



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](http://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
06/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	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
06/06/2016	2025 On 04-August-16			Bond Future	126.90	126.6897	126.9023	126.6897	3,004.00
06/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3042	3	3042	3	0.00
06/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3032	3	3032	3	0.00
06/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3052	3	3052	3	0.00
06/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2025 On 03-November-16			Bond Future	129.32	129.1088	129.3246	129.1088	0.00
06/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	95	0	95	0	0.00
06/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	105	0	105	0	0.00
06/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	115	0	115	0	0.00
06/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2030 On 04-August-16			Bond Future	9.46	88.3021	9.4599	88.3021	25,310.00
06/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	4741	4	4741	4	0.00
06/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2030 On 03-November-16			Bond Future	9.51	89.9813	9.5100	89.9813	0.00
06/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	1244	2	1244	2	0.00
06/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	1175	2	1175	2	0.00
06/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	1105	2	1105	2	0.00
06/06/2016	2032 On 04-August-16			Bond Future	9.56	91.3892	9.5637	91.3892	11,433.00
06/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	599	0	599	0	0.00
06/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	631	0	631	0	0.00
06/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	614	0	614	0	0.00
06/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	4935	6	4935	6	0.00
06/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	4872	6	4872	6	0.00
06/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	4999	6	4999	6	0.00
06/06/2016	2032 On 03-November-16			Bond Future	9.62	88.9679	9.6167	88.9679	0.00
06/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	6161	5	6161	5	0.00
06/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	6259	6	6259	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
06/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	6210	6	6210	6	0.00
06/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1498	2	1498	2	0.00
06/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1478	2	1478	2	0.00
06/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1460	2	1460	2	0.00
06/06/2016	2032 On 02-February-17			Bond Future	9.66	90.7558	9.6624	90.7558	0.00
06/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3691	3	3691	3	0.00
06/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3758	3	3758	3	0.00
06/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3724	3	3724	3	0.00
06/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	4763	5	4763	5	0.00
06/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	4803	5	4803	5	0.00
06/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	4723	5	4723	5	0.00
06/06/2016	2033 On 04-August-16			Bond Future	106.79	106.7808	106.7904	106.7808	4,124.00
06/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	1800	2	1800	2	0.00
06/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	1790	2	1790	2	0.00
06/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	1780	2	1780	2	0.00
06/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2033 On 03-November-16			Bond Future	107.81	107.8005	107.8096	107.8005	0.00
06/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	1350	1	1350	1	0.00
06/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	1360	1	1360	1	0.00
06/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	1370	1	1370	1	0.00
06/06/2016	2037 On 04-August-16			Bond Future	9.71	88.7775	9.7092	88.7775	40,983.00
06/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	894	1	894	1	0.00
06/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	916	1	916	1	0.00
06/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	938	1	938	1	0.00
06/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	4747	5	4747	5	0.00
06/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	4683	5	4683	5	0.00
06/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	4812	5	4812	5	0.00
06/06/2016	2037 On 03-November-16			Bond Future	9.76	90.4657	9.7589	90.4657	0.00
06/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	6407	6	6407	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
06/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	6458	6	6458	6	0.00
06/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	6509	6	6509	6	0.00
06/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1852	2	1852	2	0.00
06/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1830	2	1830	2	0.00
06/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1875	2	1875	2	0.00
06/06/2016	2037 On 02-February-17			Bond Future	9.80	88.0267	9.8024	88.0267	0.00
06/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	4151	4	4151	4	0.00
06/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	4224	4	4224	4	0.00
06/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	4187	4	4187	4	0.00
06/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	5289	6	5289	6	0.00
06/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	5245	6	5245	6	0.00
06/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	5201	6	5201	6	0.00
06/06/2016	2038 On 04-August-16			Bond Future	132.86	132.8467	132.8588	132.8467	22,289.00
06/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	3549	4	3549	4	0.00
06/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	3559	4	3559	4	0.00
06/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	3539	4	3539	4	0.00
06/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2038 On 03-November-16			Bond Future	135.39	135.3833	135.3947	135.3833	0.00
06/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	925	1	925	1	0.00
06/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	915	1	915	1	0.00
06/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	935	1	935	1	0.00
06/06/2016	2040 On 04-August-16			Bond Future	9.77	92.3259	9.7693	92.3259	812.00
06/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1558	1	1558	1	0.00
06/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1527	1	1527	1	0.00
06/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1495	1	1495	1	0.00
06/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	3837	4	3837	4	0.00
06/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	3895	5	3895	5	0.00
06/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	3953	5	3953	5	0.00
06/06/2016	2040 On 03-November-16			Bond Future	9.82	94.0816	9.8193	94.0816	0.00

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06/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3505	3	3505	3	0.00
06/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3544	3	3544	3	0.00
06/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3466	3	3466	3	0.00
06/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	4580	5	4580	5	0.00
06/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	4485	5	4485	5	0.00
06/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	4532	5	4532	5	0.00
06/06/2016	2044 On 04-August-16			Bond Future	9.78	89.5981	9.7831	89.5981	19,051.00
06/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1523	1	1523	1	0.00
06/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1492	1	1492	1	0.00
06/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1461	1	1461	1	0.00
06/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	4008	5	4008	5	0.00
06/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	3949	5	3949	5	0.00
06/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	4069	5	4069	5	0.00
06/06/2016	2044 On 03-November-16			Bond Future	9.83	91.3020	9.8316	91.3020	0.00
06/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	6859	6	6859	6	0.00
06/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	6913	6	6913	6	0.00
06/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	6806	6	6806	6	0.00
06/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	2010	2	2010	2	0.00
06/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	2034	2	2034	2	0.00
06/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	2059	2	2059	2	0.00
06/06/2016	2044 On 02-February-17			Bond Future	9.87	88.7545	9.8742	88.7545	0.00
06/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4684	4	4684	4	0.00
06/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4644	4	4644	4	0.00
06/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	4724	4	4724	4	0.00
06/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	5581	6	5581	6	0.00
06/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	5534	6	5534	6	0.00
06/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	5628	6	5628	6	0.00
06/06/2016	2046 On 04-August-16			Bond Future	132.48	132.4637	132.4758	132.4637	16,296.00
06/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	3476	3	3476	3	0.00
06/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	3466	3	3466	3	0.00
06/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	3456	3	3456	3	0.00
06/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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06/06/2016	2046 On 03-November-16			Bond Future	133.50	133.4872	133.4988	133.4872	0.00
06/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	3591	4	3591	4	0.00
06/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	3571	4	3571	4	0.00
06/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	3581	4	3581	4	0.00
06/06/2016	2050 On 04-August-16			Bond Future	142.50	142.4892	142.5024	142.4892	20,765.00
06/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	3382	3	3382	3	0.00
06/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	3362	3	3362	3	0.00
06/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	3372	3	3372	3	0.00
06/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
06/06/2016	2050 On 03-November-16			Bond Future	145.22	145.2099	145.2225	145.2099	0.00
06/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
06/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	4308	4	4308	4	0.00
06/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	4318	4	4318	4	0.00
06/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	4298	4	4298	4	0.00
06/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	AL37 On 04-August-16			Index Future	486.41	483.6200	486.4060	483.6200	27.00
06/06/2016	AL37 On 03-November-16			Index Future	495.75	492.9150	495.7510	492.9150	0.00
06/06/2016	AL7T On 04-August-16			Index Future	560.82	555.7000	560.8190	555.7000	11.00
06/06/2016	AL7T On 03-November-16			Index Future	571.59	566.3810	571.5930	566.3810	0.00
06/06/2016	ALBI On 04-August-16			Index Future	510.53	506.3890	510.5320	506.3890	717.00
06/06/2016	ALBI On 03-November-16			Index Future	520.34	516.1220	520.3400	516.1220	0.00
06/06/2016	ALBI On 02-February-17			Index Future	530.78	526.4880	530.7780	526.4880	0.00
06/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	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
06/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/06/2016	EL28 On 04-August-16			Bond Future	131.67	131.3853	131.6674	131.3853	0.00
06/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4807	5	4807	5	0.00
06/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4797	5	4797	5	0.00
06/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4787	5	4787	5	0.00
06/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
06/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
06/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
06/06/2016	EL28 On 03-November-16			Bond Future	132.52	132.2296	132.5162	132.2296	0.00
06/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	366	0	366	0	0.00
06/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	346	0	346	0	0.00
06/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	356	0	356	0	0.00
06/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
06/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
06/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
06/06/2016	ES33 On 04-August-16			Bond Future	10.58	78.2184	10.5771	78.2184	8,837.00
06/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
06/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
06/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
06/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2193	3	2193	3	0.00
06/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2060	3	2060	3	0.00
06/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2126	3	2126	3	0.00
06/06/2016	ES33 On 03-November-16			Bond Future	10.66	75.9130	10.6594	75.9130	0.00
06/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3923	3	3923	3	0.00
06/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3807	3	3807	3	0.00
06/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3865	3	3865	3	0.00
06/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
06/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
06/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
06/06/2016	ES33 On 02-February-17			Bond Future	10.74	77.4384	10.7378	77.4384	0.00
06/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
06/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
06/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
06/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	861	2	861	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
06/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	798	2	798	2	0.00
06/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	925	2	925	2	0.00
06/06/2016	ES42 On 04-August-16			Bond Future	10.73	82.4100	10.7268	82.4100	7,270.00
06/06/2016	ES42 On 03-November-16			Bond Future	10.81	79.7144	10.8077	79.7144	0.00
06/06/2016	GOVI On 04-August-16			GOVI	508.99	504.9930	508.9850	504.9930	448.00
06/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
06/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
06/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
06/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	120250	16	120250	16	0.00
06/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	120050	16	120050	16	0.00
06/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	120150	16	120150	16	0.00
06/06/2016	GOVI On 03-November-16			GOVI	518.76	514.6990	518.7630	514.6990	127.00
06/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	426530	39	426530	39	0.00
06/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	426430	39	426430	39	0.00
06/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	426330	39	426330	39	0.00
06/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
06/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
06/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
06/06/2016	GOVI On 02-February-17			GOVI	529.17	525.0360	529.1690	525.0360	0.00
06/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
06/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
06/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
06/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	41610	8	41610	8	0.00
06/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	41710	8	41710	8	0.00
06/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	41510	8	41510	8	0.00
06/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/06/2016	IGOV On 04-August-16			Index Future	246.36	245.9470	246.3610	245.9470	1,077.00
06/06/2016	IGOV On 03-November-16			Index Future	251.11	250.6950	251.1140	250.6950	23.00
06/06/2016	IGOV On 02-February-17			Index Future	256.17	255.7490	256.1710	255.7490	0.00
06/06/2016	ILBI On 04-August-16			Index Future	667.90	666.9060	667.9020	666.9060	156.00
06/06/2016	ILBI On 03-November-16			Index Future	680.65	679.6360	680.6510	679.6360	0.00
06/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.10	100.1168	100.1040	100.1168	0.00
06/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.11	100.1371	100.1087	100.1371	0.00
06/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.83	99.8854	99.8332	99.8854	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
06/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.43	100.5442	100.4299	100.5442	0.00
06/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.87	100.0084	99.8686	100.0084	0.00
06/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.71	99.8757	99.7117	99.8757	0.00
06/06/2016	IS05 On 17-December-20			Interest Rate Swap	100.25	100.6898	100.2451	100.6898	0.00
06/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.73	100.1964	99.7304	100.1964	0.00
06/06/2016	IS05 On 15-June-21			Interest Rate Swap	99.18	99.6739	99.1840	99.6739	0.00
06/06/2016	IS10 On 17-December-25			Interest Rate Swap	101.89	102.7708	101.8857	102.7708	0.00
06/06/2016	IS10 On 16-March-26			Interest Rate Swap	99.11	100.0269	99.1052	100.0269	0.00
06/06/2016	IS10 On 15-June-26			Interest Rate Swap	97.98	98.9274	97.9783	98.9274	0.00
06/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/06/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
06/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
06/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
06/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.64	92.3600	7.6400	92.3600	0.00
06/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
06/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.71	92.2900	7.7100	92.2900	0.00
06/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.84	92.1600	7.8400	92.1600	0.00
06/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
06/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.23	91.7700	8.2300	91.7700	0.00
06/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.32	91.6800	8.3200	91.6800	0.00
06/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.39	91.6100	8.3900	91.6100	0.00
06/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.46	91.5400	8.4600	91.5400	0.00
06/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
06/06/2016	R023 On 04-August-16			Bond Future	8.88	97.1780	8.8832	97.1780	11,289.00
06/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	262	0	262	0	0.00
06/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	278	0	278	0	0.00
06/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	270	0	270	0	0.00
06/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	3319	4	3319	4	0.00
06/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	3360	4	3360	4	0.00
06/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	3278	4	3278	4	0.00
06/06/2016	R023 On 03-November-16			Bond Future	8.94	95.0944	8.9396	95.0944	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
06/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	4236	4	4236	4	0.00
06/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	4303	4	4303	4	0.00
06/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	4269	4	4269	4	0.00
06/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	692	1	692	1	0.00
06/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	682	1	682	1	0.00
06/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	702	1	702	1	0.00
06/06/2016	R023 On 02-February-17			Bond Future	8.99	97.0050	8.9861	97.0050	0.00
06/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2173	2	2173	2	0.00
06/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2152	2	2152	2	0.00
06/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2131	2	2131	2	0.00
06/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2758	3	2758	3	0.00
06/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2782	3	2782	3	0.00
06/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2734	3	2734	3	0.00
06/06/2016	R035 On 04-August-16			Bond Future	9.64	96.5285	9.6365	96.5285	5,505.00
06/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	5537	5	5537	5	0.00
06/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	5611	5	5611	5	0.00
06/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	5685	5	5685	5	0.00
06/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R035 On 03-November-16			Bond Future	9.69	93.8619	9.6894	93.8619	0.00
06/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
06/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
06/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
06/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	805	2	805	2	0.00
06/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	968	2	968	2	0.00
06/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	887	2	887	2	0.00
06/06/2016	R186 On 04-August-16			Bond Future	9.08	109.7598	9.0819	109.7598	102,062.00
06/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1322	1	1322	1	500.00
06/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	1186	1	1186	1	750.00
06/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	4194	3	4194	3	0.00
06/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	507	0	507	0	0.00
06/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	479	0	479	0	0.00
06/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	6438	6	6438	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
06/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	2542	2	2542	2	0.00
06/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	2974	2	2974	2	500.00
06/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	3203	3	3203	3	0.00
06/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2754	2	2754	2	500.00
06/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	493	0	493	0	0.00
06/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	2613	3	2613	3	0.00
06/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	626	1	626	1	5,635.00
06/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	4760	6	4760	6	0.00
06/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	2837	4	2837	4	0.00
06/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	222	0	222	0	6,500.00
06/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	4639	6	4639	6	0.00
06/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	4699	6	4699	6	0.00
06/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	1367	2	1367	2	1,000.00
06/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	1107	2	1107	2	0.00
06/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	993	1	993	1	5,000.00
06/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	1232	2	1232	2	0.00
06/06/2016	R186 On 03-November-16			Bond Future	9.13	111.8469	9.1311	111.8469	10.00
06/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	5125	4	5125	4	0.00
06/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2440	2	2440	2	0.00
06/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	4004	3	4004	3	1,425.00
06/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	3240	3	3240	3	1,425.00
06/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2410	2	2410	2	0.00
06/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2471	2	2471	2	0.00
06/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	5355	5	5355	5	0.00
06/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1555	2	1555	2	5,000.00
06/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1456	2	1456	2	5,000.00
06/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	3631	4	3631	4	0.00
06/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	3591	4	3591	4	0.00
06/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	2766	3	2766	3	0.00
06/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	3670	4	3670	4	0.00
06/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	2169	3	2169	3	0.00
06/06/2016	R197 On 04-August-16			Bond Future	297.93	297.9022	297.9278	297.9022	1,878.00
06/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	3948	4	3948	4	0.00
06/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	3968	4	3968	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
06/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	3958	4	3958	4	0.00
06/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R197 On 03-November-16			Bond Future	303.61	303.5903	303.6144	303.5903	0.00
06/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	54	0	54	0	0.00
06/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	34	0	34	0	0.00
06/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	44	0	44	0	0.00
06/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R202 On 04-August-16			Bond Future	247.61	246.2428	247.6126	246.2428	37,856.00
06/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	6105	5	6105	5	0.00
06/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	6112	5	6112	5	0.00
06/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	6119	5	6119	5	0.00
06/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	1749	2	1749	2	0.00
06/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	1752	2	1752	2	0.00
06/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	1746	2	1746	2	0.00
06/06/2016	R202 On 03-November-16			Bond Future	252.34	250.9447	252.3389	250.9447	0.00
06/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
06/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
06/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
06/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	1521	3	1521	3	0.00
06/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	1531	3	1531	3	0.00
06/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	1511	3	1511	3	0.00
06/06/2016	R203 On 04-August-16			Bond Future	7.76	103.6560	7.7593	103.6560	58,097.00
06/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	43	0	43	0	0.00
06/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	46	0	46	0	0.00
06/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	44	0	44	0	0.00
06/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	584	1	584	1	0.00
06/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	567	1	567	1	0.00
06/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	575	1	575	1	0.00
06/06/2016	R203 On 03-November-16			Bond Future	7.76	101.4550	7.7557	101.4550	0.00
06/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	922	1	922	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
06/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	936	1	936	1	0.00
06/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	929	1	929	1	0.00
06/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	46	0	46	0	0.00
06/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	45	0	45	0	0.00
06/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	46	0	46	0	0.00
06/06/2016	R203 On 02-February-17			Bond Future	7.62	103.4935	7.6220	103.4935	0.00
06/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	291	0	291	0	0.00
06/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	298	0	298	0	0.00
06/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	294	0	294	0	0.00
06/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	243	0	243	0	0.00
06/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	246	0	246	0	0.00
06/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	241	0	241	0	0.00
06/06/2016	R204 On 04-August-16			Bond Future	8.20	100.3645	8.1975	100.3645	35,129.00
06/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	166	0	166	0	0.00
06/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	161	0	161	0	0.00
06/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	156	0	156	0	0.00
06/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	1109	1	1109	1	0.00
06/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1125	1	1125	1	0.00
06/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	1093	1	1093	1	0.00
06/06/2016	R204 On 03-November-16			Bond Future	8.25	102.2729	8.2474	102.2729	0.00
06/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	2002	2	2002	2	0.00
06/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	1987	2	1987	2	0.00
06/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	2018	2	2018	2	0.00
06/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	173	0	173	0	0.00
06/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	170	0	170	0	0.00
06/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	176	0	176	0	0.00
06/06/2016	R204 On 02-February-17			Bond Future	8.26	100.2854	8.2643	100.2854	0.00
06/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	843	1	843	1	0.00
06/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	852	1	852	1	0.00
06/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	861	1	861	1	0.00
06/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	816	1	816	1	0.00
06/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	808	1	808	1	0.00
06/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	800	1	800	1	0.00
06/06/2016	R207 On 04-August-16			Bond Future	8.48	96.4643	8.4818	96.4643	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
06/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	220	0	220	0	0.00
06/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	213	0	213	0	0.00
06/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	226	0	226	0	0.00
06/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1632	2	1632	2	0.00
06/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1609	2	1609	2	0.00
06/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1586	2	1586	2	0.00
06/06/2016	R207 On 02-February-17			Bond Future	8.57	96.6300	8.5720	96.6300	0.00
06/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1780	2	1780	2	62.00
06/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2281	2	2281	2	0.00
06/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2316	2	2316	2	0.00
06/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2299	2	2299	2	0.00
06/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	941	1	941	1	0.00
06/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	681	1	681	1	0.00
06/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	674	1	674	1	0.00
06/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	666	1	666	1	0.00
06/06/2016	R208 On 04-August-16			Bond Future	8.64	94.8040	8.6373	94.8040	48,608.00
06/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	177	0	177	0	0.00
06/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	182	0	182	0	0.00
06/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	188	0	188	0	0.00
06/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2539	3	2539	3	0.00
06/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2507	3	2507	3	0.00
06/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2476	3	2476	3	0.00
06/06/2016	R208 On 03-November-16			Bond Future	8.69	93.2039	8.6934	93.2039	0.00
06/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3381	3	3381	3	0.00
06/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3434	3	3434	3	0.00
06/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3407	3	3407	3	0.00
06/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	428	1	428	1	0.00
06/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	421	1	421	1	0.00
06/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	415	1	415	1	0.00
06/06/2016	R208 On 02-February-17			Bond Future	8.73	95.0766	8.7343	95.0766	0.00
06/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1584	1	1584	1	0.00
06/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1569	1	1569	1	0.00
06/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1600	1	1600	1	0.00
06/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1877	2	1877	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
06/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1894	2	1894	2	0.00
06/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1911	2	1911	2	0.00
06/06/2016	R209 On 04-August-16			Bond Future	9.58	72.2644	9.5839	72.2644	54,880.00
06/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	943	1	943	1	0.00
06/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	6580	6	6580	6	5,624.00
06/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	987	1	987	1	0.00
06/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	965	1	965	1	0.00
06/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	2301	2	2301	2	0.00
06/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4959	4	4959	4	0.00
06/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1945	2	1945	2	5,624.00
06/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1333	1	1333	1	250.00
06/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	3328	4	3328	4	0.00
06/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	192	0	192	0	0.00
06/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	3230	4	3230	4	0.00
06/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	3279	4	3279	4	0.00
06/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	422	1	422	1	250.00
06/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1523	2	1523	2	250.00
06/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	1836	2	1836	2	0.00
06/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	2593	3	2593	3	0.00
06/06/2016	R209 On 03-November-16			Bond Future	9.63	70.4877	9.6301	70.4877	0.00
06/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	5362	5	5362	5	0.00
06/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	5448	5	5448	5	0.00
06/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	5405	5	5405	5	0.00
06/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1431	2	1431	2	5,000.00
06/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1413	2	1413	2	0.00
06/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1449	2	1449	2	0.00
06/06/2016	R209 On 02-February-17			Bond Future	9.67	71.9043	9.6698	71.9043	0.00
06/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3415	3	3415	3	0.00
06/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3477	3	3477	3	0.00
06/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3446	3	3446	3	0.00
06/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4354	5	4354	5	0.00
06/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4317	5	4317	5	0.00
06/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	4280	5	4280	5	0.00
06/06/2016	R210 On 04-August-16			Bond Future	188.00	187.6050	188.0042	187.6050	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
06/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	6494	6	6494	6	0.00
06/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	6504	6	6504	6	0.00
06/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	6484	6	6484	6	0.00
06/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R210 On 03-November-16			Bond Future	189.31	188.9048	189.3102	188.9048	0.00
06/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	410	0	410	0	0.00
06/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	390	0	390	0	0.00
06/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	400	0	400	0	0.00
06/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R211 On 04-August-16			Bond Future	139.90	139.9405	139.9040	139.9405	64.00
06/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2814	3	2814	3	0.00
06/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2834	3	2834	3	0.00
06/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2824	3	2824	3	0.00
06/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R211 On 03-November-16			Bond Future	142.57	142.6126	142.5745	142.6126	0.00
06/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	814	1	814	1	0.00
06/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	824	1	824	1	0.00
06/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	834	1	834	1	0.00
06/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R212 On 04-August-16			Bond Future	145.84	145.9429	145.8405	145.9429	4,218.00
06/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3400	4	3400	4	0.00
06/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3410	4	3410	4	0.00
06/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3420	4	3420	4	0.00
06/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
06/06/2016	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
06/06/2016	R212 On 03-November-16			Bond Future	148.62	148.7297	148.6243	148.7297	0.00
06/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	514	1	514	1	0.00
06/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	504	1	504	1	0.00
06/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	524	1	524	1	0.00
06/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
06/06/2016	R213 On 04-August-16			Bond Future	9.49	82.8065	9.4851	82.8065	44,353.00
06/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	677	1	677	1	0.00
06/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	644	0	644	0	0.00
06/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	660	0	660	0	0.00
06/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	4063	5	4063	5	0.00
06/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	4008	5	4008	5	0.00
06/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	3954	5	3954	5	0.00
06/06/2016	R213 On 03-November-16			Bond Future	9.54	80.8301	9.5360	80.8301	0.00
06/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	5559	5	5559	5	0.00
06/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	5515	5	5515	5	0.00
06/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	5471	5	5471	5	0.00
06/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1340	2	1340	2	0.00
06/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1358	2	1358	2	0.00
06/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1323	2	1323	2	0.00
06/06/2016	R213 On 02-February-17			Bond Future	9.58	82.4541	9.5811	82.4541	0.00
06/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	3230	3	3230	3	0.00
06/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	3290	3	3290	3	0.00
06/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	3260	3	3260	3	0.00
06/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4429	5	4429	5	0.00
06/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	4355	5	4355	5	0.00
06/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	4392	5	4392	5	0.00
06/06/2016	R214 On 04-August-16			Bond Future	9.70	72.4103	9.7031	72.4103	30,112.00
06/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	862	1	862	1	1,300.00
06/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	745	1	745	1	0.00
06/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9874	9	9874	9	5,610.00
06/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	783	1	783	1	0.00
06/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	764	1	764	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
06/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	4558	4	4558	4	5,610.00
06/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	87	0	87	0	1,300.00
06/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	3774	4	3774	4	0.00
06/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	3994	5	3994	5	0.00
06/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	4107	5	4107	5	0.00
06/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	40	0	40	0	0.00
06/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	585	1	585	1	0.00
06/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	4050	5	4050	5	0.00
06/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	8969	10	8969	10	0.00
06/06/2016	R214 On 03-November-16			Bond Future	9.75	70.4899	9.7508	70.4899	0.00
06/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	5424	5	5424	5	0.00
06/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	5511	5	5511	5	0.00
06/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	5468	5	5468	5	0.00
06/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1595	2	1595	2	0.00
06/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1576	2	1576	2	0.00
06/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1556	2	1556	2	0.00
06/06/2016	R214 On 02-February-17			Bond Future	9.79	71.9061	9.7937	71.9061	0.00
06/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3593	3	3593	3	0.00
06/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3561	3	3561	3	0.00
06/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3625	3	3625	3	0.00
06/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4452	5	4452	5	0.00
06/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4490	5	4490	5	0.00
06/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4414	5	4414	5	0.00
06/06/2016	R248 On 04-August-16			Bond Future	9.77	93.0448	9.7747	93.0448	59,571.00
06/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	872	1	872	1	0.00
06/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	894	1	894	1	0.00
06/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	850	1	850	1	0.00
06/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	5670	6	5670	6	0.00
06/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	5745	6	5745	6	0.00
06/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	5821	7	5821	7	0.00
06/06/2016	R248 On 03-November-16			Bond Future	9.82	90.3754	9.8247	90.3754	0.00
06/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	6860	6	6860	6	0.00
06/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	6806	6	6806	6	0.00
06/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	6752	6	6752	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
06/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2158	2	2158	2	0.00
06/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2132	2	2132	2	0.00
06/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2184	3	2184	3	0.00
06/06/2016	R248 On 02-February-17			Bond Future	9.87	92.1913	9.8700	92.1913	0.00
06/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	4745	4	4745	4	0.00
06/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	4786	4	4786	4	0.00
06/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4827	4	4827	4	0.00
06/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	5663	6	5663	6	0.00
06/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	5711	6	5711	6	0.00
06/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	5616	6	5616	6	0.00