



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 07/01/2016 TO: 07/01/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	0857 On 31-March-21			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
07/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	2025 On 04-February-16			Bond Future	121.57	121.5743	121.5678	121.5743	2,111.00
07/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4422	4	4	4	0.00
07/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4432	4	4	4	0.00
07/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4442	4	4	4	0.00
07/01/2016	2025 On 05-May-16			Bond Future	123.74	123.7450	123.7379	123.7450	0.00
07/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2262	2	2	2	0.00
07/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2272	2	2	2	0.00
07/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2252	2	2	2	0.00
07/01/2016	2030 On 04-February-16			Bond Future	10.05	85.5199	84.9573	85.5199	18,752.00
07/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	9255	9	9	9	0.00
07/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	9331	9	9	9	0.00
07/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	9179	9	9	9	0.00
07/01/2016	2030 On 05-May-16			Bond Future	10.14	87.0609	86.4878	87.0609	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
07/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7896	7	8	7	0.00
07/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7970	7	8	7	0.00
07/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7822	7	8	7	0.00
07/01/2016	2032 On 04-February-16			Bond Future	10.14	88.6702	88.0748	88.6702	8,437.00
07/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	41	0	0	0	0.00
07/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	68	0	0	0	0.00
07/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	2	0	0	0	0.00
07/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	2	0	0	0	0.00
07/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	2	0	0	0	0.00
07/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	6263	6	6	6	22.00
07/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	7014	6	7	6	22.00
07/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	11021	10	11	10	0.00
07/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10937	10	11	10	0.00
07/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	11104	11	11	11	0.00
07/01/2016	2032 On 05-May-16			Bond Future	10.23	86.1103	85.5038	86.1103	0.00
07/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	456	1	0	1	0.00
07/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	439	1	0	1	0.00
07/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	447	1	0	1	0.00
07/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9625	9	10	9	0.00
07/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	9483	9	9	9	0.00
07/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9554	9	10	9	0.00
07/01/2016	2032 On 04-August-16			Bond Future	10.30	87.7859	87.1655	87.7859	0.00
07/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	867	1	1	1	0.00
07/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	891	1	1	1	0.00
07/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	879	1	1	1	0.00
07/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10441	10	10	10	0.00
07/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10374	10	10	10	0.00
07/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10508	10	11	10	0.00
07/01/2016	2033 On 04-February-16			Bond Future	101.01	101.0168	101.0119	101.0168	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	1388	1	1	1	0.00
07/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	1398	1	1	1	0.00
07/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	1378	1	1	1	0.00
07/01/2016	2033 On 05-May-16			Bond Future	101.84	101.8450	101.8396	101.8450	0.00
07/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	570	1	1	1	0.00
07/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	560	1	1	1	0.00
07/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	550	1	1	1	0.00
07/01/2016	2037 On 04-February-16			Bond Future	10.27	85.7847	85.0681	85.7847	50,569.00
07/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	1	0	0	0	0.00
07/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	77	0	0	0	0.00
07/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	1	0	0	0	0.00
07/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	39	0	0	0	0.00
07/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	1	0	0	0	0.00
07/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12756	12	13	12	0.00
07/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12662	12	13	12	0.00
07/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7853	7	8	7	16.00
07/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12849	12	13	12	0.00
07/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6780	6	7	6	16.00
07/01/2016	2037 On 05-May-16			Bond Future	10.36	87.3305	86.6006	87.3305	0.00
07/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	373	0	0	0	0.00
07/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	381	0	0	0	0.00
07/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	389	0	0	0	0.00
07/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	11433	11	11	11	0.00
07/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11515	11	12	11	0.00
07/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	11351	11	11	11	0.00
07/01/2016	2037 On 04-August-16			Bond Future	10.43	84.7700	84.0238	84.7700	0.00
07/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1164	1	1	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
07/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1148	1	1	1	0.00
07/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1133	1	1	1	0.00
07/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10516	10	11	10	0.00
07/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10446	10	10	10	0.00
07/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10587	10	11	10	0.00
07/01/2016	2038 On 04-February-16			Bond Future	125.91	125.9184	125.9121	125.9184	17,818.00
07/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	5098	5	5	5	0.00
07/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	5088	5	5	5	0.00
07/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	5078	5	5	5	0.00
07/01/2016	2038 On 05-May-16			Bond Future	128.16	128.1668	128.1597	128.1668	0.00
07/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	2830	3	3	3	0.00
07/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2840	3	3	3	0.00
07/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2850	3	3	3	0.00
07/01/2016	2040 On 04-February-16			Bond Future	10.37	89.0373	88.2006	89.0373	1,820.00
07/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	70	0	0	0	0.00
07/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	78	0	0	0	0.00
07/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	74	0	0	0	0.00
07/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	7397	7	7	7	0.00
07/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	7310	7	7	7	0.00
07/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	7483	7	7	7	0.00
07/01/2016	2040 On 05-May-16			Bond Future	10.45	90.6418	89.7895	90.6418	0.00
07/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	920	1	1	1	0.00
07/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	903	1	1	1	0.00
07/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	887	1	1	1	0.00
07/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8879	8	9	8	0.00
07/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8806	8	9	8	0.00

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07/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8953	8	9	8	0.00
07/01/2016	2040 On 04-August-16			Bond Future	10.53	87.8952	87.0242	87.8952	0.00
07/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1501	2	2	2	0.00
07/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1521	2	2	2	0.00
07/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1482	2	1	2	0.00
07/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9979	9	10	9	0.00
07/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	10049	9	10	9	0.00
07/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	10120	9	10	9	0.00
07/01/2016	2044 On 04-February-16			Bond Future	10.35	86.5447	85.7037	86.5447	19,969.00
07/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	4	0	0	0	0.00
07/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	4	0	0	0	0.00
07/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	4	0	0	0	0.00
07/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	120	0	0	0	0.00
07/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11872	11	12	11	0.00
07/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	6596	6	7	6	0.00
07/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	12071	11	12	11	0.00
07/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11971	11	12	11	0.00
07/01/2016	2044 On 05-May-16			Bond Future	10.43	88.1043	87.2476	88.1043	0.00
07/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	340	0	0	0	0.00
07/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	355	0	0	0	0.00
07/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	347	0	0	0	0.00
07/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12852	12	13	12	0.00
07/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	13036	12	13	12	0.00
07/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12944	12	13	12	0.00
07/01/2016	2044 On 04-August-16			Bond Future	10.50	85.4336	84.5582	85.4336	0.00
07/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1570	2	2	2	0.00
07/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1549	2	2	2	0.00
07/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1530	2	2	2	0.00
07/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9946	9	10	9	0.00
07/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	10017	9	10	9	0.00
07/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9875	9	10	9	0.00
07/01/2016	2046 On 04-February-16			Bond Future	126.05	126.0530	126.0468	126.0530	12,126.00

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07/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	1943	2	2	2	0.00
07/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	1963	2	2	2	0.00
07/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	1953	2	2	2	0.00
07/01/2016	2046 On 05-May-16			Bond Future	126.87	126.8739	126.8671	126.8739	0.00
07/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	3123	3	3	3	0.00
07/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	3133	3	3	3	0.00
07/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	3143	3	3	3	0.00
07/01/2016	2050 On 04-February-16			Bond Future	134.18	134.1824	134.1760	134.1824	13,364.00
07/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	3834	4	4	4	0.00
07/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	3824	4	4	4	0.00
07/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	3814	4	4	4	0.00
07/01/2016	2050 On 05-May-16			Bond Future	136.57	136.5781	136.5710	136.5781	0.00
07/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	1429	1	1	1	0.00
07/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	1419	1	1	1	0.00
07/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	1439	1	1	1	0.00
07/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	8657 On 21-December-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
07/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	AL37 On 04-February-16			Index Future	455.18	456.2010	455.1760	456.2010	2.00
07/01/2016	AL37 On 05-May-16			Index Future	463.38	464.4200	463.3750	464.4200	0.00
07/01/2016	AL7T On 04-February-16			Index Future	518.10	520.2050	518.1000	520.2050	0.00
07/01/2016	AL7T On 05-May-16			Index Future	527.43	529.5780	527.4320	529.5780	0.00
07/01/2016	ALBI On 04-February-16			Index Future	469.55	472.1450	469.5520	472.1450	652.00
07/01/2016	ALBI On 05-May-16			Index Future	478.01	480.6520	478.0100	480.6520	0.00
07/01/2016	ALBI On 04-August-16			Index Future	487.20	489.9010	487.1960	489.9010	0.00
07/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C118 On 20-April-18			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
07/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	C446 On 31-March-46			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
07/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2016	EL28 On 04-February-16			Bond Future	126.27	126.2716	126.2664	126.2716	0.00
07/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2734	3	3	3	0.00
07/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2744	3	3	3	0.00
07/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2724	3	3	3	0.00
07/01/2016	EL28 On 05-May-16			Bond Future	126.95	126.9508	126.9451	126.9508	0.00
07/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2055	2	2	2	0.00
07/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2065	2	2	2	0.00
07/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2045	2	2	2	0.00
07/01/2016	ES33 On 04-February-16			Bond Future	11.09	76.1098	75.5075	76.1098	8,710.00
07/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	7066	6	7	6	0.00
07/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6928	6	7	6	0.00
07/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6997	6	7	6	0.00
07/01/2016	ES33 On 05-May-16			Bond Future	11.20	73.6897	73.0762	73.6897	0.00
07/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7646	7	8	7	0.00
07/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7577	7	8	7	0.00
07/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7715	7	8	7	0.00
07/01/2016	ES33 On 04-August-16			Bond Future	11.30	75.1235	74.4963	75.1235	0.00
07/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
07/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
07/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
07/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6599	6	7	6	0.00
07/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6466	6	6	6	0.00
07/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6533	6	7	6	0.00
07/01/2016	ES42 On 04-February-16			Bond Future	11.22	80.3107	79.6009	80.3107	2,750.00
07/01/2016	ES42 On 05-May-16			Bond Future	11.33	77.4951	76.7722	77.4951	4,500.00
07/01/2016	GOVI On 04-February-16			GOVI	469.81	472.0500	469.8070	472.0500	489.00
07/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
07/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
07/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
07/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	421930	40	42	40	0.00
07/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	422030	40	42	40	0.00
07/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	421830	40	42	40	0.00
07/01/2016	GOVI On 05-May-16			GOVI	478.27	480.5550	478.2700	480.5550	146.00
07/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
07/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
07/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
07/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	397200	37	40	37	0.00
07/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	397300	37	40	37	0.00
07/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	397400	37	40	37	0.00
07/01/2016	GOVI On 04-August-16			GOVI	487.46	489.8010	487.4610	489.8010	0.00
07/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
07/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
07/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
07/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	335490	31	34	31	0.00
07/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	335290	31	34	31	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
07/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	335390	31	34	31	0.00
07/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/01/2016	IGOV On 04-February-16			Index Future	232.73	232.7430	232.7310	232.7430	1,040.00
07/01/2016	IGOV On 05-May-16			Index Future	236.89	236.8990	236.8860	236.8990	21.00
07/01/2016	IGOV On 04-August-16			Index Future	241.43	241.4510	241.4330	241.4510	0.00
07/01/2016	ILBI On 04-February-16			Index Future	630.88	630.9030	630.8750	630.9030	157.00
07/01/2016	ILBI On 05-May-16			Index Future	641.62	641.6500	641.6200	641.6500	0.00
07/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.30	100.2559	100.2977	100.2559	0.00
07/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.44	100.3860	100.4390	100.3860	0.00
07/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.22	101.1280	101.2190	101.1280	0.00
07/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.83	100.7190	100.8278	100.7190	0.00
07/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.09	102.8677	103.0902	102.8677	0.00
07/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.73	102.4918	102.7276	102.4918	0.00
07/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.82	106.3411	106.8249	106.3411	0.00
07/01/2016	IS10 On 16-March-26			Interest Rate Swap	104.23	103.7334	104.2309	103.7334	0.00
07/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.85	93.1500	93.1500	93.1500	0.00
07/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.10	92.9000	92.9000	92.9000	2,000.00
07/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	0.00
07/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
07/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	0.00
07/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	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
07/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.16	91.8400	91.8400	91.8400	0.00
07/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.49	91.5100	91.5100	91.5100	0.00
07/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.74	91.2600	91.2600	91.2600	0.00
07/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.97	91.0300	91.0300	91.0300	0.00
07/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	9.19	90.8100	90.8100	90.8100	0.00
07/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	9.39	90.6100	90.6100	90.6100	0.00
07/01/2016	R023 On 04-February-16			Bond Future	9.49	94.9430	94.6821	94.9430	16,317.00
07/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	1	0	0	0	0.00
07/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	1	0	0	0	0.00
07/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7504	7	8	7	0.00
07/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7452	7	7	7	0.00
07/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7399	7	7	7	0.00
07/01/2016	R023 On 05-May-16			Bond Future	9.59	92.7236	92.4576	92.7236	0.00
07/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	202	0	0	0	0.00
07/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	197	0	0	0	0.00
07/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	193	0	0	0	0.00
07/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6665	6	7	6	0.00
07/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6619	6	7	6	0.00
07/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6711	6	7	6	0.00
07/01/2016	R023 On 04-August-16			Bond Future	9.67	94.5272	94.2537	94.5272	0.00
07/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	414	0	0	0	0.00
07/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	420	0	0	0	0.00
07/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	427	0	0	0	0.00
07/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7100	7	7	7	0.00
07/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7143	7	7	7	0.00
07/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7058	7	7	7	0.00
07/01/2016	R186 On 04-February-16			Bond Future	9.64	107.6197	107.1360	107.6197	69,676.00
07/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
07/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	7	0	0	0	350.00
07/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	41	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
07/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	340	0	0	0	0.00
07/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	64	0	0	0	0.00
07/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	31	0	0	0	0.00
07/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	54	0	0	0	0.00
07/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	23	0	0	0	0.00
07/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	71	0	0	0	0.00
07/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
07/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	5	0	0	0	680.00
07/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13006	13	13	13	0.00
07/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8672	8	9	8	0.00
07/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3427	3	3	3	700.00
07/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6429	6	6	6	11,695.00
07/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16220	16	16	16	0.00
07/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16387	16	16	16	0.00
07/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5713	5	6	5	0.00
07/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16303	16	16	16	0.00
07/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7163	7	7	7	340.00
07/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6794	6	7	6	5,000.00
07/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6069	6	6	6	5,000.00
07/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9055	9	9	9	0.00
07/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	5855	5	6	5	33.00
07/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12040	12	12	12	0.00
07/01/2016	R186 On 05-May-16			Bond Future	9.73	109.5588	109.0658	109.5588	0.00
07/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	263	0	0	0	0.00
07/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	257	0	0	0	0.00
07/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	269	0	0	0	0.00
07/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	610	1	1	1	0.00
07/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	739	1	1	1	0.00
07/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	35	0	0	0	0.00
07/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10313	10	10	10	0.00
07/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10172	10	10	10	0.00
07/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16196	16	16	16	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
07/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10243	10	10	10	0.00
07/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7511	7	8	7	1,900.00
07/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	6907	7	7	7	5,350.00
07/01/2016	R186 On 04-August-16			Bond Future	9.80	106.3849	105.8798	106.3849	0.00
07/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	740	1	1	1	0.00
07/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	762	1	1	1	0.00
07/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	751	1	1	1	0.00
07/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	9946	10	10	10	0.00
07/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	9883	9	10	9	0.00
07/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9820	9	10	9	0.00
07/01/2016	R197 On 04-February-16			Bond Future	289.58	289.5948	289.5789	289.5948	714.00
07/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7421	7	7	7	0.00
07/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7431	7	7	7	0.00
07/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7411	7	7	7	0.00
07/01/2016	R197 On 05-May-16			Bond Future	294.75	294.7654	294.7482	294.7654	0.00
07/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5262	5	5	5	0.00
07/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5252	5	5	5	0.00
07/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5242	5	5	5	0.00
07/01/2016	R202 On 04-February-16			Bond Future	235.53	235.5412	235.5292	235.5412	42,944.00
07/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	4461	4	4	4	0.00
07/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	4471	4	4	4	0.00
07/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	4481	4	4	4	0.00
07/01/2016	R202 On 05-May-16			Bond Future	239.73	239.7467	239.7338	239.7467	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
07/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	7266	7	7	7	0.00
07/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	7276	7	7	7	0.00
07/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	7256	7	7	7	0.00
07/01/2016	R203 On 04-February-16			Bond Future	8.36	103.2194	103.1535	103.2194	16,689.00
07/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1664	2	2	2	0.00
07/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1649	2	2	2	0.00
07/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1634	2	2	2	0.00
07/01/2016	R203 On 05-May-16			Bond Future	8.57	100.9086	100.8410	100.9086	0.00
07/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	29	0	0	0	0.00
07/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	30	0	0	0	0.00
07/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	30	0	0	0	0.00
07/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1679	2	2	2	0.00
07/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1703	2	2	2	0.00
07/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1691	2	2	2	0.00
07/01/2016	R203 On 04-August-16			Bond Future	8.74	102.8717	102.8003	102.8717	0.00
07/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	54	0	0	0	0.00
07/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	56	0	0	0	0.00
07/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	55	0	0	0	0.00
07/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1599	2	2	2	0.00
07/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1589	2	2	2	0.00
07/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1608	2	2	2	0.00
07/01/2016	R204 On 04-February-16			Bond Future	8.80	99.2038	99.0817	99.2038	38,369.00
07/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3264	3	3	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
07/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3239	3	3	3	0.00
07/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3290	3	3	3	0.00
07/01/2016	R204 On 05-May-16			Bond Future	8.96	100.9912	100.8665	100.9912	0.00
07/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	92	0	0	0	0.00
07/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	90	0	0	0	0.00
07/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	88	0	0	0	0.00
07/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	2873	3	3	3	0.00
07/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	2895	3	3	3	0.00
07/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	2852	3	3	3	0.00
07/01/2016	R204 On 04-August-16			Bond Future	9.10	98.9136	98.7840	98.9136	0.00
07/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	161	0	0	0	0.00
07/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	163	0	0	0	0.00
07/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	166	0	0	0	0.00
07/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	2988	3	3	3	0.00
07/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	2969	3	3	3	0.00
07/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3006	3	3	3	0.00
07/01/2016	R207 On 04-February-16			Bond Future	9.10	94.6949	94.4917	94.6949	46,608.00
07/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
07/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
07/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5161	5	5	5	0.00
07/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5127	5	5	5	0.00
07/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	5931	6	6	6	0.00
07/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5194	5	5	5	0.00
07/01/2016	R207 On 05-May-16			Bond Future	9.24	96.4010	96.1938	96.4010	0.00
07/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	91	0	0	0	0.00
07/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	87	0	0	0	0.00
07/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	89	0	0	0	0.00
07/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	43	0	0	0	43.00
07/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4303	4	4	4	0.00
07/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4274	4	4	4	0.00
07/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5164	5	5	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
07/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4332	4	4	4	0.00
07/01/2016	R207 On 04-August-16			Bond Future	9.37	94.6309	94.4173	94.6309	0.00
07/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	241	0	0	0	0.00
07/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	233	0	0	0	0.00
07/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	237	0	0	0	0.00
07/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4137	4	4	4	0.00
07/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4112	4	4	4	0.00
07/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4087	4	4	4	0.00
07/01/2016	R208 On 04-February-16			Bond Future	9.25	92.5896	92.3642	92.5896	41,032.00
07/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	5924	6	6	6	0.00
07/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	5843	6	6	6	0.00
07/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	5884	6	6	6	0.00
07/01/2016	R208 On 05-May-16			Bond Future	9.37	90.8562	90.6264	90.8562	0.00
07/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	123	0	0	0	0.00
07/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	129	0	0	0	0.00
07/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	126	0	0	0	0.00
07/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5247	5	5	5	0.00
07/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5212	5	5	5	0.00
07/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5283	5	5	5	0.00
07/01/2016	R208 On 04-August-16			Bond Future	9.47	92.6239	92.3873	92.6239	0.00
07/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	263	0	0	0	0.00
07/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	267	0	0	0	0.00
07/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	272	0	0	0	0.00
07/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5567	5	6	5	0.00
07/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5535	5	6	5	0.00
07/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5502	5	6	5	0.00
07/01/2016	R209 On 04-February-16			Bond Future	10.16	69.6170	68.9884	69.6170	41,344.00
07/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	2	0	0	0	0.00
07/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	2	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
07/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	2	0	0	0	0.00
07/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	158	0	0	0	0.00
07/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9698	9	10	9	0.00
07/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9852	9	10	9	0.00
07/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	4338	4	4	4	2,200.00
07/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9775	9	10	9	0.00
07/01/2016	R209 On 05-May-16			Bond Future	10.23	67.7217	67.0814	67.7217	0.00
07/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	394	0	0	0	6,700.00
07/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	402	0	0	0	0.00
07/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	68	0	0	0	6,700.00
07/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	386	0	0	0	0.00
07/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8733	8	9	8	0.00
07/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8667	8	9	8	0.00
07/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8799	8	9	8	0.00
07/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	14272	14	14	14	0.00
07/01/2016	R209 On 04-August-16			Bond Future	10.30	69.0394	68.3851	69.0394	0.00
07/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4435	5	4	5	6,000.00
07/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1093	1	1	1	0.00
07/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1122	1	1	1	0.00
07/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1107	1	1	1	0.00
07/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1719	2	2	2	6,000.00
07/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7965	7	8	7	0.00
07/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2648	2	3	2	0.00
07/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	8078	8	8	8	0.00
07/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	8021	8	8	8	0.00
07/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6211	6	6	6	0.00
07/01/2016	R210 On 04-February-16			Bond Future	180.57	180.5824	180.5724	180.5824	3,861.00
07/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4428	4	4	4	0.00
07/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4438	4	4	4	0.00
07/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4418	4	4	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
07/01/2016	R210 On 05-May-16			Bond Future	181.63	181.6392	181.6285	181.6392	0.00
07/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3361	3	3	3	0.00
07/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3371	3	3	3	0.00
07/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3381	3	3	3	0.00
07/01/2016	R211 On 04-February-16			Bond Future	134.56	134.5633	134.5564	134.5633	720.00
07/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4444	4	4	4	0.00
07/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4454	4	4	4	0.00
07/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4434	4	4	4	0.00
07/01/2016	R211 On 05-May-16			Bond Future	136.96	136.9658	136.9583	136.9658	0.00
07/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	2032	2	2	2	0.00
07/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	2042	2	2	2	0.00
07/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	2052	2	2	2	0.00
07/01/2016	R212 On 04-February-16			Bond Future	140.02	140.0326	140.0250	140.0326	1,569.00
07/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	5975	6	6	6	0.00
07/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	5965	6	6	6	0.00
07/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	5985	6	6	6	0.00
07/01/2016	R212 On 05-May-16			Bond Future	142.52	142.5327	142.5246	142.5327	0.00
07/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2475	2	2	2	0.00
07/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2465	2	2	2	0.00
07/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2485	2	2	2	0.00
07/01/2016	R213 On 04-February-16			Bond Future	10.07	80.1071	79.5996	80.1071	47,764.00
07/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	4	0	0	0	0.00
07/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	4	0	0	0	0.00
07/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	3	0	0	0	0.00
07/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	9040	9	9	9	0.00
07/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8966	8	9	8	0.00
07/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	9114	9	9	9	0.00
07/01/2016	R213 On 05-May-16			Bond Future	10.15	78.0007	77.4837	78.0007	0.00
07/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	275	0	0	0	0.00
07/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	281	0	0	0	0.00
07/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	287	0	0	0	0.00
07/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9770	9	10	9	0.00
07/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9838	9	10	9	0.00
07/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9703	9	10	9	0.00
07/01/2016	R213 On 04-August-16			Bond Future	10.22	79.5180	78.9890	79.5180	0.00
07/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	874	1	1	1	0.00
07/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	898	1	1	1	0.00
07/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	886	1	1	1	0.00
07/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8998	9	9	9	0.00
07/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8880	8	9	8	0.00
07/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8939	9	9	9	0.00
07/01/2016	R214 On 04-February-16			Bond Future	10.27	69.8502	69.1745	69.8502	29,967.00
07/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	71	0	0	0	0.00
07/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
07/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	43	0	0	0	0.00
07/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5670	5	6	5	25.00
07/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17606	17	18	17	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
07/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17512	17	18	17	0.00
07/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	6377	6	6	6	25.00
07/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17700	17	18	17	0.00
07/01/2016	R214 On 05-May-16			Bond Future	10.34	67.8125	67.1244	67.8125	4,680.00
07/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	321	0	0	0	0.00
07/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	335	0	0	0	0.00
07/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	328	0	0	0	0.00
07/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	595	1	1	1	0.00
07/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9730	9	10	9	0.00
07/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9802	9	10	9	0.00
07/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9874	9	10	9	0.00
07/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7768	7	8	7	0.00
07/01/2016	R214 On 04-August-16			Bond Future	10.41	69.1317	68.4285	69.1317	0.00
07/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1071	1	1	1	1,300.00
07/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	6745	7	7	7	6,300.00
07/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	985	1	1	1	0.00
07/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1012	1	1	1	0.00
07/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	998	1	1	1	0.00
07/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	341	0	0	0	1,300.00
07/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3281	4	3	4	6,300.00
07/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8880	8	9	8	0.00
07/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	9003	8	9	8	0.00
07/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8638	8	9	8	0.00
07/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1567	1	2	1	0.00
07/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3964	4	4	4	0.00
07/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8941	8	9	8	0.00
07/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13878	13	14	13	0.00
07/01/2016	R248 On 04-February-16			Bond Future	10.33	90.0995	89.2439	90.0995	60,433.00
07/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	4	0	0	0	0.00
07/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	5	0	0	0	0.00
07/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	4	0	0	0	0.00
07/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	68	0	0	0	0.00
07/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	113	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
07/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	7707	7	8	7	75.00
07/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	12055	11	12	11	0.00
07/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11953	11	12	11	0.00
07/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	12157	11	12	11	0.00
07/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6819	6	7	6	75.00
07/01/2016	R248 On 05-May-16			Bond Future	10.40	87.2857	86.4143	87.2857	0.00
07/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	357	0	0	0	0.00
07/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	365	0	0	0	0.00
07/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	373	0	0	0	0.00
07/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	13022	12	13	12	0.00
07/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	13116	12	13	12	0.00
07/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12928	12	13	12	0.00
07/01/2016	R248 On 04-August-16			Bond Future	10.47	88.9837	88.0932	88.9837	0.00
07/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1165	1	1	1	0.00
07/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1149	1	1	1	0.00
07/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1181	1	1	1	0.00
07/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11765	11	12	11	0.00
07/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11846	11	12	11	0.00
07/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11927	11	12	11	0.00