



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 June 2016

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2016	2025 On 04-August-16			Bond Future	127.75	127.7362	127.7479	127.7362	3,004.00
15/06/2016	2025 On 04-August-16	123.86	Call	Bond Future	3888	4	3888	4	0.00
15/06/2016	2025 On 04-August-16	123.87	Call	Bond Future	3878	4	3878	4	0.00
15/06/2016	2025 On 04-August-16	123.85	Call	Bond Future	3898	4	3898	4	0.00
15/06/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2025 On 03-November-16			Bond Future	130.19	130.1786	130.1906	130.1786	0.00
15/06/2016	2025 On 03-November-16	129.23	Call	Bond Future	961	1	961	1	0.00
15/06/2016	2025 On 03-November-16	129.22	Call	Bond Future	971	1	971	1	0.00
15/06/2016	2025 On 03-November-16	129.21	Call	Bond Future	981	1	981	1	0.00
15/06/2016	2025 On 03-November-16	129.22	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2025 On 03-November-16	129.23	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2025 On 03-November-16	129.21	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2030 On 04-August-16			Bond Future	9.55	88.0787	9.5492	88.0787	25,310.00
15/06/2016	2030 On 04-August-16	10.17	Call	Bond Future	4124	4	4124	4	0.00
15/06/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2030 On 03-November-16			Bond Future	9.60	89.7577	9.6014	89.7577	0.00
15/06/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
15/06/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
15/06/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
15/06/2016	2030 On 03-November-16	9.33	Put	Bond Future	1867	2	1867	2	0.00
15/06/2016	2030 On 03-November-16	9.34	Put	Bond Future	1798	2	1798	2	0.00
15/06/2016	2030 On 03-November-16	9.35	Put	Bond Future	1728	2	1728	2	0.00
15/06/2016	2032 On 04-August-16			Bond Future	9.67	91.1121	9.6685	91.1121	11,433.00
15/06/2016	2032 On 04-August-16	8.99	Call	Bond Future	308	0	308	0	0.00
15/06/2016	2032 On 04-August-16	9.01	Call	Bond Future	330	0	330	0	0.00
15/06/2016	2032 On 04-August-16	9.00	Call	Bond Future	319	0	319	0	0.00
15/06/2016	2032 On 04-August-16	9.00	Put	Bond Future	5410	6	5410	6	0.00
15/06/2016	2032 On 04-August-16	9.01	Put	Bond Future	5342	6	5342	6	0.00
15/06/2016	2032 On 04-August-16	8.99	Put	Bond Future	5479	6	5479	6	0.00
15/06/2016	2032 On 03-November-16			Bond Future	9.72	88.6898	9.7241	88.6898	0.00
15/06/2016	2032 On 03-November-16	10.28	Call	Bond Future	5401	5	5401	5	0.00
15/06/2016	2032 On 03-November-16	10.30	Call	Bond Future	5495	5	5495	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
15/06/2016	2032 On 03-November-16	10.29	Call	Bond Future	5448	5	5448	5	0.00
15/06/2016	2032 On 03-November-16	10.28	Put	Bond Future	1518	2	1518	2	0.00
15/06/2016	2032 On 03-November-16	10.29	Put	Bond Future	1497	2	1497	2	0.00
15/06/2016	2032 On 03-November-16	10.30	Put	Bond Future	1477	2	1477	2	0.00
15/06/2016	2032 On 02-February-17			Bond Future	9.77	90.4760	9.7726	90.4760	0.00
15/06/2016	2032 On 02-February-17	9.51	Call	Bond Future	3092	3	3092	3	0.00
15/06/2016	2032 On 02-February-17	9.53	Call	Bond Future	3154	3	3154	3	0.00
15/06/2016	2032 On 02-February-17	9.52	Call	Bond Future	3123	3	3123	3	0.00
15/06/2016	2032 On 02-February-17	9.52	Put	Bond Future	4953	5	4953	5	0.00
15/06/2016	2032 On 02-February-17	9.51	Put	Bond Future	4995	5	4995	5	0.00
15/06/2016	2032 On 02-February-17	9.53	Put	Bond Future	4910	5	4910	5	0.00
15/06/2016	2033 On 04-August-16			Bond Future	108.59	108.5838	108.5937	108.5838	4,159.00
15/06/2016	2033 On 04-August-16	104.99	Call	Bond Future	3604	4	3604	4	0.00
15/06/2016	2033 On 04-August-16	105.00	Call	Bond Future	3594	4	3594	4	0.00
15/06/2016	2033 On 04-August-16	105.01	Call	Bond Future	3584	4	3584	4	0.00
15/06/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2033 On 03-November-16			Bond Future	109.65	109.6407	109.6509	109.6407	0.00
15/06/2016	2033 On 03-November-16	109.18	Call	Bond Future	471	0	471	0	0.00
15/06/2016	2033 On 03-November-16	109.17	Call	Bond Future	481	0	481	0	0.00
15/06/2016	2033 On 03-November-16	109.16	Call	Bond Future	491	0	491	0	0.00
15/06/2016	2033 On 03-November-16	109.16	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2033 On 03-November-16	109.17	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2033 On 03-November-16	109.18	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2037 On 04-August-16			Bond Future	9.82	88.0743	9.8238	88.0743	40,983.00
15/06/2016	2037 On 04-August-16	9.24	Call	Bond Future	495	0	495	0	0.00
15/06/2016	2037 On 04-August-16	9.25	Call	Bond Future	510	0	510	0	0.00
15/06/2016	2037 On 04-August-16	9.26	Call	Bond Future	526	0	526	0	0.00
15/06/2016	2037 On 04-August-16	9.25	Put	Bond Future	5259	6	5259	6	0.00
15/06/2016	2037 On 04-August-16	9.26	Put	Bond Future	5189	6	5189	6	0.00
15/06/2016	2037 On 04-August-16	9.24	Put	Bond Future	5331	6	5331	6	0.00
15/06/2016	2037 On 03-November-16			Bond Future	9.88	89.7532	9.8762	89.7532	0.00
15/06/2016	2037 On 03-November-16	10.35	Call	Bond Future	5519	5	5519	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
15/06/2016	2037 On 03-November-16	10.36	Call	Bond Future	5568	5	5568	5	0.00
15/06/2016	2037 On 03-November-16	10.37	Call	Bond Future	5617	5	5617	5	0.00
15/06/2016	2037 On 03-November-16	10.36	Put	Bond Future	1892	2	1892	2	0.00
15/06/2016	2037 On 03-November-16	10.37	Put	Bond Future	1868	2	1868	2	0.00
15/06/2016	2037 On 03-November-16	10.35	Put	Bond Future	1917	2	1917	2	0.00
15/06/2016	2037 On 02-February-17			Bond Future	9.92	87.3039	9.9227	87.3039	0.00
15/06/2016	2037 On 02-February-17	9.66	Call	Bond Future	3477	3	3477	3	0.00
15/06/2016	2037 On 02-February-17	9.68	Call	Bond Future	3545	3	3545	3	0.00
15/06/2016	2037 On 02-February-17	9.67	Call	Bond Future	3511	3	3511	3	0.00
15/06/2016	2037 On 02-February-17	9.66	Put	Bond Future	5559	6	5559	6	0.00
15/06/2016	2037 On 02-February-17	9.67	Put	Bond Future	5513	6	5513	6	0.00
15/06/2016	2037 On 02-February-17	9.68	Put	Bond Future	5466	6	5466	6	0.00
15/06/2016	2038 On 04-August-16			Bond Future	134.63	134.6174	134.6301	134.6174	22,166.00
15/06/2016	2038 On 04-August-16	129.31	Call	Bond Future	5320	5	5320	5	0.00
15/06/2016	2038 On 04-August-16	129.30	Call	Bond Future	5330	5	5330	5	0.00
15/06/2016	2038 On 04-August-16	129.32	Call	Bond Future	5310	5	5310	5	0.00
15/06/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2038 On 03-November-16			Bond Future	137.20	137.1913	137.2043	137.1913	0.00
15/06/2016	2038 On 03-November-16	136.33	Call	Bond Future	874	1	874	1	0.00
15/06/2016	2038 On 03-November-16	136.32	Call	Bond Future	884	1	884	1	0.00
15/06/2016	2038 On 03-November-16	136.31	Call	Bond Future	894	1	894	1	0.00
15/06/2016	2038 On 03-November-16	136.32	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2038 On 03-November-16	136.31	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2038 On 03-November-16	136.33	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2040 On 04-August-16			Bond Future	9.89	91.6202	9.8890	91.6202	722.00
15/06/2016	2040 On 04-August-16	9.51	Call	Bond Future	954	1	954	1	0.00
15/06/2016	2040 On 04-August-16	9.50	Call	Bond Future	929	1	929	1	0.00
15/06/2016	2040 On 04-August-16	9.49	Call	Bond Future	906	1	906	1	0.00
15/06/2016	2040 On 04-August-16	9.51	Put	Bond Future	4254	5	4254	5	0.00
15/06/2016	2040 On 04-August-16	9.50	Put	Bond Future	4319	5	4319	5	0.00
15/06/2016	2040 On 04-August-16	9.49	Put	Bond Future	4385	5	4385	5	0.00
15/06/2016	2040 On 03-November-16			Bond Future	9.94	93.3668	9.9418	93.3668	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
15/06/2016	2040 On 03-November-16	9.70	Call	Bond Future	2792	3	2792	3	0.00
15/06/2016	2040 On 03-November-16	9.71	Call	Bond Future	2827	3	2827	3	0.00
15/06/2016	2040 On 03-November-16	9.69	Call	Bond Future	2757	3	2757	3	0.00
15/06/2016	2040 On 03-November-16	9.69	Put	Bond Future	4906	5	4906	5	0.00
15/06/2016	2040 On 03-November-16	9.71	Put	Bond Future	4803	5	4803	5	0.00
15/06/2016	2040 On 03-November-16	9.70	Put	Bond Future	4854	5	4854	5	0.00
15/06/2016	2044 On 04-August-16			Bond Future	9.91	88.8429	9.9080	88.8429	19,251.00
15/06/2016	2044 On 04-August-16	9.51	Call	Bond Future	918	1	918	1	0.00
15/06/2016	2044 On 04-August-16	9.50	Call	Bond Future	894	1	894	1	0.00
15/06/2016	2044 On 04-August-16	9.49	Call	Bond Future	871	1	871	1	0.00
15/06/2016	2044 On 04-August-16	9.50	Put	Bond Future	4484	5	4484	5	0.00
15/06/2016	2044 On 04-August-16	9.51	Put	Bond Future	4416	5	4416	5	0.00
15/06/2016	2044 On 04-August-16	9.49	Put	Bond Future	4551	5	4551	5	0.00
15/06/2016	2044 On 03-November-16			Bond Future	9.96	90.5366	9.9595	90.5366	0.00
15/06/2016	2044 On 03-November-16	10.42	Call	Bond Future	5899	6	5899	6	0.00
15/06/2016	2044 On 03-November-16	10.43	Call	Bond Future	5950	6	5950	6	0.00
15/06/2016	2044 On 03-November-16	10.41	Call	Bond Future	5848	6	5848	6	0.00
15/06/2016	2044 On 03-November-16	10.43	Put	Bond Future	2136	2	2136	2	0.00
15/06/2016	2044 On 03-November-16	10.42	Put	Bond Future	2163	2	2163	2	0.00
15/06/2016	2044 On 03-November-16	10.41	Put	Bond Future	2190	2	2190	2	0.00
15/06/2016	2044 On 02-February-17			Bond Future	10.01	87.9778	10.0053	87.9778	0.00
15/06/2016	2044 On 02-February-17	9.77	Call	Bond Future	3924	4	3924	4	0.00
15/06/2016	2044 On 02-February-17	9.76	Call	Bond Future	3887	4	3887	4	0.00
15/06/2016	2044 On 02-February-17	9.78	Call	Bond Future	3960	4	3960	4	0.00
15/06/2016	2044 On 02-February-17	9.77	Put	Bond Future	5926	6	5926	6	0.00
15/06/2016	2044 On 02-February-17	9.78	Put	Bond Future	5876	6	5876	6	0.00
15/06/2016	2044 On 02-February-17	9.76	Put	Bond Future	5976	6	5976	6	0.00
15/06/2016	2046 On 04-August-16			Bond Future	135.36	134.7654	135.3586	134.7654	16,620.00
15/06/2016	2046 On 04-August-16	129.00	Call	Bond Future	6359	6	6359	6	0.00
15/06/2016	2046 On 04-August-16	129.01	Call	Bond Future	6349	6	6349	6	0.00
15/06/2016	2046 On 04-August-16	129.02	Call	Bond Future	6339	6	6339	6	0.00
15/06/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2016	2046 On 03-November-16			Bond Future	136.44	135.8364	136.4412	135.8364	0.00
15/06/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
15/06/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
15/06/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
15/06/2016	2046 On 03-November-16	137.09	Put	Bond Future	649	1	649	1	0.00
15/06/2016	2046 On 03-November-16	137.07	Put	Bond Future	629	1	629	1	0.00
15/06/2016	2046 On 03-November-16	137.08	Put	Bond Future	639	1	639	1	0.00
15/06/2016	2050 On 04-August-16			Bond Future	144.21	144.2009	144.2146	144.2009	21,135.00
15/06/2016	2050 On 04-August-16	139.12	Call	Bond Future	5095	5	5095	5	0.00
15/06/2016	2050 On 04-August-16	139.14	Call	Bond Future	5075	5	5075	5	0.00
15/06/2016	2050 On 04-August-16	139.13	Call	Bond Future	5085	5	5085	5	0.00
15/06/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
15/06/2016	2050 On 03-November-16			Bond Future	146.97	146.9582	146.9724	146.9582	0.00
15/06/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
15/06/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
15/06/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
15/06/2016	2050 On 03-November-16	149.53	Put	Bond Future	2558	3	2558	3	0.00
15/06/2016	2050 On 03-November-16	149.54	Put	Bond Future	2568	3	2568	3	0.00
15/06/2016	2050 On 03-November-16	149.52	Put	Bond Future	2548	3	2548	3	0.00
15/06/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	AL37 On 04-August-16			Index Future	485.78	484.4100	485.7810	484.4100	15.00
15/06/2016	AL37 On 03-November-16			Index Future	495.14	493.7440	495.1420	493.7440	0.00
15/06/2016	AL7T On 04-August-16			Index Future	558.39	555.9470	558.3910	555.9470	11.00
15/06/2016	AL7T On 03-November-16			Index Future	569.15	566.6580	569.1510	566.6580	0.00
15/06/2016	ALBI On 04-August-16			Index Future	507.23	504.9460	507.2320	504.9460	723.00
15/06/2016	ALBI On 03-November-16			Index Future	517.01	514.6760	517.0050	514.6760	0.00
15/06/2016	ALBI On 02-February-17			Index Future	527.41	525.0370	527.4080	525.0370	0.00
15/06/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/06/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/06/2016	EL28 On 04-August-16			Bond Future	132.50	132.4905	132.5041	132.4905	0.00
15/06/2016	EL28 On 04-August-16	126.86	Call	Bond Future	5644	6	5644	6	0.00
15/06/2016	EL28 On 04-August-16	126.87	Call	Bond Future	5634	6	5634	6	0.00
15/06/2016	EL28 On 04-August-16	126.88	Call	Bond Future	5624	6	5624	6	0.00
15/06/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
15/06/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
15/06/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
15/06/2016	EL28 On 03-November-16			Bond Future	133.37	133.3592	133.3732	133.3592	0.00
15/06/2016	EL28 On 03-November-16	132.15	Call	Bond Future	1223	1	1223	1	0.00
15/06/2016	EL28 On 03-November-16	132.17	Call	Bond Future	1203	1	1203	1	0.00
15/06/2016	EL28 On 03-November-16	132.16	Call	Bond Future	1213	1	1213	1	0.00
15/06/2016	EL28 On 03-November-16	132.15	Put	Bond Future	0	0	0	0	0.00
15/06/2016	EL28 On 03-November-16	132.16	Put	Bond Future	0	0	0	0	0.00
15/06/2016	EL28 On 03-November-16	132.17	Put	Bond Future	0	0	0	0	0.00
15/06/2016	ES33 On 04-August-16			Bond Future	10.69	77.7787	10.6886	77.7787	8,837.00
15/06/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
15/06/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
15/06/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
15/06/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2897	3	2897	3	0.00
15/06/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2764	3	2764	3	0.00
15/06/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2831	3	2831	3	0.00
15/06/2016	ES33 On 03-November-16			Bond Future	10.77	75.4684	10.7738	75.4684	0.00
15/06/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3210	3	3210	3	0.00
15/06/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3094	3	3094	3	0.00
15/06/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3152	3	3152	3	0.00
15/06/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
15/06/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
15/06/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
15/06/2016	ES33 On 02-February-17			Bond Future	10.86	76.9883	10.8555	76.9883	0.00
15/06/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
15/06/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
15/06/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
15/06/2016	ES33 On 02-February-17	10.60	Put	Bond Future	1585	2	1585	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
15/06/2016	ES33 On 02-February-17	10.61	Put	Bond Future	1522	2	1522	2	0.00
15/06/2016	ES33 On 02-February-17	10.59	Put	Bond Future	1648	2	1648	2	0.00
15/06/2016	ES42 On 04-August-16			Bond Future	10.84	81.8395	10.8382	81.8395	7,270.00
15/06/2016	ES42 On 03-November-16			Bond Future	10.92	79.1367	10.9222	79.1367	0.00
15/06/2016	GOVI On 04-August-16			GOVI	505.96	503.7990	505.9630	503.7990	449.00
15/06/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
15/06/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
15/06/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
15/06/2016	GOVI On 04-August-16	521.01	Put	GOVI	150470	17	150470	17	0.00
15/06/2016	GOVI On 04-August-16	520.99	Put	GOVI	150270	17	150270	17	0.00
15/06/2016	GOVI On 04-August-16	521.00	Put	GOVI	150370	17	150370	17	0.00
15/06/2016	GOVI On 03-November-16			GOVI	515.71	513.5060	515.7120	513.5060	127.00
15/06/2016	GOVI On 03-November-16	476.11	Call	GOVI	396020	37	396020	37	0.00
15/06/2016	GOVI On 03-November-16	476.12	Call	GOVI	395920	37	395920	37	0.00
15/06/2016	GOVI On 03-November-16	476.13	Call	GOVI	395820	37	395820	37	0.00
15/06/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
15/06/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
15/06/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
15/06/2016	GOVI On 02-February-17			GOVI	526.09	523.8430	526.0880	523.8430	0.00
15/06/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
15/06/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
15/06/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
15/06/2016	GOVI On 02-February-17	533.33	Put	GOVI	72420	9	72420	9	0.00
15/06/2016	GOVI On 02-February-17	533.34	Put	GOVI	72520	9	72520	9	0.00
15/06/2016	GOVI On 02-February-17	533.32	Put	GOVI	72320	9	72320	9	0.00
15/06/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/06/2016	IGOV On 04-August-16			Index Future	248.15	248.0550	248.1520	248.0550	1,081.00
15/06/2016	IGOV On 03-November-16			Index Future	252.95	252.8490	252.9490	252.8490	24.00
15/06/2016	IGOV On 02-February-17			Index Future	258.05	257.9540	258.0530	257.9540	0.00
15/06/2016	ILBI On 04-August-16			Index Future	672.24	672.3280	672.2360	672.3280	156.00
15/06/2016	ILBI On 03-November-16			Index Future	685.07	685.1600	685.0660	685.1600	0.00
15/06/2016	IS01 On 19-December-16			Interest Rate Swap	100.09	100.0926	100.0925	100.0926	0.00
15/06/2016	IS01 On 16-March-17			Interest Rate Swap	100.10	100.0965	100.0959	100.0965	0.00
15/06/2016	IS01 On 15-June-17			Interest Rate Swap	99.81	99.8089	99.8058	99.8089	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
15/06/2016	IS01 On 21-September-17			Interest Rate Swap	99.97	99.9744	99.9680	99.9744	0.00
15/06/2016	IS02 On 18-December-17			Interest Rate Swap	100.37	100.3820	100.3748	100.3820	0.00
15/06/2016	IS02 On 16-March-18			Interest Rate Swap	99.80	99.8051	99.7954	99.8051	0.00
15/06/2016	IS02 On 15-June-18			Interest Rate Swap	99.61	99.6549	99.6069	99.6549	0.00
15/06/2016	IS02 On 21-September-18			Interest Rate Swap	99.84	99.9033	99.8431	99.9033	0.00
15/06/2016	IS05 On 17-December-20			Interest Rate Swap	100.03	100.0899	100.0283	100.0899	0.00
15/06/2016	IS05 On 16-March-21			Interest Rate Swap	99.50	99.5683	99.4963	99.5683	0.00
15/06/2016	IS05 On 15-June-21			Interest Rate Swap	98.93	99.0123	98.9349	99.0123	0.00
15/06/2016	IS05 On 21-September-21			Interest Rate Swap	99.35	99.4286	99.3501	99.4286	0.00
15/06/2016	IS10 On 17-December-25			Interest Rate Swap	101.77	101.8646	101.7721	101.8646	0.00
15/06/2016	IS10 On 16-March-26			Interest Rate Swap	98.99	99.0923	98.9910	99.0923	0.00
15/06/2016	IS10 On 15-June-26			Interest Rate Swap	97.86	97.9677	97.8605	97.9677	0.00
15/06/2016	IS10 On 21-September-26			Interest Rate Swap	99.96	100.0776	99.9650	100.0776	0.00
15/06/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/06/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/06/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/06/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/06/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
15/06/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.34	92.6600	7.3400	92.6600	0.00
15/06/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
15/06/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
15/06/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.54	92.4600	7.5400	92.4600	0.00
15/06/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
15/06/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
15/06/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
15/06/2016	JBAF On 21-June-17			Jibar Tradeable Future	7.97	92.0300	7.9700	92.0300	0.00
15/06/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.05	91.9500	8.0500	91.9500	0.00
15/06/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.13	91.8700	8.1300	91.8700	0.00
15/06/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.19	91.8100	8.1900	91.8100	0.00
15/06/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
15/06/2016	R023 On 04-August-16			Bond Future	8.91	97.4067	8.9123	97.4067	11,289.00
15/06/2016	R023 On 04-August-16	8.24	Call	Bond Future	152	0	152	0	0.00
15/06/2016	R023 On 04-August-16	8.26	Call	Bond Future	164	0	164	0	0.00
15/06/2016	R023 On 04-August-16	8.25	Call	Bond Future	158	0	158	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
15/06/2016	R023 On 04-August-16	8.25	Put	Bond Future	3343	4	3343	4	0.00
15/06/2016	R023 On 04-August-16	8.24	Put	Bond Future	3387	4	3387	4	0.00
15/06/2016	R023 On 04-August-16	8.26	Put	Bond Future	3300	4	3300	4	0.00
15/06/2016	R023 On 03-November-16			Bond Future	8.97	95.3319	8.9690	95.3319	0.00
15/06/2016	R023 On 03-November-16	9.73	Call	Bond Future	4003	4	4003	4	0.00
15/06/2016	R023 On 03-November-16	9.75	Call	Bond Future	4071	4	4071	4	0.00
15/06/2016	R023 On 03-November-16	9.74	Call	Bond Future	4037	4	4037	4	0.00
15/06/2016	R023 On 03-November-16	9.74	Put	Bond Future	594	1	594	1	0.00
15/06/2016	R023 On 03-November-16	9.75	Put	Bond Future	585	1	585	1	0.00
15/06/2016	R023 On 03-November-16	9.73	Put	Bond Future	604	1	604	1	0.00
15/06/2016	R023 On 02-February-17			Bond Future	9.02	97.2516	9.0160	97.2516	0.00
15/06/2016	R023 On 02-February-17	8.86	Call	Bond Future	1929	2	1929	2	0.00
15/06/2016	R023 On 02-February-17	8.85	Call	Bond Future	1909	2	1909	2	0.00
15/06/2016	R023 On 02-February-17	8.84	Call	Bond Future	1888	2	1888	2	0.00
15/06/2016	R023 On 02-February-17	8.85	Put	Bond Future	2646	3	2646	3	0.00
15/06/2016	R023 On 02-February-17	8.84	Put	Bond Future	2671	3	2671	3	0.00
15/06/2016	R023 On 02-February-17	8.86	Put	Bond Future	2622	3	2622	3	0.00
15/06/2016	R035 On 04-August-16			Bond Future	9.76	95.8552	9.7569	95.8552	5,505.00
15/06/2016	R035 On 04-August-16	10.35	Call	Bond Future	4566	4	4566	4	0.00
15/06/2016	R035 On 04-August-16	10.36	Call	Bond Future	4640	4	4640	4	0.00
15/06/2016	R035 On 04-August-16	10.37	Call	Bond Future	4713	4	4713	4	0.00
15/06/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R035 On 03-November-16			Bond Future	9.81	93.1802	9.8128	93.1802	0.00
15/06/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
15/06/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
15/06/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
15/06/2016	R035 On 03-November-16	9.59	Put	Bond Future	1790	2	1790	2	0.00
15/06/2016	R035 On 03-November-16	9.57	Put	Bond Future	1953	3	1953	3	0.00
15/06/2016	R035 On 03-November-16	9.58	Put	Bond Future	1871	2	1871	2	0.00
15/06/2016	R186 On 04-August-16			Bond Future	9.15	109.8139	9.1515	109.8139	99,585.00
15/06/2016	R186 On 04-August-16	8.90	Call	Bond Future	916	1	916	1	500.00
15/06/2016	R186 On 04-August-16	8.85	Call	Bond Future	802	1	802	1	750.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2016	R186 On 04-August-16	9.60	Call	Bond Future	3637	3	3637	3	0.00
15/06/2016	R186 On 04-August-16	8.51	Call	Bond Future	278	0	278	0	0.00
15/06/2016	R186 On 04-August-16	8.49	Call	Bond Future	259	0	259	0	0.00
15/06/2016	R186 On 04-August-16	10.00	Call	Bond Future	5892	5	5892	5	0.00
15/06/2016	R186 On 04-August-16	9.25	Call	Bond Future	2022	2	2022	2	0.00
15/06/2016	R186 On 04-August-16	9.35	Call	Bond Future	2437	2	2437	2	500.00
15/06/2016	R186 On 04-August-16	9.40	Call	Bond Future	2660	2	2660	2	0.00
15/06/2016	R186 On 04-August-16	9.30	Call	Bond Future	2225	2	2225	2	500.00
15/06/2016	R186 On 04-August-16	8.50	Call	Bond Future	268	0	268	0	0.00
15/06/2016	R186 On 04-August-16	8.90	Put	Bond Future	2697	3	2697	3	0.00
15/06/2016	R186 On 04-August-16	9.60	Put	Bond Future	557	1	557	1	5,635.00
15/06/2016	R186 On 04-August-16	8.49	Put	Bond Future	5028	6	5028	6	0.00
15/06/2016	R186 On 04-August-16	8.85	Put	Bond Future	2941	3	2941	3	0.00
15/06/2016	R186 On 04-August-16	10.00	Put	Bond Future	165	0	165	0	6,500.00
15/06/2016	R186 On 04-August-16	8.51	Put	Bond Future	4899	5	4899	5	0.00
15/06/2016	R186 On 04-August-16	8.50	Put	Bond Future	4963	5	4963	5	0.00
15/06/2016	R186 On 04-August-16	9.25	Put	Bond Future	1335	2	1335	2	1,000.00
15/06/2016	R186 On 04-August-16	9.35	Put	Bond Future	1059	1	1059	1	0.00
15/06/2016	R186 On 04-August-16	9.40	Put	Bond Future	938	1	938	1	5,000.00
15/06/2016	R186 On 04-August-16	9.30	Put	Bond Future	1192	1	1192	1	0.00
15/06/2016	R186 On 03-November-16			Bond Future	9.20	111.9068	9.2026	111.9068	10.00
15/06/2016	R186 On 03-November-16	9.66	Call	Bond Future	4576	4	4576	4	0.00
15/06/2016	R186 On 03-November-16	8.96	Call	Bond Future	1997	2	1997	2	0.00
15/06/2016	R186 On 03-November-16	9.40	Call	Bond Future	3486	3	3486	3	1,425.00
15/06/2016	R186 On 03-November-16	9.20	Call	Bond Future	2749	3	2749	3	1,425.00
15/06/2016	R186 On 03-November-16	8.95	Call	Bond Future	1968	2	1968	2	0.00
15/06/2016	R186 On 03-November-16	8.97	Call	Bond Future	2025	2	2025	2	0.00
15/06/2016	R186 On 03-November-16	9.71	Call	Bond Future	4801	5	4801	5	0.00
15/06/2016	R186 On 03-November-16	9.66	Put	Bond Future	1498	2	1498	2	5,000.00
15/06/2016	R186 On 03-November-16	9.71	Put	Bond Future	1394	2	1394	2	5,000.00
15/06/2016	R186 On 03-November-16	8.96	Put	Bond Future	3679	4	3679	4	0.00
15/06/2016	R186 On 03-November-16	8.97	Put	Bond Future	3637	4	3637	4	0.00
15/06/2016	R186 On 03-November-16	9.20	Put	Bond Future	2767	3	2767	3	0.00
15/06/2016	R186 On 03-November-16	8.95	Put	Bond Future	3721	4	3721	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
15/06/2016	R186 On 03-November-16	9.40	Put	Bond Future	2142	2	2142	2	0.00
15/06/2016	R197 On 04-August-16			Bond Future	298.81	298.7879	298.8148	298.7879	1,845.00
15/06/2016	R197 On 04-August-16	293.98	Call	Bond Future	4835	5	4835	5	0.00
15/06/2016	R197 On 04-August-16	293.96	Call	Bond Future	4855	5	4855	5	0.00
15/06/2016	R197 On 04-August-16	293.97	Call	Bond Future	4845	5	4845	5	0.00
15/06/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R197 On 03-November-16			Bond Future	304.53	304.5005	304.5285	304.5005	0.00
15/06/2016	R197 On 03-November-16	303.56	Call	Bond Future	968	1	968	1	0.00
15/06/2016	R197 On 03-November-16	303.58	Call	Bond Future	948	1	948	1	0.00
15/06/2016	R197 On 03-November-16	303.57	Call	Bond Future	958	1	958	1	0.00
15/06/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R202 On 04-August-16			Bond Future	249.24	249.2192	249.2424	249.2192	37,553.00
15/06/2016	R202 On 04-August-16	243.26	Call	Bond Future	7072	7	7072	7	0.00
15/06/2016	R202 On 04-August-16	243.25	Call	Bond Future	7080	7	7080	7	0.00
15/06/2016	R202 On 04-August-16	243.24	Call	Bond Future	7087	7	7087	7	0.00
15/06/2016	R202 On 04-August-16	243.25	Put	Bond Future	1087	1	1087	1	0.00
15/06/2016	R202 On 04-August-16	243.26	Put	Bond Future	1090	1	1090	1	0.00
15/06/2016	R202 On 04-August-16	243.24	Put	Bond Future	1085	1	1085	1	0.00
15/06/2016	R202 On 03-November-16			Bond Future	254.01	253.9843	254.0082	253.9843	0.00
15/06/2016	R202 On 03-November-16	253.85	Call	Bond Future	158	0	158	0	0.00
15/06/2016	R202 On 03-November-16	253.86	Call	Bond Future	148	0	148	0	0.00
15/06/2016	R202 On 03-November-16	253.87	Call	Bond Future	138	0	138	0	0.00
15/06/2016	R202 On 03-November-16	253.86	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R202 On 03-November-16	253.87	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R202 On 03-November-16	253.85	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R203 On 04-August-16			Bond Future	7.81	103.6776	7.8099	103.6776	58,097.00
15/06/2016	R203 On 04-August-16	7.24	Call	Bond Future	23	0	23	0	0.00
15/06/2016	R203 On 04-August-16	7.26	Call	Bond Future	25	0	25	0	0.00
15/06/2016	R203 On 04-August-16	7.25	Call	Bond Future	24	0	24	0	0.00
15/06/2016	R203 On 04-August-16	7.24	Put	Bond Future	617	1	617	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2016	R203 On 04-August-16	7.26	Put	Bond Future	599	1	599	1	0.00
15/06/2016	R203 On 04-August-16	7.25	Put	Bond Future	608	1	608	1	0.00
15/06/2016	R203 On 03-November-16			Bond Future	7.81	101.4817	7.8147	101.4817	0.00
15/06/2016	R203 On 03-November-16	8.84	Call	Bond Future	865	1	865	1	0.00
15/06/2016	R203 On 03-November-16	8.86	Call	Bond Future	879	1	879	1	0.00
15/06/2016	R203 On 03-November-16	8.85	Call	Bond Future	872	1	872	1	0.00
15/06/2016	R203 On 03-November-16	8.85	Put	Bond Future	37	0	37	0	0.00
15/06/2016	R203 On 03-November-16	8.86	Put	Bond Future	36	0	36	0	0.00
15/06/2016	R203 On 03-November-16	8.84	Put	Bond Future	38	0	38	0	0.00
15/06/2016	R203 On 02-February-17			Bond Future	7.70	103.5253	7.6973	103.5253	0.00
15/06/2016	R203 On 02-February-17	7.70	Call	Bond Future	234	0	234	0	0.00
15/06/2016	R203 On 02-February-17	7.72	Call	Bond Future	240	0	240	0	0.00
15/06/2016	R203 On 02-February-17	7.71	Call	Bond Future	237	0	237	0	0.00
15/06/2016	R203 On 02-February-17	7.71	Put	Bond Future	230	0	230	0	0.00
15/06/2016	R203 On 02-February-17	7.70	Put	Bond Future	233	0	233	0	0.00
15/06/2016	R203 On 02-February-17	7.72	Put	Bond Future	227	0	227	0	0.00
15/06/2016	R204 On 04-August-16			Bond Future	8.23	100.4396	8.2274	100.4396	31,602.00
15/06/2016	R204 On 04-August-16	7.76	Call	Bond Future	94	0	94	0	0.00
15/06/2016	R204 On 04-August-16	7.75	Call	Bond Future	90	0	90	0	0.00
15/06/2016	R204 On 04-August-16	7.74	Call	Bond Future	87	0	87	0	0.00
15/06/2016	R204 On 04-August-16	7.75	Put	Bond Future	1101	1	1101	1	0.00
15/06/2016	R204 On 04-August-16	7.74	Put	Bond Future	1119	1	1119	1	0.00
15/06/2016	R204 On 04-August-16	7.76	Put	Bond Future	1084	1	1084	1	0.00
15/06/2016	R204 On 03-November-16			Bond Future	8.28	102.3539	8.2783	102.3539	0.00
15/06/2016	R204 On 03-November-16	9.22	Call	Bond Future	1899	2	1899	2	0.00
15/06/2016	R204 On 03-November-16	9.21	Call	Bond Future	1883	2	1883	2	0.00
15/06/2016	R204 On 03-November-16	9.23	Call	Bond Future	1915	2	1915	2	0.00
15/06/2016	R204 On 03-November-16	9.22	Put	Bond Future	128	0	128	0	0.00
15/06/2016	R204 On 03-November-16	9.23	Put	Bond Future	126	0	126	0	0.00
15/06/2016	R204 On 03-November-16	9.21	Put	Bond Future	131	0	131	0	0.00
15/06/2016	R204 On 02-February-17			Bond Future	8.30	100.3724	8.2966	100.3724	0.00
15/06/2016	R204 On 02-February-17	8.28	Call	Bond Future	726	1	726	1	0.00
15/06/2016	R204 On 02-February-17	8.29	Call	Bond Future	735	1	735	1	0.00
15/06/2016	R204 On 02-February-17	8.30	Call	Bond Future	744	1	744	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2016	R204 On 02-February-17	8.28	Put	Bond Future	754	1	754	1	0.00
15/06/2016	R204 On 02-February-17	8.29	Put	Bond Future	746	1	746	1	0.00
15/06/2016	R204 On 02-February-17	8.30	Put	Bond Future	738	1	738	1	0.00
15/06/2016	R207 On 04-August-16			Bond Future	8.51	96.5827	8.5149	96.5827	76,760.00
15/06/2016	R207 On 04-August-16	8.00	Call	Bond Future	129	0	129	0	0.00
15/06/2016	R207 On 04-August-16	7.99	Call	Bond Future	124	0	124	0	0.00
15/06/2016	R207 On 04-August-16	8.01	Call	Bond Future	134	0	134	0	0.00
15/06/2016	R207 On 04-August-16	7.99	Put	Bond Future	1637	2	1637	2	0.00
15/06/2016	R207 On 04-August-16	8.00	Put	Bond Future	1613	2	1613	2	0.00
15/06/2016	R207 On 04-August-16	8.01	Put	Bond Future	1589	2	1589	2	0.00
15/06/2016	R207 On 02-February-17			Bond Future	8.61	96.7619	8.6071	96.7619	0.00
15/06/2016	R207 On 02-February-17	8.91	Call	Bond Future	1570	2	1570	2	62.00
15/06/2016	R207 On 02-February-17	9.22	Call	Bond Future	2079	2	2079	2	0.00
15/06/2016	R207 On 02-February-17	9.24	Call	Bond Future	2114	2	2114	2	0.00
15/06/2016	R207 On 02-February-17	9.23	Call	Bond Future	2097	2	2097	2	0.00
15/06/2016	R207 On 02-February-17	8.91	Put	Bond Future	819	1	819	1	0.00
15/06/2016	R207 On 02-February-17	9.22	Put	Bond Future	566	1	566	1	0.00
15/06/2016	R207 On 02-February-17	9.23	Put	Bond Future	559	1	559	1	0.00
15/06/2016	R207 On 02-February-17	9.24	Put	Bond Future	552	1	552	1	0.00
15/06/2016	R208 On 04-August-16			Bond Future	8.67	94.9457	8.6712	94.9457	48,487.00
15/06/2016	R208 On 04-August-16	7.99	Call	Bond Future	96	0	96	0	0.00
15/06/2016	R208 On 04-August-16	8.00	Call	Bond Future	100	0	100	0	0.00
15/06/2016	R208 On 04-August-16	8.01	Call	Bond Future	104	0	104	0	0.00
15/06/2016	R208 On 04-August-16	7.99	Put	Bond Future	2580	3	2580	3	0.00
15/06/2016	R208 On 04-August-16	8.00	Put	Bond Future	2547	3	2547	3	0.00
15/06/2016	R208 On 04-August-16	8.01	Put	Bond Future	2514	3	2514	3	0.00
15/06/2016	R208 On 03-November-16			Bond Future	8.73	93.3525	8.7280	93.3525	0.00
15/06/2016	R208 On 03-November-16	9.57	Call	Bond Future	3182	3	3182	3	0.00
15/06/2016	R208 On 03-November-16	9.59	Call	Bond Future	3236	3	3236	3	0.00
15/06/2016	R208 On 03-November-16	9.58	Call	Bond Future	3208	3	3208	3	0.00
15/06/2016	R208 On 03-November-16	9.57	Put	Bond Future	348	0	348	0	0.00
15/06/2016	R208 On 03-November-16	9.58	Put	Bond Future	342	0	342	0	0.00
15/06/2016	R208 On 03-November-16	9.59	Put	Bond Future	336	0	336	0	0.00
15/06/2016	R208 On 02-February-17			Bond Future	8.77	95.2325	8.7699	95.2325	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
15/06/2016	R208 On 02-February-17	8.64	Call	Bond Future	1362	1	1362	1	0.00
15/06/2016	R208 On 02-February-17	8.63	Call	Bond Future	1347	1	1347	1	0.00
15/06/2016	R208 On 02-February-17	8.65	Call	Bond Future	1378	1	1378	1	0.00
15/06/2016	R208 On 02-February-17	8.65	Put	Bond Future	1770	2	1770	2	0.00
15/06/2016	R208 On 02-February-17	8.64	Put	Bond Future	1788	2	1788	2	0.00
15/06/2016	R208 On 02-February-17	8.63	Put	Bond Future	1805	2	1805	2	0.00
15/06/2016	R209 On 04-August-16			Bond Future	9.70	71.7702	9.6995	71.7702	55,073.00
15/06/2016	R209 On 04-August-16	9.24	Call	Bond Future	548	1	548	1	0.00
15/06/2016	R209 On 04-August-16	10.60	Call	Bond Future	5781	5	5781	5	5,624.00
15/06/2016	R209 On 04-August-16	9.26	Call	Bond Future	580	1	580	1	0.00
15/06/2016	R209 On 04-August-16	9.25	Call	Bond Future	564	1	564	1	0.00
15/06/2016	R209 On 04-August-16	9.70	Call	Bond Future	1663	2	1663	2	0.00
15/06/2016	R209 On 04-August-16	10.29	Call	Bond Future	4174	4	4174	4	0.00
15/06/2016	R209 On 04-August-16	9.60	Call	Bond Future	1352	1	1352	1	5,624.00
15/06/2016	R209 On 04-August-16	9.40	Call	Bond Future	846	1	846	1	250.00
15/06/2016	R209 On 04-August-16	9.24	Put	Bond Future	3708	4	3708	4	0.00
15/06/2016	R209 On 04-August-16	10.60	Put	Bond Future	168	0	168	0	0.00
15/06/2016	R209 On 04-August-16	9.26	Put	Bond Future	3598	4	3598	4	0.00
15/06/2016	R209 On 04-August-16	9.25	Put	Bond Future	3653	4	3653	4	0.00
15/06/2016	R209 On 04-August-16	10.29	Put	Bond Future	412	1	412	1	250.00
15/06/2016	R209 On 04-August-16	9.70	Put	Bond Future	1660	2	1660	2	250.00
15/06/2016	R209 On 04-August-16	9.40	Put	Bond Future	2881	3	2881	3	0.00
15/06/2016	R209 On 04-August-16	9.60	Put	Bond Future	2018	2	2018	2	0.00
15/06/2016	R209 On 03-November-16			Bond Future	9.75	69.9875	9.7484	69.9875	0.00
15/06/2016	R209 On 03-November-16	10.24	Call	Bond Future	4633	4	4633	4	0.00
15/06/2016	R209 On 03-November-16	10.26	Call	Bond Future	4716	4	4716	4	0.00
15/06/2016	R209 On 03-November-16	10.25	Call	Bond Future	4675	4	4675	4	0.00
15/06/2016	R209 On 03-November-16	10.25	Put	Bond Future	1486	2	1486	2	5,000.00
15/06/2016	R209 On 03-November-16	10.26	Put	Bond Future	1466	2	1466	2	0.00
15/06/2016	R209 On 03-November-16	10.24	Put	Bond Future	1507	2	1507	2	0.00
15/06/2016	R209 On 02-February-17			Bond Future	9.79	71.3970	9.7908	71.3970	0.00
15/06/2016	R209 On 02-February-17	9.53	Call	Bond Future	2843	3	2843	3	0.00
15/06/2016	R209 On 02-February-17	9.55	Call	Bond Future	2900	3	2900	3	0.00
15/06/2016	R209 On 02-February-17	9.54	Call	Bond Future	2872	3	2872	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
15/06/2016	R209 On 02-February-17	9.53	Put	Bond Future	4580	5	4580	5	0.00
15/06/2016	R209 On 02-February-17	9.54	Put	Bond Future	4541	5	4541	5	0.00
15/06/2016	R209 On 02-February-17	9.55	Put	Bond Future	4501	5	4501	5	0.00
15/06/2016	R210 On 04-August-16			Bond Future	189.17	189.1494	189.1665	189.1494	2,571.00
15/06/2016	R210 On 04-August-16	181.51	Call	Bond Future	7657	8	7657	8	0.00
15/06/2016	R210 On 04-August-16	181.50	Call	Bond Future	7667	8	7667	8	0.00
15/06/2016	R210 On 04-August-16	181.52	Call	Bond Future	7647	8	7647	8	0.00
15/06/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R210 On 03-November-16			Bond Future	190.50	190.4835	190.5010	190.4835	0.00
15/06/2016	R210 On 03-November-16	188.90	Call	Bond Future	1601	2	1601	2	0.00
15/06/2016	R210 On 03-November-16	188.92	Call	Bond Future	1581	2	1581	2	0.00
15/06/2016	R210 On 03-November-16	188.91	Call	Bond Future	1591	2	1591	2	0.00
15/06/2016	R210 On 03-November-16	188.90	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R210 On 03-November-16	188.91	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R210 On 03-November-16	188.92	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R211 On 04-August-16			Bond Future	140.01	140.0042	140.0135	140.0042	64.00
15/06/2016	R211 On 04-August-16	137.09	Call	Bond Future	2924	3	2924	3	0.00
15/06/2016	R211 On 04-August-16	137.07	Call	Bond Future	2944	3	2944	3	0.00
15/06/2016	R211 On 04-August-16	137.08	Call	Bond Future	2934	3	2934	3	0.00
15/06/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R211 On 03-November-16			Bond Future	142.69	142.6812	142.6909	142.6812	0.00
15/06/2016	R211 On 03-November-16	141.76	Call	Bond Future	931	1	931	1	0.00
15/06/2016	R211 On 03-November-16	141.75	Call	Bond Future	941	1	941	1	0.00
15/06/2016	R211 On 03-November-16	141.74	Call	Bond Future	951	1	951	1	0.00
15/06/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R212 On 04-August-16			Bond Future	145.92	145.9088	145.9221	145.9088	4,218.00
15/06/2016	R212 On 04-August-16	142.44	Call	Bond Future	3482	3	3482	3	0.00
15/06/2016	R212 On 04-August-16	142.43	Call	Bond Future	3492	3	3492	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
15/06/2016	R212 On 04-August-16	142.42	Call	Bond Future	3502	3	3502	3	0.00
15/06/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R212 On 03-November-16			Bond Future	148.71	148.6987	148.7125	148.6987	0.00
15/06/2016	R212 On 03-November-16	148.11	Call	Bond Future	603	1	603	1	0.00
15/06/2016	R212 On 03-November-16	148.12	Call	Bond Future	593	1	593	1	0.00
15/06/2016	R212 On 03-November-16	148.10	Call	Bond Future	613	1	613	1	0.00
15/06/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
15/06/2016	R213 On 04-August-16			Bond Future	9.59	82.5841	9.5854	82.5841	44,453.00
15/06/2016	R213 On 04-August-16	9.01	Call	Bond Future	370	0	370	0	0.00
15/06/2016	R213 On 04-August-16	8.99	Call	Bond Future	347	0	347	0	0.00
15/06/2016	R213 On 04-August-16	9.00	Call	Bond Future	359	0	359	0	0.00
15/06/2016	R213 On 04-August-16	8.99	Put	Bond Future	4436	5	4436	5	0.00
15/06/2016	R213 On 04-August-16	9.00	Put	Bond Future	4376	5	4376	5	0.00
15/06/2016	R213 On 04-August-16	9.01	Put	Bond Future	4317	5	4317	5	0.00
15/06/2016	R213 On 03-November-16			Bond Future	9.64	80.6072	9.6388	80.6072	0.00
15/06/2016	R213 On 03-November-16	10.20	Call	Bond Future	4884	5	4884	5	0.00
15/06/2016	R213 On 03-November-16	10.19	Call	Bond Future	4841	5	4841	5	0.00
15/06/2016	R213 On 03-November-16	10.18	Call	Bond Future	4798	5	4798	5	0.00
15/06/2016	R213 On 03-November-16	10.19	Put	Bond Future	1344	2	1344	2	0.00
15/06/2016	R213 On 03-November-16	10.18	Put	Bond Future	1362	2	1362	2	0.00
15/06/2016	R213 On 03-November-16	10.20	Put	Bond Future	1325	2	1325	2	0.00
15/06/2016	R213 On 02-February-17			Bond Future	9.69	82.2303	9.6865	82.2303	0.00
15/06/2016	R213 On 02-February-17	9.40	Call	Bond Future	2694	3	2694	3	0.00
15/06/2016	R213 On 02-February-17	9.42	Call	Bond Future	2749	3	2749	3	0.00
15/06/2016	R213 On 02-February-17	9.41	Call	Bond Future	2721	3	2721	3	0.00
15/06/2016	R213 On 02-February-17	9.40	Put	Bond Future	4579	5	4579	5	0.00
15/06/2016	R213 On 02-February-17	9.42	Put	Bond Future	4501	5	4501	5	0.00
15/06/2016	R213 On 02-February-17	9.41	Put	Bond Future	4540	5	4540	5	0.00
15/06/2016	R214 On 04-August-16			Bond Future	9.82	71.8300	9.8188	71.8300	30,086.00
15/06/2016	R214 On 04-August-16	9.30	Call	Bond Future	490	0	490	0	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2016	R214 On 04-August-16	9.24	Call	Bond Future	407	0	407	0	0.00
15/06/2016	R214 On 04-August-16	11.30	Call	Bond Future	9058	9	9058	9	5,610.00
15/06/2016	R214 On 04-August-16	9.26	Call	Bond Future	434	0	434	0	0.00
15/06/2016	R214 On 04-August-16	9.25	Call	Bond Future	420	0	420	0	0.00
15/06/2016	R214 On 04-August-16	10.30	Call	Bond Future	3764	3	3764	3	5,610.00
15/06/2016	R214 On 04-August-16	8.55	Call	Bond Future	25	0	25	0	1,300.00
15/06/2016	R214 On 04-August-16	9.30	Put	Bond Future	4202	5	4202	5	0.00
15/06/2016	R214 On 04-August-16	9.26	Put	Bond Future	4446	5	4446	5	0.00
15/06/2016	R214 On 04-August-16	9.24	Put	Bond Future	4570	5	4570	5	0.00
15/06/2016	R214 On 04-August-16	11.30	Put	Bond Future	25	0	25	0	0.00
15/06/2016	R214 On 04-August-16	10.30	Put	Bond Future	591	1	591	1	0.00
15/06/2016	R214 On 04-August-16	9.25	Put	Bond Future	4507	5	4507	5	0.00
15/06/2016	R214 On 04-August-16	8.55	Put	Bond Future	9707	10	9707	10	0.00
15/06/2016	R214 On 03-November-16			Bond Future	9.87	69.9019	9.8692	69.9019	0.00
15/06/2016	R214 On 03-November-16	10.33	Call	Bond Future	4655	4	4655	4	0.00
15/06/2016	R214 On 03-November-16	10.35	Call	Bond Future	4739	5	4739	5	0.00
15/06/2016	R214 On 03-November-16	10.34	Call	Bond Future	4697	5	4697	5	0.00
15/06/2016	R214 On 03-November-16	10.33	Put	Bond Future	1639	2	1639	2	0.00
15/06/2016	R214 On 03-November-16	10.34	Put	Bond Future	1617	2	1617	2	0.00
15/06/2016	R214 On 03-November-16	10.35	Put	Bond Future	1596	2	1596	2	0.00
15/06/2016	R214 On 02-February-17			Bond Future	9.91	71.3095	9.9148	71.3095	0.00
15/06/2016	R214 On 02-February-17	9.67	Call	Bond Future	3008	3	3008	3	0.00
15/06/2016	R214 On 02-February-17	9.66	Call	Bond Future	2979	3	2979	3	0.00
15/06/2016	R214 On 02-February-17	9.68	Call	Bond Future	3037	3	3037	3	0.00
15/06/2016	R214 On 02-February-17	9.67	Put	Bond Future	4691	5	4691	5	0.00
15/06/2016	R214 On 02-February-17	9.66	Put	Bond Future	4732	5	4732	5	0.00
15/06/2016	R214 On 02-February-17	9.68	Put	Bond Future	4650	5	4650	5	0.00
15/06/2016	R248 On 04-August-16			Bond Future	9.91	92.2684	9.9054	92.2684	59,061.00
15/06/2016	R248 On 04-August-16	9.25	Call	Bond Future	446	0	446	0	0.00
15/06/2016	R248 On 04-August-16	9.26	Call	Bond Future	460	0	460	0	0.00
15/06/2016	R248 On 04-August-16	9.24	Call	Bond Future	432	0	432	0	0.00
15/06/2016	R248 On 04-August-16	9.26	Put	Bond Future	6382	7	6382	7	0.00
15/06/2016	R248 On 04-August-16	9.25	Put	Bond Future	6465	7	6465	7	0.00
15/06/2016	R248 On 04-August-16	9.24	Put	Bond Future	6548	7	6548	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/06/2016	R248 On 03-November-16			Bond Future	9.96	89.5883	9.9587	89.5883	0.00
15/06/2016	R248 On 03-November-16	10.39	Call	Bond Future	5860	6	5860	6	0.00
15/06/2016	R248 On 03-November-16	10.38	Call	Bond Future	5809	6	5809	6	0.00
15/06/2016	R248 On 03-November-16	10.37	Call	Bond Future	5758	6	5758	6	0.00
15/06/2016	R248 On 03-November-16	10.38	Put	Bond Future	2323	3	2323	3	0.00
15/06/2016	R248 On 03-November-16	10.39	Put	Bond Future	2294	3	2294	3	0.00
15/06/2016	R248 On 03-November-16	10.37	Put	Bond Future	2352	3	2352	3	0.00
15/06/2016	R248 On 02-February-17			Bond Future	10.01	91.3924	10.0073	91.3924	0.00
15/06/2016	R248 On 02-February-17	9.76	Call	Bond Future	3960	4	3960	4	0.00
15/06/2016	R248 On 02-February-17	9.77	Call	Bond Future	3997	4	3997	4	0.00
15/06/2016	R248 On 02-February-17	9.78	Call	Bond Future	4035	4	4035	4	0.00
15/06/2016	R248 On 02-February-17	9.77	Put	Bond Future	6056	6	6056	6	0.00
15/06/2016	R248 On 02-February-17	9.76	Put	Bond Future	6107	7	6107	7	0.00
15/06/2016	R248 On 02-February-17	9.78	Put	Bond Future	6005	6	6005	6	0.00