



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	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
07/03/2016	2025 On 05-May-16			Bond Future	123.57	123.5818	123.5729	123.5818	4,606.00
07/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2427	2	2427	2	0.00
07/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2417	2	2417	2	0.00
07/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2437	2	2437	2	0.00
07/03/2016	2025 On 04-August-16			Bond Future	124.67	124.6794	124.6703	124.6794	0.00
07/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	820	1	820	1	0.00
07/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	810	1	810	1	0.00
07/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	800	1	800	1	0.00
07/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
07/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
07/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
07/03/2016	2030 On 05-May-16			Bond Future	9.71	89.2255	9.7081	89.2255	17,366.00
07/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	5014	5	5014	5	0.00
07/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	5088	5	5088	5	0.00
07/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	4941	5	4941	5	0.00
07/03/2016	2030 On 04-August-16			Bond Future	9.78	86.9068	9.7780	86.9068	0.00
07/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	2571	2	2571	2	0.00
07/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
07/03/2016	2032 On 05-May-16			Bond Future	9.85	88.0330	9.8524	88.0330	9,231.00
07/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	376	0	376	0	0.00
07/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	397	0	397	0	0.00
07/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	387	0	387	0	0.00
07/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	6918	7	6918	7	0.00
07/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	6779	7	6779	7	0.00
07/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	6848	7	6848	7	0.00
07/03/2016	2032 On 04-August-16			Bond Future	9.92	89.7000	9.9209	89.7000	0.00
07/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1132	1	1132	1	0.00
07/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1167	1	1167	1	0.00

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07/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1149	1	1149	1	0.00
07/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8059	8	8059	8	0.00
07/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	7997	8	7997	8	0.00
07/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	8121	8	8121	8	0.00
07/03/2016	2032 On 03-November-16			Bond Future	9.98	87.2610	9.9836	87.2610	0.00
07/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5550	6	5550	6	0.00
07/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5629	6	5629	6	0.00
07/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5589	6	5589	6	0.00
07/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3512	4	3512	4	0.00
07/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3483	4	3483	4	0.00
07/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3455	4	3455	4	0.00
07/03/2016	2033 On 05-May-16			Bond Future	103.02	103.0278	103.0206	103.0278	1,032.00
07/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	621	1	621	1	0.00
07/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	611	1	611	1	0.00
07/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	631	1	631	1	0.00
07/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
07/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
07/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
07/03/2016	2037 On 05-May-16			Bond Future	9.97	89.3491	9.9718	89.3491	40,778.00
07/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	306	0	306	0	0.00
07/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	324	0	324	0	0.00
07/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	314	0	314	0	0.00
07/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	8453	9	8453	9	0.00
07/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	8534	9	8534	9	0.00
07/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	8373	9	8373	9	0.00
07/03/2016	2037 On 04-August-16			Bond Future	10.04	86.7821	10.0402	86.7821	0.00
07/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1582	2	1582	2	0.00
07/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1560	2	1560	2	0.00
07/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1539	2	1539	2	0.00
07/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	8002	8	8002	8	0.00
07/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	8067	8	8067	8	0.00
07/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	7937	8	7937	8	0.00
07/03/2016	2037 On 03-November-16			Bond Future	10.10	88.4469	10.0981	88.4469	0.00
07/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5876	6	5876	6	0.00

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07/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5959	6	5959	6	0.00
07/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5918	6	5918	6	0.00
07/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3959	4	3959	4	0.00
07/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	3991	4	3991	4	0.00
07/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3927	4	3927	4	0.00
07/03/2016	2038 On 05-May-16			Bond Future	129.04	129.0487	129.0399	129.0487	17,007.00
07/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	1950	2	1950	2	0.00
07/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	1960	2	1960	2	0.00
07/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	1970	2	1970	2	0.00
07/03/2016	2038 On 04-August-16			Bond Future	130.08	130.0938	130.0845	130.0938	0.00
07/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	775	1	775	1	0.00
07/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	785	1	785	1	0.00
07/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	765	1	765	1	0.00
07/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
07/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
07/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
07/03/2016	2040 On 05-May-16			Bond Future	10.03	92.9924	10.0319	92.9924	1,812.00
07/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	1034	1	1034	1	0.00
07/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	1012	1	1012	1	0.00
07/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	990	1	990	1	0.00
07/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	5610	6	5610	6	0.00
07/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	5678	6	5678	6	0.00
07/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	5542	6	5542	6	0.00
07/03/2016	2040 On 04-August-16			Bond Future	10.10	90.2439	10.1005	90.2439	0.00
07/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	2145	2	2145	2	0.00
07/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2172	2	2172	2	0.00
07/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	2117	2	2117	2	0.00
07/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7232	7	7232	7	0.00
07/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7294	7	7294	7	0.00
07/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7357	8	7357	8	0.00
07/03/2016	2044 On 05-May-16			Bond Future	10.03	90.3262	10.0252	90.3262	20,243.00

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07/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	285	0	285	0	0.00
07/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	294	0	294	0	0.00
07/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	277	0	277	0	0.00
07/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	9537	10	9537	10	0.00
07/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	9718	10	9718	10	0.00
07/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	9627	10	9627	10	0.00
07/03/2016	2044 On 04-August-16			Bond Future	10.09	87.6526	10.0911	87.6526	0.00
07/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2211	2	2211	2	0.00
07/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2183	2	2183	2	0.00
07/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2155	2	2155	2	0.00
07/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7306	7	7306	7	0.00
07/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7243	7	7243	7	0.00
07/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	7369	8	7369	8	0.00
07/03/2016	2044 On 03-November-16			Bond Future	10.15	89.3340	10.1469	89.3340	0.00
07/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6438	6	6438	6	0.00
07/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6482	6	6482	6	0.00
07/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6393	6	6393	6	0.00
07/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4221	4	4221	4	0.00
07/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4255	4	4255	4	0.00
07/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4289	4	4289	4	0.00
07/03/2016	2046 On 05-May-16			Bond Future	127.68	127.6900	127.6812	127.6900	12,766.00
07/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2309	2	2309	2	0.00
07/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2319	2	2319	2	0.00
07/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2329	2	2329	2	0.00
07/03/2016	2046 On 04-August-16			Bond Future	130.11	130.1182	130.1091	130.1182	0.00
07/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	1109	1	1109	1	0.00
07/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	1099	1	1099	1	0.00
07/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	1089	1	1089	1	0.00
07/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
07/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
07/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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07/03/2016	2050 On 05-May-16			Bond Future	135.98	135.9918	135.9828	135.9918	14,916.00
07/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	2017	2	2017	2	0.00
07/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	2027	2	2027	2	0.00
07/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	2007	2	2007	2	0.00
07/03/2016	2050 On 04-August-16			Bond Future	137.00	137.0088	136.9995	137.0088	0.00
07/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
07/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	2141	2	2141	2	0.00
07/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	2131	2	2131	2	0.00
07/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	2121	2	2121	2	0.00
07/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	AL37 On 05-May-16			Index Future	469.15	468.7000	469.1470	468.7000	2.00
07/03/2016	AL37 On 04-August-16			Index Future	477.93	477.4800	477.9320	477.4800	0.00
07/03/2016	AL7T On 05-May-16			Index Future	540.13	539.3580	540.1320	539.3580	0.00
07/03/2016	AL7T On 04-August-16			Index Future	550.25	549.4610	550.2470	549.4610	0.00
07/03/2016	ALBI On 05-May-16			Index Future	489.96	489.2250	489.9560	489.2250	510.00
07/03/2016	ALBI On 04-August-16			Index Future	499.13	498.3890	499.1310	498.3890	139.00
07/03/2016	ALBI On 03-November-16			Index Future	508.79	508.0460	508.7880	508.0460	0.00
07/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/03/2016	EL28 On 05-May-16			Bond Future	126.84	126.7815	126.8402	126.7815	0.00
07/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
07/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
07/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
07/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2170	2	2170	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2160	2	2160	2	0.00
07/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2150	2	2150	2	0.00
07/03/2016	EL28 On 04-August-16			Bond Future	129.25	129.1923	129.2519	129.1923	0.00
07/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2392	2	2392	2	0.00
07/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2382	2	2382	2	0.00
07/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2372	2	2372	2	0.00
07/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
07/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
07/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
07/03/2016	ES33 On 05-May-16			Bond Future	10.82	75.2440	10.8187	75.2440	8,776.00
07/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
07/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
07/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
07/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5414	6	5414	6	0.00
07/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5345	5	5345	5	0.00
07/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5277	5	5277	5	0.00
07/03/2016	ES33 On 04-August-16			Bond Future	10.91	76.6687	10.9140	76.6687	0.00
07/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
07/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
07/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
07/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4292	4	4292	4	0.00
07/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4159	4	4159	4	0.00
07/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4225	4	4225	4	0.00
07/03/2016	ES33 On 03-November-16			Bond Future	11.01	74.3460	11.0057	74.3460	0.00
07/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1795	2	1795	2	0.00
07/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1679	2	1679	2	0.00
07/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1737	2	1737	2	0.00
07/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
07/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
07/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
07/03/2016	ES42 On 05-May-16			Bond Future	10.96	79.1849	10.9552	79.1849	7,250.00
07/03/2016	GOVI On 05-May-16			GOVI	489.04	488.3370	489.0370	488.3370	477.00
07/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
07/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	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
07/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
07/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	289530	30	289530	30	0.00
07/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	289630	30	289630	30	0.00
07/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	289730	30	289730	30	0.00
07/03/2016	GOVI On 04-August-16			GOVI	498.20	497.4850	498.1950	497.4850	26.00
07/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
07/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
07/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
07/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	228150	24	228150	24	0.00
07/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	227950	24	227950	24	0.00
07/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	228050	24	228050	24	0.00
07/03/2016	GOVI On 03-November-16			GOVI	507.83	507.1240	507.8340	507.1240	0.00
07/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	317240	31	317240	31	0.00
07/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	317140	31	317140	31	0.00
07/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	317040	31	317040	31	0.00
07/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
07/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
07/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
07/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/03/2016	IGOV On 05-May-16			Index Future	237.24	237.2770	237.2440	237.2770	975.00
07/03/2016	IGOV On 04-August-16			Index Future	241.71	241.7400	241.7070	241.7400	81.00
07/03/2016	IGOV On 03-November-16			Index Future	246.40	246.4430	246.4020	246.4430	0.00
07/03/2016	ILBI On 05-May-16			Index Future	643.39	643.3950	643.3870	643.3950	0.00
07/03/2016	ILBI On 04-August-16			Index Future	655.33	655.3380	655.3270	655.3380	157.00
07/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.22	100.2250	100.2196	100.2250	0.00
07/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.29	100.3006	100.2941	100.3006	0.00
07/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.80	100.8077	100.7995	100.8077	0.00
07/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.31	100.3215	100.3123	100.3215	0.00
07/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.37	101.3867	101.3748	101.3867	0.00
07/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.92	100.9316	100.9190	100.9316	0.00
07/03/2016	IS10 On 17-December-25			Interest Rate Swap	103.57	103.5816	103.5691	103.5816	0.00
07/03/2016	IS10 On 16-March-26			Interest Rate Swap	100.82	100.8300	100.8154	100.8300	0.00
07/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
07/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/03/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.12	92.8600	7.1200	92.8600	0.00
07/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.28	92.7000	7.2800	92.7000	0.00
07/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.39	92.5900	7.3900	92.5900	0.00
07/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.49	92.4900	7.4900	92.4900	0.00
07/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.61	92.3700	7.6100	92.3700	0.00
07/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.67	92.3100	7.6700	92.3100	0.00
07/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.78	92.2000	7.7800	92.2000	0.00
07/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.02	91.9600	8.0200	91.9600	0.00
07/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.16	91.8200	8.1600	91.8200	0.00
07/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.31	91.6700	8.3100	91.6700	0.00
07/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.42	91.5600	8.4200	91.5600	0.00
07/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.51	91.4700	8.5100	91.4700	0.00
07/03/2016	R023 On 05-May-16			Bond Future	9.21	94.1380	9.2068	94.1380	9,781.00
07/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	144	0	144	0	0.00
07/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	149	0	149	0	0.00
07/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	140	0	140	0	0.00
07/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	4830	5	4830	5	0.00
07/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	4784	5	4784	5	0.00
07/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4876	5	4876	5	0.00
07/03/2016	R023 On 04-August-16			Bond Future	9.28	95.9204	9.2824	95.9204	0.00
07/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	495	0	495	0	0.00
07/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	504	0	504	0	0.00
07/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	513	1	513	1	0.00
07/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5414	6	5414	6	0.00
07/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5374	5	5374	5	0.00
07/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5454	6	5454	6	0.00
07/03/2016	R023 On 03-November-16			Bond Future	9.36	93.8282	9.3561	93.8282	0.00
07/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3572	4	3572	4	0.00
07/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3598	4	3598	4	0.00
07/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3625	4	3625	4	0.00
07/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1904	2	1904	2	0.00
07/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1887	2	1887	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1921	2	1921	2	0.00
07/03/2016	R035 On 05-May-16			Bond Future	9.93	92.6336	9.9294	92.6336	4,019.00
07/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	3213	3	3213	3	0.00
07/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	3362	3	3362	3	0.00
07/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	3288	3	3288	3	0.00
07/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R035 On 04-August-16			Bond Future	9.99	94.3876	9.9944	94.3876	0.00
07/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2842	3	2842	3	0.00
07/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	2768	3	2768	3	0.00
07/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	2694	3	2694	3	0.00
07/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R186 On 05-May-16			Bond Future	9.33	111.6696	9.3275	111.6696	55,847.00
07/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	208	0	208	0	0.00
07/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1839	2	1839	2	180.00
07/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	4576	5	4576	5	0.00
07/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	214	0	214	0	0.00
07/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4939	5	4939	5	0.00
07/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	4423	4	4423	4	0.00
07/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	201	0	201	0	0.00
07/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	649	1	649	1	180.00
07/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	12	0	12	0	0.00
07/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	822	1	822	1	0.00
07/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	7505	8	7505	8	0.00
07/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	734	1	734	1	180.00
07/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	632	1	632	1	5,000.00
07/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	782	1	782	1	5,000.00
07/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	13419	14	13419	14	0.00
07/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7365	8	7365	8	0.00
07/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	7435	8	7435	8	0.00
07/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	4237	4	4237	4	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	4798	5	4798	5	1,900.00
07/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2383	3	2383	3	0.00
07/03/2016	R186 On 04-August-16			Bond Future	9.39	108.4802	9.3948	108.4802	0.00
07/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	1027	1	1027	1	0.00
07/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	995	1	995	1	0.00
07/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	1011	1	1011	1	0.00
07/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	7450	8	7450	8	0.00
07/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7391	8	7391	8	0.00
07/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7333	7	7333	7	0.00
07/03/2016	R197 On 05-May-16			Bond Future	294.71	294.7313	294.7095	294.7313	2,226.00
07/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5291	5	5291	5	0.00
07/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5301	5	5301	5	0.00
07/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5281	5	5281	5	0.00
07/03/2016	R197 On 04-August-16			Bond Future	293.82	293.8394	293.8168	293.8394	0.00
07/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	143	0	143	0	0.00
07/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	153	0	153	0	0.00
07/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	163	0	163	0	0.00
07/03/2016	R202 On 05-May-16			Bond Future	240.80	240.8204	240.8035	240.8204	43,261.00
07/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1423	2	1423	2	0.00
07/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1418	1	1418	1	0.00
07/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1420	2	1420	2	0.00
07/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7617	8	7617	8	0.00
07/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7624	8	7624	8	0.00
07/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7609	8	7609	8	0.00
07/03/2016	R202 On 04-August-16			Bond Future	241.93	241.9493	241.9317	241.9493	0.00
07/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4889	5	4889	5	0.00
07/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4893	5	4893	5	0.00
07/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4898	5	4898	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
07/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6211	6	6211	6	0.00
07/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6206	6	6206	6	0.00
07/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6217	6	6217	6	0.00
07/03/2016	R203 On 05-May-16			Bond Future	8.29	101.1573	8.2903	101.1573	54,114.00
07/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	16	0	16	0	0.00
07/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	15	0	15	0	0.00
07/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	16	0	16	0	0.00
07/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1343	1	1343	1	0.00
07/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1319	1	1319	1	0.00
07/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1331	1	1331	1	0.00
07/03/2016	R203 On 04-August-16			Bond Future	8.45	103.0727	8.4461	103.0727	0.00
07/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	54	0	54	0	0.00
07/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	56	0	56	0	0.00
07/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	55	0	55	0	0.00
07/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1296	1	1296	1	0.00
07/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1286	1	1286	1	0.00
07/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1305	1	1305	1	0.00
07/03/2016	R203 On 03-November-16			Bond Future	8.63	100.8769	8.6323	100.8769	0.00
07/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	538	1	538	1	0.00
07/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	548	1	548	1	0.00
07/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	543	1	543	1	0.00
07/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	372	0	372	0	0.00
07/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	365	0	365	0	0.00
07/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	368	0	368	0	0.00
07/03/2016	R204 On 05-May-16			Bond Future	8.67	101.4694	8.6736	101.4694	33,129.00
07/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	57	0	57	0	0.00
07/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	55	0	55	0	0.00
07/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	53	0	53	0	0.00
07/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2185	2	2185	2	0.00
07/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2163	2	2163	2	0.00
07/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2206	2	2206	2	0.00
07/03/2016	R204 On 04-August-16			Bond Future	8.80	99.3496	8.8000	99.3496	0.00
07/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	170	0	170	0	0.00
07/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	174	0	174	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
07/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	177	0	177	0	0.00
07/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2381	2	2381	2	0.00
07/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2363	2	2363	2	0.00
07/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2398	2	2398	2	0.00
07/03/2016	R204 On 03-November-16			Bond Future	8.92	101.2550	8.9193	101.2550	0.00
07/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1361	1	1361	1	0.00
07/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1384	1	1384	1	0.00
07/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1373	1	1373	1	0.00
07/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	812	1	812	1	0.00
07/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	819	1	819	1	0.00
07/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	805	1	805	1	0.00
07/03/2016	R207 On 05-May-16			Bond Future	8.90	97.1551	8.8954	97.1551	42,093.00
07/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	18	0	18	0	43.00
07/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	53	0	53	0	0.00
07/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	55	0	55	0	0.00
07/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	52	0	52	0	0.00
07/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3240	3	3240	3	0.00
07/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3211	3	3211	3	0.00
07/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3269	3	3269	3	0.00
07/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	4111	4	4111	4	0.00
07/03/2016	R207 On 04-August-16			Bond Future	9.01	95.3503	9.0065	95.3503	0.00
07/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	275	0	275	0	0.00
07/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	270	0	270	0	0.00
07/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	280	0	280	0	0.00
07/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	3174	3	3174	3	0.00
07/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	3126	3	3126	3	0.00
07/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	3150	3	3150	3	0.00
07/03/2016	R208 On 05-May-16			Bond Future	9.04	91.7593	9.0380	91.7593	45,179.00
07/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	74	0	74	0	0.00
07/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	79	0	79	0	0.00
07/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	76	0	76	0	0.00
07/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3985	4	3985	4	0.00
07/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3949	4	3949	4	0.00
07/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	4021	4	4021	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
07/03/2016	R208 On 04-August-16			Bond Future	9.13	93.4968	9.1303	93.4968	0.00
07/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	284	0	284	0	0.00
07/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	289	0	289	0	0.00
07/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	294	0	294	0	0.00
07/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4397	4	4397	4	0.00
07/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4366	4	4366	4	0.00
07/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4334	4	4334	4	0.00
07/03/2016	R208 On 03-November-16			Bond Future	9.22	91.8868	9.2152	91.8868	0.00
07/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2605	3	2605	3	0.00
07/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2645	3	2645	3	0.00
07/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2625	3	2625	3	0.00
07/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1424	1	1424	1	0.00
07/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1411	1	1411	1	0.00
07/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1398	1	1398	1	0.00
07/03/2016	R209 On 05-May-16			Bond Future	9.86	69.3089	9.8615	69.3089	33,956.00
07/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	340	0	340	0	6,700.00
07/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	29	0	29	0	6,700.00
07/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	331	0	331	0	0.00
07/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	349	0	349	0	0.00
07/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6250	6	6250	6	0.00
07/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6314	6	6314	6	0.00
07/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	11868	12	11868	12	0.00
07/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6379	7	6379	7	0.00
07/03/2016	R209 On 04-August-16			Bond Future	9.92	70.6212	9.9213	70.6212	0.00
07/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5741	6	5741	6	5,760.00
07/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1467	1	1467	1	0.00
07/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1507	1	1507	1	0.00
07/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1487	1	1487	1	0.00
07/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2296	2	2296	2	5,760.00
07/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	5976	6	5976	6	0.00
07/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1579	2	1579	2	0.00
07/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6078	6	6078	6	0.00
07/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	6026	6	6026	6	0.00
07/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4413	5	4413	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
07/03/2016	R209 On 03-November-16			Bond Future	9.98	68.8247	9.9755	68.8247	0.00
07/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4939	5	4939	5	0.00
07/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	5009	5	5009	5	0.00
07/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4974	5	4974	5	0.00
07/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3258	3	3258	3	0.00
07/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3232	3	3232	3	0.00
07/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3284	3	3284	3	0.00
07/03/2016	R210 On 05-May-16			Bond Future	181.34	181.2564	181.3375	181.2564	1,554.00
07/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3663	4	3663	4	0.00
07/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3673	4	3673	4	0.00
07/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3653	4	3653	4	0.00
07/03/2016	R210 On 04-August-16			Bond Future	184.79	184.7031	184.7854	184.7031	0.00
07/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3275	3	3275	3	0.00
07/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3285	3	3285	3	0.00
07/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3265	3	3265	3	0.00
07/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R211 On 05-May-16			Bond Future	137.51	137.5484	137.5111	137.5484	62.00
07/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1479	1	1479	1	0.00
07/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1489	1	1489	1	0.00
07/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1499	1	1499	1	0.00
07/03/2016	R211 On 04-August-16			Bond Future	138.39	138.4257	138.3875	138.4257	0.00
07/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1298	1	1298	1	0.00
07/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1318	1	1318	1	0.00
07/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1308	1	1308	1	0.00
07/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00



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07/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R212 On 05-May-16			Bond Future	143.23	143.2387	143.2278	143.2387	3,833.00
07/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
07/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1772	2	1772	2	0.00
07/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1782	2	1782	2	0.00
07/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1762	2	1762	2	0.00
07/03/2016	R212 On 04-August-16			Bond Future	144.04	144.0544	144.0433	144.0544	0.00
07/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1603	2	1603	2	0.00
07/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1613	2	1613	2	0.00
07/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1623	2	1623	2	0.00
07/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
07/03/2016	R213 On 05-May-16			Bond Future	9.74	79.9390	9.7424	79.9390	48,117.00
07/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	225	0	225	0	0.00
07/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	238	0	238	0	0.00
07/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	231	0	231	0	0.00
07/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	7127	7	7127	7	0.00
07/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	7194	7	7194	7	0.00
07/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	7061	7	7061	7	0.00
07/03/2016	R213 On 04-August-16			Bond Future	9.80	81.4526	9.8042	81.4526	0.00
07/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1219	1	1219	1	0.00
07/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1185	1	1185	1	0.00
07/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1202	1	1202	1	0.00
07/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	6705	7	6705	7	0.00
07/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6598	7	6598	7	0.00
07/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	6651	7	6651	7	0.00
07/03/2016	R213 On 03-November-16			Bond Future	9.86	79.4634	9.8634	79.4634	0.00
07/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	5142	5	5142	5	0.00
07/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	5106	5	5106	5	0.00
07/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	5070	5	5070	5	0.00
07/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	3060	3	3060	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
07/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	3035	3	3035	3	0.00
07/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3086	3	3086	3	0.00
07/03/2016	R214 On 05-May-16			Bond Future	9.95	69.5543	9.9494	69.5543	32,449.00
07/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	276	0	276	0	0.00
07/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	292	0	292	0	0.00
07/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	284	0	284	0	0.00
07/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	621	1	621	1	0.00
07/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7117	7	7117	7	0.00
07/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7187	7	7187	7	0.00
07/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7258	7	7258	7	0.00
07/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5224	5	5224	5	0.00
07/03/2016	R214 On 04-August-16			Bond Future	10.01	70.8714	10.0069	70.8714	0.00
07/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1496	1	1496	1	1,300.00
07/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	8549	8	8549	8	5,800.00
07/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1378	1	1378	1	0.00
07/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1417	1	1417	1	0.00
07/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1397	1	1397	1	0.00
07/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	449	0	449	0	1,300.00
07/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4430	4	4430	4	5,800.00
07/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	6698	7	6698	7	0.00
07/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	6810	7	6810	7	0.00
07/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6478	7	6478	7	0.00
07/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	785	1	785	1	0.00
07/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2527	3	2527	3	0.00
07/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	6754	7	6754	7	0.00
07/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	11400	12	11400	12	0.00
07/03/2016	R214 On 03-November-16			Bond Future	10.06	68.9329	10.0617	68.9329	0.00
07/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	5118	5	5118	5	0.00
07/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	5190	5	5190	5	0.00
07/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	5154	5	5154	5	0.00
07/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3389	3	3389	3	0.00
07/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3362	3	3362	3	0.00
07/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3334	3	3334	3	0.00
07/03/2016	R248 On 05-May-16			Bond Future	10.03	89.2937	10.0313	89.2937	63,582.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	292	0	292	0	0.00
07/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	283	0	283	0	0.00
07/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	275	0	275	0	0.00
07/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	9882	10	9882	10	0.00
07/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	9976	10	9976	10	0.00
07/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	9789	10	9789	10	0.00
07/03/2016	R248 On 04-August-16			Bond Future	10.09	90.9845	10.0919	90.9845	0.00
07/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1571	2	1571	2	0.00
07/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1594	2	1594	2	0.00
07/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1549	2	1549	2	0.00
07/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	9106	9	9106	9	0.00
07/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	9180	9	9180	9	0.00
07/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9255	9	9255	9	0.00
07/03/2016	R248 On 03-November-16			Bond Future	10.15	88.2903	10.1498	88.2903	0.00
07/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6392	6	6392	6	0.00
07/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6348	6	6348	6	0.00
07/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6304	6	6304	6	0.00
07/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4474	5	4474	5	0.00
07/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4439	5	4439	5	0.00
07/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4510	5	4510	5	0.00