



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
23/06/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	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
23/06/2016	2025 On 04-August-16			Bond Future	127.58	127.5657	127.5770	127.5657	3,012.00
23/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3717	4	3717	4	0.00
23/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3707	4	3707	4	0.00
23/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3727	4	3727	4	0.00
23/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2025 On 03-November-16			Bond Future	130.01	130.0006	130.0115	130.0006	0.00
23/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	781	1	781	1	0.00
23/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	791	1	791	1	0.00
23/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	801	1	801	1	0.00
23/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2030 On 04-August-16			Bond Future	9.28	90.5844	9.2753	90.5844	25,310.00
23/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	6034	6	6034	6	0.00
23/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2030 On 03-November-16			Bond Future	9.32	92.3082	9.3192	92.3082	0.00
23/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	75	0	75	0	0.00
23/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	145	0	145	0	0.00
23/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	215	0	215	0	0.00
23/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2032 On 04-August-16			Bond Future	9.40	93.6646	9.4001	93.6646	12,705.00
23/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	567	1	567	1	0.00
23/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	604	1	604	1	0.00
23/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	586	1	586	1	0.00
23/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	3682	4	3682	4	0.00
23/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	3622	4	3622	4	0.00
23/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	3744	4	3744	4	0.00
23/06/2016	2032 On 03-November-16			Bond Future	9.45	91.2879	9.4477	91.2879	0.00
23/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	6844	7	6844	7	0.00
23/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	6951	7	6951	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	6897	7	6897	7	0.00
23/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	932	1	932	1	0.00
23/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	918	1	918	1	0.00
23/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	903	1	903	1	0.00
23/06/2016	2032 On 02-February-17			Bond Future	9.49	93.1190	9.4883	93.1190	0.00
23/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	4009	4	4009	4	0.00
23/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	4083	4	4083	4	0.00
23/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	4046	4	4046	4	0.00
23/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	3813	4	3813	4	0.00
23/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	3850	4	3850	4	0.00
23/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	3777	4	3777	4	0.00
23/06/2016	2033 On 04-August-16			Bond Future	108.74	108.7306	108.7403	108.7306	4,159.00
23/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3750	4	3750	4	0.00
23/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3740	4	3740	4	0.00
23/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3730	4	3730	4	0.00
23/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2033 On 03-November-16			Bond Future	109.80	109.7868	109.7960	109.7868	0.00
23/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	616	1	616	1	0.00
23/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	626	1	626	1	0.00
23/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	636	1	636	1	0.00
23/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2037 On 04-August-16			Bond Future	9.57	90.7683	9.5706	90.7683	40,983.00
23/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	839	1	839	1	0.00
23/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	863	1	863	1	0.00
23/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	888	1	888	1	0.00
23/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	3565	4	3565	4	0.00
23/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	3504	3	3504	3	0.00
23/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	3627	4	3627	4	0.00
23/06/2016	2037 On 03-November-16			Bond Future	9.62	92.4956	9.6161	92.4956	0.00
23/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	6934	7	6934	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	6990	7	6990	7	0.00
23/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	7045	7	7045	7	0.00
23/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1232	1	1232	1	0.00
23/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1213	1	1213	1	0.00
23/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1250	1	1250	1	0.00
23/06/2016	2037 On 02-February-17			Bond Future	9.66	90.0940	9.6557	90.0940	0.00
23/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	4422	4	4422	4	0.00
23/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	4502	5	4502	5	0.00
23/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	4462	5	4462	5	0.00
23/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	4387	4	4387	4	0.00
23/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	4346	4	4346	4	0.00
23/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	4306	4	4306	4	0.00
23/06/2016	2038 On 04-August-16			Bond Future	134.95	134.9389	134.9512	134.9389	21,722.00
23/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	5641	6	5641	6	0.00
23/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	5651	6	5651	6	0.00
23/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	5631	6	5631	6	0.00
23/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2038 On 03-November-16			Bond Future	137.53	137.5146	137.5265	137.5146	0.00
23/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	1196	1	1196	1	0.00
23/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	1206	1	1206	1	0.00
23/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	1216	1	1216	1	0.00
23/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2040 On 04-August-16			Bond Future	9.64	94.4497	9.6409	94.4497	722.00
23/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	1534	2	1534	2	0.00
23/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	1498	2	1498	2	0.00
23/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	1462	2	1462	2	0.00
23/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	2695	3	2695	3	0.00
23/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	2749	3	2749	3	0.00
23/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	2803	3	2803	3	0.00
23/06/2016	2040 On 03-November-16			Bond Future	9.69	96.2471	9.6870	96.2471	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
23/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	3721	4	3721	4	0.00
23/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	3764	4	3764	4	0.00
23/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	3678	4	3678	4	0.00
23/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	3652	4	3652	4	0.00
23/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	3565	4	3565	4	0.00
23/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	3608	4	3608	4	0.00
23/06/2016	2044 On 04-August-16			Bond Future	9.66	91.6466	9.6551	91.6466	19,251.00
23/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	1500	2	1500	2	0.00
23/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	1464	2	1464	2	0.00
23/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	1429	1	1429	1	0.00
23/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	2857	3	2857	3	0.00
23/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	2802	3	2802	3	0.00
23/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	2913	3	2913	3	0.00
23/06/2016	2044 On 03-November-16			Bond Future	9.70	93.3906	9.6997	93.3906	0.00
23/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	7409	7	7409	7	0.00
23/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	7466	8	7466	8	0.00
23/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	7351	7	7351	7	0.00
23/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	1417	1	1417	1	0.00
23/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	1437	1	1437	1	0.00
23/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	1457	1	1457	1	0.00
23/06/2016	2044 On 02-February-17			Bond Future	9.74	90.8817	9.7389	90.8817	0.00
23/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	4972	5	4972	5	0.00
23/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	4929	5	4929	5	0.00
23/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	5015	5	5015	5	0.00
23/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	4702	5	4702	5	0.00
23/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	4658	5	4658	5	0.00
23/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	4745	5	4745	5	0.00
23/06/2016	2046 On 04-August-16			Bond Future	135.45	135.4355	135.4479	135.4355	16,620.00
23/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	6448	6	6448	6	0.00
23/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	6438	6	6438	6	0.00
23/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	6428	6	6428	6	0.00
23/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
23/06/2016	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
23/06/2016	2046 On 03-November-16			Bond Future	136.53	136.5147	136.5267	136.5147	0.00
23/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
23/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
23/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
23/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	563	1	563	1	0.00
23/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	543	1	543	1	0.00
23/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	553	1	553	1	0.00
23/06/2016	2050 On 04-August-16			Bond Future	145.00	144.9908	145.0040	144.9908	21,135.00
23/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5884	6	5884	6	0.00
23/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5864	6	5864	6	0.00
23/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5874	6	5874	6	0.00
23/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
23/06/2016	2050 On 03-November-16			Bond Future	147.77	147.7581	147.7710	147.7581	0.00
23/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
23/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
23/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
23/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	1759	2	1759	2	0.00
23/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	1769	2	1769	2	0.00
23/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	1749	2	1749	2	0.00
23/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	AL37 On 04-August-16			Index Future	490.89	491.0140	490.8860	491.0140	15.00
23/06/2016	AL37 On 03-November-16			Index Future	500.33	500.4570	500.3250	500.4570	0.00
23/06/2016	AL7T On 04-August-16			Index Future	568.07	568.0480	568.0650	568.0480	11.00
23/06/2016	AL7T On 03-November-16			Index Future	578.99	578.9740	578.9880	578.9740	0.00
23/06/2016	ALBI On 04-August-16			Index Future	516.26	516.5320	516.2620	516.5320	722.00
23/06/2016	ALBI On 03-November-16			Index Future	526.19	526.4660	526.1880	526.4660	8.00
23/06/2016	ALBI On 02-February-17			Index Future	536.73	537.0210	536.7340	537.0210	0.00
23/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	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
23/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	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
23/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2016	EL28 On 04-August-16			Bond Future	132.33	132.1810	132.3289	132.1810	0.00
23/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5469	5	5469	5	0.00
23/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5459	5	5459	5	0.00
23/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5449	5	5449	5	0.00
23/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
23/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
23/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
23/06/2016	EL28 On 03-November-16			Bond Future	133.19	133.0395	133.1896	133.0395	0.00
23/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1040	1	1040	1	0.00
23/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1020	1	1020	1	0.00
23/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1030	1	1030	1	0.00
23/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
23/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
23/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
23/06/2016	ES33 On 04-August-16			Bond Future	10.43	79.9212	10.4281	79.9212	8,882.00
23/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
23/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
23/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
23/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	1235	1	1235	1	0.00
23/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	1102	1	1102	1	0.00
23/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	1169	1	1169	1	0.00
23/06/2016	ES33 On 03-November-16			Bond Future	10.51	77.6492	10.5053	77.6492	0.00
23/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4900	5	4900	5	0.00
23/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	4784	5	4784	5	0.00
23/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4842	5	4842	5	0.00
23/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
23/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
23/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
23/06/2016	ES33 On 02-February-17			Bond Future	10.58	79.2066	10.5788	79.2066	0.00
23/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	197	0	197	0	0.00
23/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	134	0	134	0	0.00
23/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	70	0	70	0	0.00
23/06/2016	ES33 On 02-February-17	10.60	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
23/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	0	0	0	0	0.00
23/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	0	0	0	0	0.00
23/06/2016	ES42 On 04-August-16			Bond Future	10.59	84.2348	10.5880	84.2348	7,270.00
23/06/2016	ES42 On 03-November-16			Bond Future	10.66	81.5749	10.6641	81.5749	0.00
23/06/2016	GOVI On 04-August-16			GOVI	514.58	514.8010	514.5760	514.8010	450.00
23/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
23/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
23/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
23/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	64340	6	64340	6	0.00
23/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	64140	6	64140	6	0.00
23/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	64240	6	64240	6	0.00
23/06/2016	GOVI On 03-November-16			GOVI	524.47	524.7020	524.4700	524.7020	127.00
23/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	483600	49	483600	49	0.00
23/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	483500	49	483500	49	0.00
23/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	483400	49	483400	49	0.00
23/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
23/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
23/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
23/06/2016	GOVI On 02-February-17			GOVI	534.98	535.2220	534.9800	535.2220	0.00
23/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	16600	2	16600	2	0.00
23/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	16400	2	16400	2	0.00
23/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	16500	2	16500	2	0.00
23/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	0	0	0	0	0.00
23/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	0	0	0	0	0.00
23/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	0	0	0	0	0.00
23/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/06/2016	IGOV On 04-August-16			Index Future	248.55	248.4980	248.5510	248.4980	1,079.00
23/06/2016	IGOV On 03-November-16			Index Future	253.35	253.2920	253.3450	253.2920	24.00
23/06/2016	IGOV On 02-February-17			Index Future	258.44	258.3860	258.4370	258.3860	0.00
23/06/2016	ILBI On 04-August-16			Index Future	672.94	672.8330	672.9390	672.8330	156.00
23/06/2016	ILBI On 03-November-16			Index Future	685.78	685.6730	685.7810	685.6730	0.00
23/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0738	100.0896	100.0738	0.00
23/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.07	100.0517	100.0675	100.0517	0.00
23/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.74	99.7297	99.7428	99.7297	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
23/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.86	99.8484	99.8593	99.8484	0.00
23/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.22	100.2168	100.2220	100.2168	0.00
23/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.60	99.5967	99.5976	99.5967	0.00
23/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.37	99.3696	99.3668	99.3696	0.00
23/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.54	99.5548	99.5375	99.5548	0.00
23/06/2016	IS05 On 17-December-20			Interest Rate Swap	99.23	99.4060	99.2317	99.4060	0.00
23/06/2016	IS05 On 16-March-21			Interest Rate Swap	98.66	98.8496	98.6571	98.8496	0.00
23/06/2016	IS05 On 15-June-21			Interest Rate Swap	98.05	98.2561	98.0473	98.2561	0.00
23/06/2016	IS05 On 21-September-21			Interest Rate Swap	98.41	98.6295	98.4136	98.6295	0.00
23/06/2016	IS10 On 17-December-25			Interest Rate Swap	100.41	100.6695	100.4099	100.6695	0.00
23/06/2016	IS10 On 16-March-26			Interest Rate Swap	97.59	97.8527	97.5885	97.8527	0.00
23/06/2016	IS10 On 15-June-26			Interest Rate Swap	96.42	96.6950	96.4247	96.6950	0.00
23/06/2016	IS10 On 21-September-26			Interest Rate Swap	98.52	98.7958	98.5230	98.7958	0.00
23/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.36	92.6800	7.3600	92.6800	0.00
23/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.37	92.6300	7.3700	92.6300	0.00
23/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.43	92.6000	7.4300	92.6000	0.00
23/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
23/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.48	92.4900	7.4800	92.4900	0.00
23/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.57	92.4100	7.5700	92.4100	0.00
23/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.64	92.2800	7.6400	92.2800	0.00
23/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.74	92.1500	7.7400	92.1500	0.00
23/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	7.82	92.0700	7.8200	92.0700	0.00
23/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	7.90	92.0000	7.9000	92.0000	0.00
23/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	7.96	91.9500	7.9600	91.9500	0.00
23/06/2016	JBAF On 18-June-18			Jibar Tradeable Future	7.98	8.1000	7.9800	8.1000	0.00
23/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
23/06/2016	R023 On 04-August-16			Bond Future	8.64	99.1035	8.6370	99.1035	11,610.00
23/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	305	0	305	0	0.00
23/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	327	0	327	0	0.00
23/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	316	0	316	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
23/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	2193	2	2193	2	0.00
23/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	2232	2	2232	2	0.00
23/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	2156	2	2156	2	0.00
23/06/2016	R023 On 03-November-16			Bond Future	8.68	97.0578	8.6805	97.0578	0.00
23/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	5049	5	5049	5	0.00
23/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	5124	5	5124	5	0.00
23/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	5086	5	5086	5	0.00
23/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	314	0	314	0	0.00
23/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	308	0	308	0	0.00
23/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	320	0	320	0	0.00
23/06/2016	R023 On 02-February-17			Bond Future	8.71	99.0044	8.7137	99.0044	0.00
23/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	2555	3	2555	3	0.00
23/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	2530	3	2530	3	0.00
23/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	2506	3	2506	3	0.00
23/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	1919	2	1919	2	0.00
23/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	1940	2	1940	2	0.00
23/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	1899	2	1899	2	0.00
23/06/2016	R035 On 04-August-16			Bond Future	9.50	98.5661	9.5041	98.5661	5,505.00
23/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	6624	7	6624	7	0.00
23/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	6698	7	6698	7	0.00
23/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	6772	7	6772	7	0.00
23/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R035 On 03-November-16			Bond Future	9.55	95.9395	9.5527	95.9395	0.00
23/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	141	0	141	0	0.00
23/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	304	0	304	0	0.00
23/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	223	0	223	0	0.00
23/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R186 On 04-August-16			Bond Future	8.88	112.2192	8.8826	112.2192	97,771.00
23/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	1582	2	1582	2	500.00
23/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	1405	1	1405	1	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	5158	5	5158	5	0.00
23/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	532	1	532	1	0.00
23/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	498	1	498	1	0.00
23/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	7666	8	7666	8	0.00
23/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	3154	3	3154	3	0.00
23/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	3694	4	3694	4	500.00
23/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	3975	4	3975	4	0.00
23/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	3420	3	3420	3	500.00
23/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	514	1	514	1	0.00
23/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	1458	1	1458	1	0.00
23/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	173	0	173	0	5,635.00
23/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	3362	3	3362	3	0.00
23/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	1639	2	1639	2	0.00
23/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	34	0	34	0	6,500.00
23/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	3248	3	3248	3	0.00
23/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	3304	3	3304	3	0.00
23/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	562	1	562	1	1,000.00
23/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	411	0	411	0	0.00
23/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	349	0	349	0	5,000.00
23/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	482	0	482	0	0.00
23/06/2016	R186 On 03-November-16			Bond Future	8.92	114.3542	8.9237	114.3542	10.00
23/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	5909	6	5909	6	0.00
23/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	2805	3	2805	3	0.00
23/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	4635	5	4635	5	1,425.00
23/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	3745	4	3745	4	1,425.00
23/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	2769	3	2769	3	0.00
23/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2841	3	2841	3	0.00
23/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	6167	6	6167	6	0.00
23/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	894	1	894	1	5,000.00
23/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	823	1	823	1	5,000.00
23/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	2550	3	2550	3	0.00
23/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	2516	3	2516	3	0.00
23/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	1826	2	1826	2	0.00
23/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	2584	3	2584	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	1354	1	1354	1	0.00
23/06/2016	R197 On 04-August-16			Bond Future	299.57	299.5418	299.5677	299.5418	1,657.00
23/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	5588	6	5588	6	0.00
23/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	5608	6	5608	6	0.00
23/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	5598	6	5598	6	0.00
23/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R197 On 03-November-16			Bond Future	305.28	305.2590	305.2838	305.2590	0.00
23/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	1724	2	1724	2	0.00
23/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	1704	2	1704	2	0.00
23/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	1714	2	1714	2	0.00
23/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R202 On 04-August-16			Bond Future	249.57	249.5502	249.5728	249.5502	37,553.00
23/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	7135	7	7135	7	0.00
23/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	7143	7	7143	7	0.00
23/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	7151	7	7151	7	0.00
23/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	820	1	820	1	0.00
23/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	822	1	822	1	0.00
23/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	818	1	818	1	0.00
23/06/2016	R202 On 03-November-16			Bond Future	254.33	254.3133	254.3348	254.3133	0.00
23/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	485	0	485	0	0.00
23/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	475	0	475	0	0.00
23/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	465	0	465	0	0.00
23/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R203 On 04-August-16			Bond Future	7.56	104.0452	7.5642	104.0452	58,231.00
23/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	52	0	52	0	0.00
23/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	57	0	57	0	0.00
23/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	54	0	54	0	0.00
23/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	391	0	391	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
23/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	375	0	375	0	0.00
23/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	383	0	383	0	0.00
23/06/2016	R203 On 03-November-16			Bond Future	7.50	101.8530	7.4998	101.8530	0.00
23/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	1097	1	1097	1	0.00
23/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	1112	1	1112	1	0.00
23/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	1104	1	1104	1	0.00
23/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	13	0	13	0	0.00
23/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	12	0	12	0	0.00
23/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	13	0	13	0	0.00
23/06/2016	R203 On 02-February-17			Bond Future	7.26	103.8958	7.2598	103.8958	0.00
23/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	376	0	376	0	0.00
23/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	385	0	385	0	0.00
23/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	380	0	380	0	0.00
23/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	119	0	119	0	0.00
23/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	121	0	121	0	0.00
23/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	118	0	118	0	0.00
23/06/2016	R204 On 04-August-16			Bond Future	7.98	101.1740	7.9805	101.1740	33,387.00
23/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	188	0	188	0	0.00
23/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	182	0	182	0	0.00
23/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	175	0	175	0	0.00
23/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	672	1	672	1	0.00
23/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	686	1	686	1	0.00
23/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	657	1	657	1	0.00
23/06/2016	R204 On 03-November-16			Bond Future	8.00	103.0989	8.0021	103.0989	0.00
23/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	2355	2	2355	2	0.00
23/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	2338	2	2338	2	0.00
23/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	2373	2	2373	2	0.00
23/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	58	0	58	0	0.00
23/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	57	0	57	0	0.00
23/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	59	0	59	0	0.00
23/06/2016	R204 On 02-February-17			Bond Future	7.98	101.1243	7.9850	101.1243	0.00
23/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	998	1	998	1	0.00
23/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	1009	1	1009	1	0.00
23/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	1020	1	1020	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
23/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	497	0	497	0	0.00
23/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	490	0	490	0	0.00
23/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	484	0	484	0	0.00
23/06/2016	R207 On 04-August-16			Bond Future	8.24	97.6129	8.2393	97.6129	76,760.00
23/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	269	0	269	0	0.00
23/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	260	0	260	0	0.00
23/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	278	0	278	0	0.00
23/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	983	1	983	1	0.00
23/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	962	1	962	1	0.00
23/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	943	1	943	1	0.00
23/06/2016	R207 On 02-February-17			Bond Future	8.28	97.8216	8.2837	97.8216	0.00
23/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	2075	2	2075	2	62.00
23/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2659	3	2659	3	0.00
23/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2698	3	2698	3	0.00
23/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2679	3	2679	3	0.00
23/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	513	1	513	1	0.00
23/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	336	0	336	0	0.00
23/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	331	0	331	0	0.00
23/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	326	0	326	0	0.00
23/06/2016	R208 On 04-August-16			Bond Future	8.40	96.2088	8.3988	96.2088	48,487.00
23/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	201	0	201	0	0.00
23/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	208	0	208	0	0.00
23/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	216	0	216	0	0.00
23/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	1701	2	1701	2	0.00
23/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	1671	2	1671	2	0.00
23/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	1642	2	1642	2	0.00
23/06/2016	R208 On 03-November-16			Bond Future	8.44	94.6366	8.4387	94.6366	0.00
23/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	4004	4	4004	4	0.00
23/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	4063	4	4063	4	0.00
23/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	4034	4	4034	4	0.00
23/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	172	0	172	0	0.00
23/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	168	0	168	0	0.00
23/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	165	0	165	0	0.00
23/06/2016	R208 On 02-February-17			Bond Future	8.46	96.5347	8.4624	96.5347	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
23/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1841	2	1841	2	0.00
23/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1822	2	1822	2	0.00
23/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1860	2	1860	2	0.00
23/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1241	1	1241	1	0.00
23/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1255	1	1255	1	0.00
23/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1269	1	1269	1	0.00
23/06/2016	R209 On 04-August-16			Bond Future	9.44	74.0205	9.4422	74.0205	55,093.00
23/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	939	1	939	1	0.00
23/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	7396	7	7396	7	5,624.00
23/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	990	1	990	1	0.00
23/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	964	1	964	1	0.00
23/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	2562	3	2562	3	0.00
23/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	5634	6	5634	6	0.00
23/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	2134	2	2134	2	5,624.00
23/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	1399	1	1399	1	250.00
23/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	2356	2	2356	2	0.00
23/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	40	0	40	0	0.00
23/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	2265	2	2265	2	0.00
23/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	2310	2	2310	2	0.00
23/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	129	0	129	0	250.00
23/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	816	1	816	1	250.00
23/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	1691	2	1691	2	0.00
23/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	1057	1	1057	1	0.00
23/06/2016	R209 On 03-November-16			Bond Future	9.48	72.2782	9.4843	72.2782	0.00
23/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	5854	6	5854	6	0.00
23/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	5948	6	5948	6	0.00
23/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	5901	6	5901	6	0.00
23/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	939	1	939	1	5,000.00
23/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	925	1	925	1	0.00
23/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	954	1	954	1	0.00
23/06/2016	R209 On 02-February-17			Bond Future	9.52	73.7281	9.5202	73.7281	0.00
23/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	3640	4	3640	4	0.00
23/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	3707	4	3707	4	0.00
23/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	3674	4	3674	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
23/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	3573	4	3573	4	0.00
23/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	3539	4	3539	4	0.00
23/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	3505	3	3505	3	0.00
23/06/2016	R210 On 04-August-16			Bond Future	188.90	188.6934	188.9015	188.6934	2,571.00
23/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7392	7	7392	7	0.00
23/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7402	7	7402	7	0.00
23/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7382	7	7382	7	0.00
23/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R210 On 03-November-16			Bond Future	190.22	190.0125	190.2237	190.0125	0.00
23/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1324	1	1324	1	0.00
23/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1304	1	1304	1	0.00
23/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1314	1	1314	1	0.00
23/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R211 On 04-August-16			Bond Future	139.87	139.9862	139.8718	139.9862	64.00
23/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2782	3	2782	3	0.00
23/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2802	3	2802	3	0.00
23/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2792	3	2792	3	0.00
23/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R211 On 03-November-16			Bond Future	142.54	142.6582	142.5409	142.6582	0.00
23/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	781	1	781	1	0.00
23/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	791	1	791	1	0.00
23/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	801	1	801	1	0.00
23/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R212 On 04-August-16			Bond Future	146.09	146.0782	146.0911	146.0782	4,218.00
23/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3651	4	3651	4	0.00
23/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3661	4	3661	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
23/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3671	4	3671	4	0.00
23/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R212 On 03-November-16			Bond Future	148.88	148.8665	148.8789	148.8665	0.00
23/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	769	1	769	1	0.00
23/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	759	1	759	1	0.00
23/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	779	1	779	1	0.00
23/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
23/06/2016	R213 On 04-August-16			Bond Future	9.31	84.8949	9.3125	84.8949	44,423.00
23/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	685	1	685	1	0.00
23/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	645	1	645	1	0.00
23/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	665	1	665	1	0.00
23/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	2895	3	2895	3	0.00
23/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	2844	3	2844	3	0.00
23/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	2793	3	2793	3	0.00
23/06/2016	R213 On 03-November-16			Bond Future	9.36	82.9593	9.3578	82.9593	0.00
23/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	6222	6	6222	6	0.00
23/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	6174	6	6174	6	0.00
23/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	6125	6	6125	6	0.00
23/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	806	1	806	1	0.00
23/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	819	1	819	1	0.00
23/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	793	1	793	1	0.00
23/06/2016	R213 On 02-February-17			Bond Future	9.40	84.6231	9.3975	84.6231	0.00
23/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	3515	4	3515	4	0.00
23/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	3581	4	3581	4	0.00
23/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	3548	4	3548	4	0.00
23/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	3498	3	3498	3	0.00
23/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	3431	3	3431	3	0.00
23/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	3464	3	3464	3	0.00
23/06/2016	R214 On 04-August-16			Bond Future	9.57	74.1172	9.5718	74.1172	30,086.00
23/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	825	1	825	1	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	694	1	694	1	0.00
23/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	10765	11	10765	11	5,610.00
23/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	736	1	736	1	0.00
23/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	715	1	715	1	0.00
23/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	5120	5	5120	5	5,610.00
23/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	45	0	45	0	1,300.00
23/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	2809	3	2809	3	0.00
23/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	3020	3	3020	3	0.00
23/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	3129	3	3129	3	0.00
23/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	4	0	4	0	0.00
23/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	220	0	220	0	0.00
23/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	3074	3	3074	3	0.00
23/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	7999	8	7999	8	0.00
23/06/2016	R214 On 03-November-16			Bond Future	9.62	72.2302	9.6158	72.2302	0.00
23/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	5847	6	5847	6	0.00
23/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	5941	6	5941	6	0.00
23/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	5894	6	5894	6	0.00
23/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1072	1	1072	1	0.00
23/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1056	1	1056	1	0.00
23/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1040	1	1040	1	0.00
23/06/2016	R214 On 02-February-17			Bond Future	9.66	73.6788	9.6551	73.6788	0.00
23/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3809	4	3809	4	0.00
23/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	3775	4	3775	4	0.00
23/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3844	4	3844	4	0.00
23/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	3705	4	3705	4	0.00
23/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	3740	4	3740	4	0.00
23/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	3669	4	3669	4	0.00
23/06/2016	R248 On 04-August-16			Bond Future	9.64	95.1709	9.6428	95.1709	59,008.00
23/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	787	1	787	1	0.00
23/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	811	1	811	1	0.00
23/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	764	1	764	1	0.00
23/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	4405	4	4405	4	0.00
23/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	4479	4	4479	4	0.00
23/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	4553	5	4553	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
23/06/2016	R248 On 03-November-16			Bond Future	9.69	92.5431	9.6890	92.5431	0.00
23/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	7452	8	7452	8	0.00
23/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	7393	7	7393	7	0.00
23/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	7335	7	7335	7	0.00
23/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	1539	2	1539	2	0.00
23/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	1518	2	1518	2	0.00
23/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	1561	2	1561	2	0.00
23/06/2016	R248 On 02-February-17			Bond Future	9.73	94.3992	9.7305	94.3992	0.00
23/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	5081	5	5081	5	0.00
23/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	5125	5	5125	5	0.00
23/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	5169	5	5169	5	0.00
23/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	4774	5	4774	5	0.00
23/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	4819	5	4819	5	0.00
23/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	4730	5	4730	5	0.00