	250.9447	251.6089	0.00
03/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
03/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
03/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
03/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	2915	2	2915	2	0.00
03/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	2925	2	2925	2	0.00
03/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	2905	2	2905	2	0.00
03/06/2016	R203 On 04-August-16			Bond Future	7.91	103.5286	7.9102	103.5286	58,097.00
03/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	26	0	26	0	0.00
03/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	28	0	28	0	0.00
03/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	27	0	27	0	0.00
03/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	724	1	724	1	0.00
03/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	705	1	705	1	0.00
03/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	714	1	714	1	0.00
03/06/2016	R203 On 03-November-16			Bond Future	7.95	101.3265	7.9514	101.3265	0.00
03/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	788	1	788	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
03/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	802	1	802	1	0.00
03/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	795	1	795	1	0.00
03/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	70	0	70	0	0.00
03/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	69	0	69	0	0.00
03/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	72	0	72	0	0.00
03/06/2016	R203 On 02-February-17			Bond Future	7.90	103.3634	7.8989	103.3634	0.00
03/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	216	0	216	0	0.00
03/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	221	0	221	0	0.00
03/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	218	0	218	0	0.00
03/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	328	0	328	0	0.00
03/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	331	0	331	0	0.00
03/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	325	0	325	0	0.00
03/06/2016	R204 On 04-August-16			Bond Future	8.34	100.1250	8.3382	100.1250	35,129.00
03/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	116	0	116	0	0.00
03/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	112	0	112	0	0.00
03/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	108	0	108	0	0.00
03/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	1356	2	1356	2	0.00
03/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1373	2	1373	2	0.00
03/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	1338	2	1338	2	0.00
03/06/2016	R204 On 03-November-16			Bond Future	8.41	102.0301	8.4058	102.0301	0.00
03/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	1763	2	1763	2	0.00
03/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	1749	2	1749	2	0.00
03/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	1778	2	1778	2	0.00
03/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	235	0	235	0	0.00
03/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	231	0	231	0	0.00
03/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	239	0	239	0	0.00
03/06/2016	R204 On 02-February-17			Bond Future	8.44	100.0387	8.4445	100.0387	0.00
03/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	702	1	702	1	0.00
03/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	709	1	709	1	0.00
03/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	717	1	717	1	0.00
03/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	980	1	980	1	0.00
03/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	971	1	971	1	0.00
03/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	962	1	962	1	0.00
03/06/2016	R207 On 04-August-16			Bond Future	8.64	96.1315	8.6357	96.1315	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
03/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	149	0	149	0	0.00
03/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	144	0	144	0	0.00
03/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	154	0	154	0	0.00
03/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	2002	2	2002	2	0.00
03/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1977	2	1977	2	0.00
03/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1953	2	1953	2	0.00
03/06/2016	R207 On 02-February-17			Bond Future	8.75	96.2863	8.7542	96.2863	0.00
03/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1525	1	1525	1	62.00
03/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	1987	2	1987	2	0.00
03/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2019	2	2019	2	0.00
03/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2003	2	2003	2	0.00
03/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	1139	1	1139	1	0.00
03/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	840	1	840	1	0.00
03/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	831	1	831	1	0.00
03/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	823	1	823	1	0.00
03/06/2016	R208 On 04-August-16			Bond Future	8.78	94.3922	8.7840	94.3922	48,645.00
03/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	120	0	120	0	0.00
03/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	124	0	124	0	0.00
03/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	128	0	128	0	0.00
03/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	3008	3	3008	3	0.00
03/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2975	3	2975	3	0.00
03/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2942	3	2942	3	0.00
03/06/2016	R208 On 03-November-16			Bond Future	8.85	92.7854	8.8497	92.7854	0.00
03/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	2977	3	2977	3	0.00
03/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3027	3	3027	3	0.00
03/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3002	3	3002	3	0.00
03/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	560	1	560	1	0.00
03/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	551	1	551	1	0.00
03/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	543	1	543	1	0.00
03/06/2016	R208 On 02-February-17			Bond Future	8.90	94.6507	8.9010	94.6507	0.00
03/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1347	1	1347	1	0.00
03/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1333	1	1333	1	0.00
03/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1362	1	1362	1	0.00
03/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	2182	2	2182	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	2200	2	2200	2	0.00
03/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	2219	2	2219	2	0.00
03/06/2016	R209 On 04-August-16			Bond Future	9.69	71.5533	9.6914	71.5533	54,880.00
03/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	770	1	770	1	0.00
03/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	5950	5	5950	5	5,624.00
03/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	808	1	808	1	0.00
03/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	789	1	789	1	0.00
03/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	1953	2	1953	2	0.00
03/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4401	4	4401	4	0.00
03/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1637	1	1637	1	5,624.00
03/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1103	1	1103	1	250.00
03/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	3876	4	3876	4	0.00
03/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	284	0	284	0	0.00
03/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	3772	4	3772	4	0.00
03/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	3824	4	3824	4	0.00
03/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	585	1	585	1	250.00
03/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1896	2	1896	2	250.00
03/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	3085	4	3085	4	0.00
03/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	2249	3	2249	3	0.00
03/06/2016	R209 On 03-November-16			Bond Future	9.74	69.7641	9.7406	69.7641	0.00
03/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	4875	4	4875	4	0.00
03/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	4956	4	4956	4	0.00
03/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	4915	4	4915	4	0.00
03/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1676	2	1676	2	5,000.00
03/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1656	2	1656	2	0.00
03/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1697	2	1697	2	0.00
03/06/2016	R209 On 02-February-17			Bond Future	9.78	71.1667	9.7832	71.1667	0.00
03/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3085	3	3085	3	0.00
03/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3143	3	3143	3	0.00
03/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3114	3	3114	3	0.00
03/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4772	5	4772	5	0.00
03/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4733	5	4733	5	0.00
03/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	4694	5	4694	5	0.00
03/06/2016	R210 On 04-August-16			Bond Future	187.61	187.5878	187.6050	187.5878	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
03/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	6095	6	6095	6	0.00
03/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	6105	6	6105	6	0.00
03/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	6085	6	6085	6	0.00
03/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R210 On 03-November-16			Bond Future	188.90	188.8891	188.9048	188.8891	0.00
03/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	5	0	5	0	0.00
03/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
03/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
03/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	5	0	5	0	0.00
03/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	15	0	15	0	0.00
03/06/2016	R211 On 04-August-16			Bond Future	139.94	139.9313	139.9405	139.9313	64.00
03/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2850	3	2850	3	0.00
03/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2870	3	2870	3	0.00
03/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2860	3	2860	3	0.00
03/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R211 On 03-November-16			Bond Future	142.61	142.6047	142.6126	142.6047	0.00
03/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	853	1	853	1	0.00
03/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	863	1	863	1	0.00
03/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	873	1	873	1	0.00
03/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R212 On 04-August-16			Bond Future	145.94	145.9295	145.9429	145.9295	4,218.00
03/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3503	3	3503	3	0.00
03/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3513	3	3513	3	0.00
03/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3523	4	3523	4	0.00
03/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
03/06/2016	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
03/06/2016	R212 On 03-November-16			Bond Future	148.73	148.7176	148.7297	148.7176	0.00
03/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	620	1	620	1	0.00
03/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	610	1	610	1	0.00
03/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	630	1	630	1	0.00
03/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
03/06/2016	R213 On 04-August-16			Bond Future	9.62	81.9985	9.6184	81.9985	44,353.00
03/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	511	0	511	0	0.00
03/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	485	0	485	0	0.00
03/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	498	0	498	0	0.00
03/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	4792	5	4792	5	0.00
03/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	4734	5	4734	5	0.00
03/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	4676	5	4676	5	0.00
03/06/2016	R213 On 03-November-16			Bond Future	9.67	80.0077	9.6734	80.0077	0.00
03/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	4944	4	4944	4	0.00
03/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	4902	4	4902	4	0.00
03/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	4861	4	4861	4	0.00
03/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1631	2	1631	2	0.00
03/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1651	2	1651	2	0.00
03/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1611	2	1611	2	0.00
03/06/2016	R213 On 02-February-17			Bond Future	9.72	81.6161	9.7227	81.6161	0.00
03/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	2836	2	2836	2	0.00
03/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	2891	3	2891	3	0.00
03/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	2864	3	2864	3	0.00
03/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4955	5	4955	5	0.00
03/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	4876	5	4876	5	0.00
03/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	4915	5	4915	5	0.00
03/06/2016	R214 On 04-August-16			Bond Future	9.80	71.6767	9.8004	71.6767	30,112.00
03/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	720	1	720	1	1,300.00
03/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	620	0	620	0	0.00
03/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9224	9	9224	9	5,610.00
03/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	652	1	652	1	0.00
03/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	636	0	636	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
03/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	4071	4	4071	4	5,610.00
03/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	70	0	70	0	1,300.00
03/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	4306	5	4306	5	0.00
03/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	4538	5	4538	5	0.00
03/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	4656	5	4656	5	0.00
03/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	64	0	64	0	0.00
03/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	772	1	772	1	0.00
03/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	4597	5	4597	5	0.00
03/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	9626	10	9626	10	0.00
03/06/2016	R214 On 03-November-16			Bond Future	9.85	69.7433	9.8508	69.7433	0.00
03/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	4978	4	4978	4	0.00
03/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	5061	5	5061	5	0.00
03/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	5020	5	5020	5	0.00
03/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1836	2	1836	2	0.00
03/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1814	2	1814	2	0.00
03/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1793	2	1793	2	0.00
03/06/2016	R214 On 02-February-17			Bond Future	9.90	71.1452	9.8962	71.1452	0.00
03/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3283	3	3283	3	0.00
03/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3253	3	3253	3	0.00
03/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3313	3	3313	3	0.00
03/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4840	5	4840	5	0.00
03/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4880	5	4880	5	0.00
03/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4800	5	4800	5	0.00
03/06/2016	R248 On 04-August-16			Bond Future	9.87	92.1146	9.8721	92.1146	59,571.00
03/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	729	1	729	1	0.00
03/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	748	1	748	1	0.00
03/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	711	1	711	1	0.00
03/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	6380	7	6380	7	0.00
03/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	6459	7	6459	7	0.00
03/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	6538	7	6538	7	0.00
03/06/2016	R248 On 03-November-16			Bond Future	9.92	89.4287	9.9249	89.4287	0.00
03/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	6301	6	6301	6	0.00
03/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	6250	6	6250	6	0.00
03/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	6198	6	6198	6	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
03/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2473	3	2473	3	0.00
03/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2445	3	2445	3	0.00
03/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2502	3	2502	3	0.00
03/06/2016	R248 On 02-February-17			Bond Future	9.97	91.2264	9.9729	91.2264	0.00
03/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	4347	4	4347	4	0.00
03/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	4385	4	4385	4	0.00
03/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4424	4	4424	4	0.00
03/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	6150	7	6150	7	0.00
03/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	6200	7	6200	7	0.00
03/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	6100	7	6100	7	0.00