



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	2025 On 04-February-16			Bond Future	121.57	121.5951	121.5743	121.5951	2,111.00
06/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4416	4	4416	4	0.00
06/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4426	4	4426	4	0.00
06/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4436	4	4436	4	0.00
06/01/2016	2025 On 05-May-16			Bond Future	123.75	123.7677	123.7450	123.7677	0.00
06/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2255	2	2255	2	0.00
06/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2265	2	2265	2	0.00
06/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2245	2	2245	2	0.00
06/01/2016	2030 On 04-February-16			Bond Future	9.97	84.9304	9.9680	84.9304	18,752.00
06/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	8692	9	8692	9	0.00
06/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	8769	9	8769	9	0.00
06/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	8616	9	8616	9	0.00
06/01/2016	2030 On 05-May-16			Bond Future	10.05	86.4623	10.0538	86.4623	0.00
06/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7323	8	7323	8	0.00
06/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7397	8	7397	8	0.00
06/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7249	8	7249	8	0.00
06/01/2016	2032 On 04-February-16			Bond Future	10.06	88.0822	10.0576	88.0822	8,437.00
06/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	68	0	68	0	0.00
06/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	110	0	110	0	0.00
06/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	4	0	4	0	0.00
06/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	4	0	4	0	0.00
06/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	4	0	4	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	5709	6	5709	6	22.00
06/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6447	7	6447	7	22.00
06/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10427	11	10427	11	0.00
06/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10344	11	10344	11	0.00
06/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	10511	11	10511	11	0.00
06/01/2016	2032 On 05-May-16			Bond Future	10.14	85.5132	10.1408	85.5132	0.00
06/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	547	0	547	0	0.00
06/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	527	0	527	0	0.00
06/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	537	0	537	0	0.00
06/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9107	10	9107	10	0.00
06/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	8967	9	8967	9	0.00
06/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9037	10	9037	10	0.00
06/01/2016	2032 On 04-August-16			Bond Future	10.21	87.1791	10.2124	87.1791	0.00
06/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	990	1	990	1	0.00
06/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	1017	1	1017	1	0.00
06/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	1003	1	1003	1	0.00
06/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	9944	10	9944	10	0.00
06/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	9879	10	9879	10	0.00
06/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10010	11	10010	11	0.00
06/01/2016	2033 On 04-February-16			Bond Future	101.02	101.0324	101.0168	101.0324	185.00
06/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	1383	1	1383	1	0.00
06/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	1393	1	1393	1	0.00
06/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	1373	1	1373	1	0.00
06/01/2016	2033 On 05-May-16			Bond Future	101.84	101.8621	101.8450	101.8621	0.00
06/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	565	1	565	1	0.00
06/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	555	1	555	1	0.00
06/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	545	1	545	1	0.00
06/01/2016	2037 On 04-February-16			Bond Future	10.18	85.1908	10.1765	85.1908	50,569.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	2	0	2	0	0.00
06/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	129	0	129	0	0.00
06/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	3	0	3	0	0.00
06/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	70	0	70	0	0.00
06/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	3	0	3	0	0.00
06/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12041	13	12041	13	0.00
06/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	11947	13	11947	13	0.00
06/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7167	8	7167	8	16.00
06/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12134	13	12134	13	0.00
06/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6115	7	6115	7	16.00
06/01/2016	2037 On 05-May-16			Bond Future	10.26	86.7274	10.2575	86.7274	0.00
06/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	461	0	461	0	0.00
06/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	470	0	470	0	0.00
06/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	480	0	480	0	0.00
06/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	10792	11	10792	11	0.00
06/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	10873	11	10873	11	0.00
06/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	10712	11	10712	11	0.00
06/01/2016	2037 On 04-August-16			Bond Future	10.33	84.1571	10.3291	84.1571	0.00
06/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1338	1	1338	1	0.00
06/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1320	1	1320	1	0.00
06/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1303	1	1303	1	0.00
06/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	9942	10	9942	10	0.00
06/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	9873	10	9873	10	0.00
06/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10011	10	10011	10	0.00
06/01/2016	2038 On 04-February-16			Bond Future	125.92	125.9390	125.9184	125.9390	17,818.00
06/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	5092	5	5092	5	0.00
06/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	5082	5	5082	5	0.00
06/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	5072	5	5072	5	0.00
06/01/2016	2038 On 05-May-16			Bond Future	128.17	128.1892	128.1668	128.1892	0.00
06/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2038 On 05-May-16	131.01	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
06/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	2823	3	2823	3	0.00
06/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2833	3	2833	3	0.00
06/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2843	3	2843	3	0.00
06/01/2016	2040 On 04-February-16			Bond Future	10.26	88.4097	10.2618	88.4097	1,820.00
06/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	125	0	125	0	0.00
06/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	137	0	137	0	0.00
06/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	130	0	130	0	0.00
06/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	6616	7	6616	7	0.00
06/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	6532	7	6532	7	0.00
06/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	6701	7	6701	7	0.00
06/01/2016	2040 On 05-May-16			Bond Future	10.34	90.0043	10.3436	90.0043	0.00
06/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	1114	1	1114	1	0.00
06/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	1096	1	1096	1	0.00
06/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	1077	1	1077	1	0.00
06/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8219	9	8219	9	0.00
06/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8148	9	8148	9	0.00
06/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8291	9	8291	9	0.00
06/01/2016	2040 On 04-August-16			Bond Future	10.42	87.2474	10.4164	87.2474	0.00
06/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1736	2	1736	2	0.00
06/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1758	2	1758	2	0.00
06/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1715	2	1715	2	0.00
06/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9344	10	9344	10	0.00
06/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9412	10	9412	10	0.00
06/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9481	10	9481	10	0.00
06/01/2016	2044 On 04-February-16			Bond Future	10.24	85.9148	10.2408	85.9148	19,969.00
06/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	9	0	9	0	0.00
06/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	10	0	10	0	0.00
06/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	9	0	9	0	0.00
06/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	202	0	202	0	0.00
06/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11037	12	11037	12	0.00
06/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	5837	6	5837	6	0.00
06/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11234	12	11234	12	0.00
06/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11135	12	11135	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	2044 On 05-May-16			Bond Future	10.32	87.4645	10.3192	87.4645	0.00
06/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	430	0	430	0	0.00
06/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	449	0	449	0	0.00
06/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	439	0	439	0	0.00
06/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12089	13	12089	13	0.00
06/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12269	13	12269	13	0.00
06/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12179	13	12179	13	0.00
06/01/2016	2044 On 04-August-16			Bond Future	10.39	84.7834	10.3888	84.7834	0.00
06/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1813	2	1813	2	0.00
06/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1790	2	1790	2	0.00
06/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1769	2	1769	2	0.00
06/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9311	10	9311	10	0.00
06/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9381	10	9381	10	0.00
06/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9243	10	9243	10	0.00
06/01/2016	2046 On 04-February-16			Bond Future	126.05	126.0725	126.0530	126.0725	12,126.00
06/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	1937	2	1937	2	0.00
06/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	1957	2	1957	2	0.00
06/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	1947	2	1947	2	0.00
06/01/2016	2046 On 05-May-16			Bond Future	126.87	126.8954	126.8739	126.8954	0.00
06/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	3116	3	3116	3	0.00
06/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	3126	3	3126	3	0.00
06/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	3136	3	3136	3	0.00
06/01/2016	2050 On 04-February-16			Bond Future	134.18	134.2032	134.1824	134.2032	13,364.00
06/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	3828	4	3828	4	0.00
06/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	3818	4	3818	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	3808	4	3808	4	0.00
06/01/2016	2050 On 05-May-16			Bond Future	136.58	136.6013	136.5781	136.6013	0.00
06/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	1422	1	1422	1	0.00
06/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	1412	1	1412	1	0.00
06/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	1432	1	1432	1	0.00
06/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	AL37 On 04-February-16			Index Future	456.20	453.9940	456.2010	453.9940	2.00
06/01/2016	AL37 On 05-May-16			Index Future	464.42	462.1800	464.4200	462.1800	0.00
06/01/2016	AL7T On 04-February-16			Index Future	520.21	516.9970	520.2050	516.9970	0.00
06/01/2016	AL7T On 05-May-16			Index Future	529.58	526.3190	529.5780	526.3190	0.00
06/01/2016	ALBI On 04-February-16			Index Future	472.15	469.3750	472.1450	469.3750	652.00
06/01/2016	ALBI On 05-May-16			Index Future	480.65	477.8380	480.6520	477.8380	0.00
06/01/2016	ALBI On 04-August-16			Index Future	489.90	487.0390	489.9010	487.0390	0.00
06/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C186 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
06/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/01/2016	EL28 On 04-February-16			Bond Future	126.27	126.2883	126.2716	126.2883	0.00
06/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2728	3	2728	3	0.00
06/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2738	3	2738	3	0.00
06/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2718	3	2718	3	0.00
06/01/2016	EL28 On 05-May-16			Bond Future	126.95	126.9695	126.9508	126.9695	0.00
06/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	EL28 On 05-May-16	128.99	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
06/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2049	2	2049	2	0.00
06/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2059	2	2059	2	0.00
06/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2039	2	2039	2	0.00
06/01/2016	ES33 On 04-February-16			Bond Future	10.99	75.6277	10.9868	75.6277	8,710.00
06/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6464	7	6464	7	0.00
06/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6326	7	6326	7	0.00
06/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6395	7	6395	7	0.00
06/01/2016	ES33 On 05-May-16			Bond Future	11.10	73.2002	11.0960	73.2002	0.00
06/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7032	8	7032	8	0.00
06/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	6964	7	6964	7	0.00
06/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7101	8	7101	8	0.00
06/01/2016	ES33 On 04-August-16			Bond Future	11.19	74.6260	11.1944	74.6260	0.00
06/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
06/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
06/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
06/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	5972	6	5972	6	0.00
06/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	5839	6	5839	6	0.00
06/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	5906	6	5906	6	0.00
06/01/2016	ES42 On 04-February-16			Bond Future	11.12	79.7710	11.1152	79.7710	2,750.00
06/01/2016	ES42 On 05-May-16			Bond Future	11.22	76.9472	11.2241	76.9472	4,500.00
06/01/2016	GOVI On 04-February-16			GOVI	472.05	469.3700	472.0500	469.3700	489.00
06/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
06/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
06/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
06/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	399500	43	399500	43	0.00
06/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	399600	43	399600	43	0.00
06/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	399400	43	399400	43	0.00
06/01/2016	GOVI On 05-May-16			GOVI	480.56	477.8330	480.5550	477.8330	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
06/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
06/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
06/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	374350	40	374350	40	0.00
06/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	374450	40	374450	40	0.00
06/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	374550	40	374550	40	0.00
06/01/2016	GOVI On 04-August-16			GOVI	489.80	487.0330	489.8010	487.0330	0.00
06/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
06/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
06/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
06/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	312090	34	312090	34	0.00
06/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	311890	34	311890	34	0.00
06/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	311990	34	311990	34	0.00
06/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/01/2016	IGOV On 04-February-16			Index Future	232.74	232.7560	232.7430	232.7560	1,040.00
06/01/2016	IGOV On 05-May-16			Index Future	236.90	236.9150	236.8990	236.9150	21.00
06/01/2016	IGOV On 04-August-16			Index Future	241.45	241.4700	241.4510	241.4700	0.00
06/01/2016	ILBI On 04-February-16			Index Future	630.90	630.9850	630.9030	630.9850	157.00
06/01/2016	ILBI On 05-May-16			Index Future	641.65	641.7360	641.6500	641.7360	0.00
06/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.26	100.3237	100.2559	100.3237	0.00
06/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.39	100.4876	100.3860	100.4876	0.00
06/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.13	101.3355	101.1280	101.3355	0.00
06/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.72	100.9581	100.7190	100.9581	0.00
06/01/2016	IS05 On 17-December-20			Interest Rate Swap	102.87	103.1926	102.8677	103.1926	0.00
06/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.49	102.8343	102.4918	102.8343	0.00
06/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.34	106.7879	106.3411	106.7879	0.00
06/01/2016	IS10 On 16-March-26			Interest Rate Swap	103.73	104.1923	103.7334	104.1923	0.00
06/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
06/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	2,000.00
06/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
06/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
06/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.73	92.2700	7.7300	92.2700	0.00
06/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
06/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.49	91.5100	8.4900	91.5100	0.00
06/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.74	91.2600	8.7400	91.2600	0.00
06/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.97	91.0300	8.9700	91.0300	0.00
06/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	9.19	90.8100	9.1900	90.8100	0.00
06/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	9.39	90.6100	9.3900	90.6100	0.00
06/01/2016	R023 On 04-February-16			Bond Future	9.43	94.2702	9.4307	94.2702	16,317.00
06/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	1	0	1	0	0.00
06/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	1	0	1	0	0.00
06/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	1	0	1	0	0.00
06/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7244	8	7244	8	0.00
06/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7191	8	7191	8	0.00
06/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7139	8	7139	8	0.00
06/01/2016	R023 On 05-May-16			Bond Future	9.53	92.0402	9.5294	92.0402	0.00
06/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	232	0	232	0	0.00
06/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	227	0	227	0	0.00
06/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	222	0	222	0	0.00
06/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6428	7	6428	7	0.00
06/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6383	7	6383	7	0.00
06/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6474	7	6474	7	0.00
06/01/2016	R023 On 04-August-16			Bond Future	9.61	93.8325	9.6108	93.8325	0.00
06/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	457	0	457	0	0.00
06/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	464	0	464	0	0.00
06/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	471	0	471	0	0.00
06/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	6871	7	6871	7	0.00
06/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	6913	8	6913	8	0.00
06/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	6829	7	6829	7	0.00
06/01/2016	R186 On 04-February-16			Bond Future	9.57	106.9678	9.5683	106.9678	69,676.00
06/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
06/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	12	0	12	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	65	0	65	0	0.00
06/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	459	0	459	0	0.00
06/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	97	0	97	0	0.00
06/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	50	0	50	0	0.00
06/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	84	0	84	0	0.00
06/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	39	0	39	0	0.00
06/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	107	0	107	0	0.00
06/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	1	0	1	0	700.00
06/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	9	0	9	0	680.00
06/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	12522	13	12522	13	0.00
06/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8193	9	8193	9	0.00
06/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	15736	16	15736	16	0.00
06/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3062	4	3062	4	700.00
06/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	5969	7	5969	7	11,695.00
06/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	15904	17	15904	17	0.00
06/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5266	6	5266	6	0.00
06/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	15820	16	15820	16	0.00
06/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	6695	7	6695	7	340.00
06/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6330	7	6330	7	5,000.00
06/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	5615	6	5615	6	5,000.00
06/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	8576	9	8576	9	0.00
06/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	5405	6	5405	6	33.00
06/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	11557	12	11557	12	0.00
06/01/2016	R186 On 05-May-16			Bond Future	9.65	108.8969	9.6549	108.8969	0.00
06/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	313	0	313	0	0.00
06/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	306	0	306	0	0.00
06/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	320	0	320	0	0.00
06/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	707	1	707	1	0.00
06/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	851	1	851	1	0.00
06/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	44	0	44	0	0.00
06/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	9870	10	9870	10	0.00
06/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	9730	10	9730	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	15712	16	15712	16	0.00
06/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	9800	10	9800	10	0.00
06/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7115	8	7115	8	1,900.00
06/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	6525	7	6525	7	5,350.00
06/01/2016	R186 On 04-August-16			Bond Future	9.73	105.7125	9.7273	105.7125	0.00
06/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	833	1	833	1	0.00
06/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	857	1	857	1	0.00
06/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	845	1	845	1	0.00
06/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	9534	10	9534	10	0.00
06/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	9472	10	9472	10	0.00
06/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9410	10	9410	10	0.00
06/01/2016	R197 On 04-February-16			Bond Future	289.59	289.6446	289.5948	289.6446	714.00
06/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7405	7	7405	7	0.00
06/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7415	7	7415	7	0.00
06/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7395	7	7395	7	0.00
06/01/2016	R197 On 05-May-16			Bond Future	294.77	294.8199	294.7654	294.8199	0.00
06/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5245	5	5245	5	0.00
06/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5235	5	5235	5	0.00
06/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5225	5	5225	5	0.00
06/01/2016	R202 On 04-February-16			Bond Future	235.54	235.5790	235.5412	235.5790	42,944.00
06/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	4449	4	4449	4	0.00
06/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	4459	4	4459	4	0.00
06/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	4469	4	4469	4	0.00
06/01/2016	R202 On 05-May-16			Bond Future	239.75	239.7884	239.7467	239.7884	0.00
06/01/2016	R202 On 05-May-16	246.99	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
06/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	7253	7	7253	7	0.00
06/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	7263	7	7263	7	0.00
06/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	7243	7	7243	7	0.00
06/01/2016	R203 On 04-February-16			Bond Future	8.32	103.0079	8.3176	103.0079	16,689.00
06/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	1	0	1	0	0.00
06/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1598	2	1598	2	0.00
06/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1583	2	1583	2	0.00
06/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1568	2	1568	2	0.00
06/01/2016	R203 On 05-May-16			Bond Future	8.51	100.6950	8.5133	100.6950	0.00
06/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	34	0	34	0	0.00
06/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	36	0	36	0	0.00
06/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	35	0	35	0	0.00
06/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1617	2	1617	2	0.00
06/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1640	2	1640	2	0.00
06/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1629	2	1629	2	0.00
06/01/2016	R203 On 04-August-16			Bond Future	8.67	102.6562	8.6714	102.6562	0.00
06/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	62	0	62	0	0.00
06/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	64	0	64	0	0.00
06/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	63	0	63	0	0.00
06/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1535	2	1535	2	0.00
06/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1526	2	1526	2	0.00
06/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1545	2	1545	2	0.00
06/01/2016	R204 On 04-February-16			Bond Future	8.75	98.8743	8.7533	98.8743	38,369.00
06/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	1	0	1	0	0.00
06/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	1	0	1	0	0.00
06/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3142	3	3142	3	0.00
06/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3117	3	3117	3	0.00
06/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3168	3	3168	3	0.00
06/01/2016	R204 On 05-May-16			Bond Future	8.91	100.6575	8.9072	100.6575	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	106	0	106	0	0.00
06/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	104	0	104	0	0.00
06/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	101	0	101	0	0.00
06/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	2763	3	2763	3	0.00
06/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	2784	3	2784	3	0.00
06/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	2742	3	2742	3	0.00
06/01/2016	R204 On 04-August-16			Bond Future	9.04	98.5755	9.0363	98.5755	0.00
06/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	180	0	180	0	0.00
06/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	183	0	183	0	0.00
06/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	186	0	186	0	0.00
06/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	2877	3	2877	3	0.00
06/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	2859	3	2859	3	0.00
06/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	2896	3	2896	3	0.00
06/01/2016	R207 On 04-February-16			Bond Future	9.03	94.2647	9.0336	94.2647	46,608.00
06/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
06/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
06/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	4958	5	4958	5	0.00
06/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	4924	5	4924	5	0.00
06/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	5728	6	5728	6	0.00
06/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	4991	5	4991	5	0.00
06/01/2016	R207 On 05-May-16			Bond Future	9.17	95.9647	9.1715	95.9647	0.00
06/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	110	0	110	0	0.00
06/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	105	0	105	0	0.00
06/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	107	0	107	0	0.00
06/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	53	0	53	0	43.00
06/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4114	5	4114	5	0.00
06/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4085	4	4085	4	0.00
06/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	4966	5	4966	5	0.00
06/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4143	5	4143	5	0.00
06/01/2016	R207 On 04-August-16			Bond Future	9.29	94.1882	9.2884	94.1882	0.00
06/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	274	0	274	0	0.00
06/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	266	0	266	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	270	0	270	0	0.00
06/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	3956	4	3956	4	0.00
06/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	3931	4	3931	4	0.00
06/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	3906	4	3906	4	0.00
06/01/2016	R208 On 04-February-16			Bond Future	9.19	92.0749	9.1927	92.0749	41,032.00
06/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	5699	6	5699	6	0.00
06/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	5618	6	5618	6	0.00
06/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	5659	6	5659	6	0.00
06/01/2016	R208 On 05-May-16			Bond Future	9.31	90.3338	9.3076	90.3338	0.00
06/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	144	0	144	0	0.00
06/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	151	0	151	0	0.00
06/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	148	0	148	0	0.00
06/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5040	6	5040	6	0.00
06/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5004	5	5004	5	0.00
06/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5075	6	5075	6	0.00
06/01/2016	R208 On 04-August-16			Bond Future	9.40	92.0933	9.4037	92.0933	0.00
06/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	296	0	296	0	0.00
06/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	301	0	301	0	0.00
06/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	305	0	305	0	0.00
06/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5364	6	5364	6	0.00
06/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5331	6	5331	6	0.00
06/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5299	6	5299	6	0.00
06/01/2016	R209 On 04-February-16			Bond Future	10.06	69.1242	10.0592	69.1242	41,344.00
06/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	4	0	4	0	0.00
06/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	4	0	4	0	0.00
06/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	5	0	5	0	0.00
06/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	250	0	250	0	0.00
06/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9072	10	9072	10	0.00
06/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9225	10	9225	10	0.00
06/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	3801	4	3801	4	2,200.00
06/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9149	10	9149	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	R209 On 05-May-16			Bond Future	10.13	67.2211	10.1318	67.2211	0.00
06/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	488	0	488	0	6,700.00
06/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	497	0	497	0	0.00
06/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	90	0	90	0	6,700.00
06/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	478	0	478	0	0.00
06/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8186	9	8186	9	0.00
06/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8122	9	8122	9	0.00
06/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8251	9	8251	9	0.00
06/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	13654	14	13654	14	0.00
06/01/2016	R209 On 04-August-16			Bond Future	10.19	68.5306	10.1939	68.5306	0.00
06/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4849	5	4849	5	6,000.00
06/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1261	1	1261	1	0.00
06/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1293	1	1293	1	0.00
06/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1276	1	1276	1	0.00
06/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1950	2	1950	2	6,000.00
06/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7482	8	7482	8	0.00
06/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2407	3	2407	3	0.00
06/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7592	8	7592	8	0.00
06/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7536	8	7536	8	0.00
06/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	5788	6	5788	6	0.00
06/01/2016	R210 On 04-February-16			Bond Future	180.58	180.6135	180.5824	180.6135	3,861.00
06/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4418	4	4418	4	0.00
06/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4428	4	4428	4	0.00
06/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4408	4	4408	4	0.00
06/01/2016	R210 On 05-May-16			Bond Future	181.64	181.6733	181.6392	181.6733	0.00
06/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3351	3	3351	3	0.00
06/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3361	3	3361	3	0.00
06/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3371	3	3371	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
06/01/2016	R211 On 04-February-16			Bond Future	134.56	134.5852	134.5633	134.5852	720.00
06/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4437	4	4437	4	0.00
06/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4447	4	4447	4	0.00
06/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4427	4	4427	4	0.00
06/01/2016	R211 On 05-May-16			Bond Future	136.97	136.9899	136.9658	136.9899	0.00
06/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	2024	2	2024	2	0.00
06/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	2034	2	2034	2	0.00
06/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	2044	2	2044	2	0.00
06/01/2016	R212 On 04-February-16			Bond Future	140.03	140.0565	140.0326	140.0565	1,569.00
06/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	5967	6	5967	6	0.00
06/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	5957	6	5957	6	0.00
06/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	5977	6	5977	6	0.00
06/01/2016	R212 On 05-May-16			Bond Future	142.53	142.5590	142.5327	142.5590	0.00
06/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2467	2	2467	2	0.00
06/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2457	2	2457	2	0.00
06/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2477	2	2477	2	0.00
06/01/2016	R213 On 04-February-16			Bond Future	9.99	79.5421	9.9880	79.5421	47,764.00
06/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	7	0	7	0	0.00
06/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	8	0	8	0	0.00
06/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	7	0	7	0	0.00
06/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8536	9	8536	9	0.00
06/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8462	9	8462	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	8610	9	8610	9	0.00
06/01/2016	R213 On 05-May-16			Bond Future	10.07	77.4268	10.0657	77.4268	0.00
06/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	332	0	332	0	0.00
06/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	339	0	339	0	0.00
06/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	346	0	346	0	0.00
06/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9311	10	9311	10	0.00
06/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9378	10	9378	10	0.00
06/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9244	10	9244	10	0.00
06/01/2016	R213 On 04-August-16			Bond Future	10.13	78.9346	10.1315	78.9346	0.00
06/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	988	1	988	1	0.00
06/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	1014	1	1014	1	0.00
06/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	1001	1	1001	1	0.00
06/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8583	9	8583	9	0.00
06/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8467	9	8467	9	0.00
06/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8525	9	8525	9	0.00
06/01/2016	R214 On 04-February-16			Bond Future	10.17	69.3446	10.1655	69.3446	29,967.00
06/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	123	0	123	0	0.00
06/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
06/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	78	0	78	0	0.00
06/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5046	6	5046	6	25.00
06/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	16930	17	16930	17	0.00
06/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	16837	17	16837	17	0.00
06/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	5737	6	5737	6	25.00
06/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17024	18	17024	18	0.00
06/01/2016	R214 On 05-May-16			Bond Future	10.24	67.2990	10.2364	67.2990	4,680.00
06/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	405	0	405	0	0.00
06/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	421	0	421	0	0.00
06/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	413	0	413	0	0.00
06/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	730	1	730	1	0.00
06/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9129	10	9129	10	0.00
06/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9199	10	9199	10	0.00
06/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9269	10	9269	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7215	8	7215	8	0.00
06/01/2016	R214 On 04-August-16			Bond Future	10.30	68.6096	10.2968	68.6096	0.00
06/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1244	1	1244	1	1,300.00
06/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	7281	7	7281	7	6,300.00
06/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1148	1	1148	1	0.00
06/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1179	1	1179	1	0.00
06/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1163	1	1163	1	0.00
06/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	412	0	412	0	1,300.00
06/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3650	3	3650	3	6,300.00
06/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8343	9	8343	9	0.00
06/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8463	9	8463	9	0.00
06/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8108	9	8108	9	0.00
06/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1400	2	1400	2	0.00
06/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3630	4	3630	4	0.00
06/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8402	9	8402	9	0.00
06/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13246	14	13246	14	0.00
06/01/2016	R248 On 04-February-16			Bond Future	10.22	89.4581	10.2214	89.4581	60,433.00
06/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	9	0	9	0	0.00
06/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	11	0	11	0	0.00
06/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	10	0	10	0	0.00
06/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	122	0	122	0	0.00
06/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	192	0	192	0	0.00
06/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	6905	8	6905	8	75.00
06/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11205	12	11205	12	0.00
06/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11103	12	11103	12	0.00
06/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11306	12	11306	12	0.00
06/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6042	7	6042	7	75.00
06/01/2016	R248 On 05-May-16			Bond Future	10.29	86.6342	10.2950	86.6342	0.00
06/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	452	0	452	0	0.00
06/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	462	0	462	0	0.00
06/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	471	0	471	0	0.00
06/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12247	13	12247	13	0.00
06/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12339	13	12339	13	0.00
06/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12155	13	12155	13	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/01/2016	R248 On 04-August-16			Bond Future	10.36	88.3215	10.3581	88.3215	0.00
06/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1360	1	1360	1	0.00
06/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1342	1	1342	1	0.00
06/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1378	1	1378	1	0.00
06/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11072	12	11072	12	0.00
06/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11151	12	11151	12	0.00
06/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11230	12	11230	12	0.00