



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 26/05/2016 TO: 26/05/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	2025 On 04-August-16			Bond Future	126.67	126.6324	126.6680	126.6324	3,004.00
26/05/2016	2025 On 04-August-16	123.86	Call	Bond Future	2808	3	3	3	0.00
26/05/2016	2025 On 04-August-16	123.87	Call	Bond Future	2798	3	3	3	0.00
26/05/2016	2025 On 04-August-16	123.85	Call	Bond Future	2818	3	3	3	0.00
26/05/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2025 On 03-November-16			Bond Future	129.09	129.0577	129.0911	129.0577	0.00
26/05/2016	2025 On 03-November-16	129.23	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2025 On 03-November-16	129.22	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2025 On 03-November-16	129.21	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2025 On 03-November-16	129.22	Put	Bond Future	129	0	0	0	0.00
26/05/2016	2025 On 03-November-16	129.23	Put	Bond Future	139	0	0	0	0.00
26/05/2016	2025 On 03-November-16	129.21	Put	Bond Future	119	0	0	0	0.00
26/05/2016	2030 On 04-August-16			Bond Future	9.79	86.5641	86.9462	86.5641	25,310.00
26/05/2016	2030 On 04-August-16	10.17	Call	Bond Future	2464	2	2	2	0.00
26/05/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2030 On 03-November-16			Bond Future	9.85	88.2154	88.6028	88.2154	0.00
26/05/2016	2030 On 03-November-16	9.33	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2030 On 03-November-16	9.34	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2030 On 03-November-16	9.35	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2030 On 03-November-16	9.33	Put	Bond Future	3560	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2016	2030 On 03-November-16	9.34	Put	Bond Future	3490	4	3	4	0.00
26/05/2016	2030 On 03-November-16	9.35	Put	Bond Future	3421	4	3	4	0.00
26/05/2016	2032 On 04-August-16			Bond Future	9.90	89.5091	89.9504	89.5091	11,433.00
26/05/2016	2032 On 04-August-16	8.99	Call	Bond Future	311	0	0	0	0.00
26/05/2016	2032 On 04-August-16	9.01	Call	Bond Future	329	0	0	0	0.00
26/05/2016	2032 On 04-August-16	9.00	Call	Bond Future	320	0	0	0	0.00
26/05/2016	2032 On 04-August-16	9.00	Put	Bond Future	7096	7	7	7	0.00
26/05/2016	2032 On 04-August-16	9.01	Put	Bond Future	7026	7	7	7	0.00
26/05/2016	2032 On 04-August-16	8.99	Put	Bond Future	7167	8	7	8	0.00
26/05/2016	2032 On 03-November-16			Bond Future	9.97	87.0574	87.5051	87.0574	0.00
26/05/2016	2032 On 03-November-16	10.28	Call	Bond Future	4580	4	5	4	0.00
26/05/2016	2032 On 03-November-16	10.30	Call	Bond Future	4662	4	5	4	0.00
26/05/2016	2032 On 03-November-16	10.29	Call	Bond Future	4621	4	5	4	0.00
26/05/2016	2032 On 03-November-16	10.28	Put	Bond Future	2415	3	2	3	0.00
26/05/2016	2032 On 03-November-16	10.29	Put	Bond Future	2388	3	2	3	0.00
26/05/2016	2032 On 03-November-16	10.30	Put	Bond Future	2362	3	2	3	0.00
26/05/2016	2032 On 02-February-17			Bond Future	10.02	88.8082	89.2667	88.8082	0.00
26/05/2016	2032 On 02-February-17	9.51	Call	Bond Future	2673	3	3	3	0.00
26/05/2016	2032 On 02-February-17	9.53	Call	Bond Future	2726	3	3	3	0.00
26/05/2016	2032 On 02-February-17	9.52	Call	Bond Future	2699	3	3	3	0.00
26/05/2016	2032 On 02-February-17	9.52	Put	Bond Future	6281	7	6	7	0.00
26/05/2016	2032 On 02-February-17	9.51	Put	Bond Future	6328	7	6	7	0.00
26/05/2016	2032 On 02-February-17	9.53	Put	Bond Future	6235	7	6	7	0.00
26/05/2016	2033 On 04-August-16			Bond Future	107.29	107.2602	107.2900	107.2602	3,924.00
26/05/2016	2033 On 04-August-16	104.99	Call	Bond Future	2300	2	2	2	0.00
26/05/2016	2033 On 04-August-16	105.00	Call	Bond Future	2290	2	2	2	0.00
26/05/2016	2033 On 04-August-16	105.01	Call	Bond Future	2280	2	2	2	0.00
26/05/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2033 On 03-November-16			Bond Future	108.32	108.2917	108.3198	108.2917	0.00
26/05/2016	2033 On 03-November-16	109.18	Call	Bond Future	0	0	0	0	0.00

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26/05/2016	2033 On 03-November-16	109.17	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2033 On 03-November-16	109.16	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2033 On 03-November-16	109.16	Put	Bond Future	840	1	1	1	0.00
26/05/2016	2033 On 03-November-16	109.17	Put	Bond Future	850	1	1	1	0.00
26/05/2016	2033 On 03-November-16	109.18	Put	Bond Future	860	1	1	1	0.00
26/05/2016	2037 On 04-August-16			Bond Future	10.01	86.7295	87.1695	86.7295	41,343.00
26/05/2016	2037 On 04-August-16	9.24	Call	Bond Future	530	0	1	0	0.00
26/05/2016	2037 On 04-August-16	9.25	Call	Bond Future	544	0	1	0	0.00
26/05/2016	2037 On 04-August-16	9.26	Call	Bond Future	558	0	1	0	0.00
26/05/2016	2037 On 04-August-16	9.25	Put	Bond Future	6766	7	7	7	0.00
26/05/2016	2037 On 04-August-16	9.26	Put	Bond Future	6693	7	7	7	0.00
26/05/2016	2037 On 04-August-16	9.24	Put	Bond Future	6838	7	7	7	0.00
26/05/2016	2037 On 03-November-16			Bond Future	10.07	88.3841	88.8304	88.3841	0.00
26/05/2016	2037 On 03-November-16	10.35	Call	Bond Future	4928	5	5	5	0.00
26/05/2016	2037 On 03-November-16	10.36	Call	Bond Future	4971	5	5	5	0.00
26/05/2016	2037 On 03-November-16	10.37	Call	Bond Future	5015	5	5	5	0.00
26/05/2016	2037 On 03-November-16	10.36	Put	Bond Future	2798	3	3	3	0.00
26/05/2016	2037 On 03-November-16	10.37	Put	Bond Future	2768	3	3	3	0.00
26/05/2016	2037 On 03-November-16	10.35	Put	Bond Future	2827	3	3	3	0.00
26/05/2016	2037 On 02-February-17			Bond Future	10.12	85.9046	86.3617	85.9046	0.00
26/05/2016	2037 On 02-February-17	9.66	Call	Bond Future	3169	3	3	3	0.00
26/05/2016	2037 On 02-February-17	9.68	Call	Bond Future	3230	3	3	3	0.00
26/05/2016	2037 On 02-February-17	9.67	Call	Bond Future	3200	3	3	3	0.00
26/05/2016	2037 On 02-February-17	9.66	Put	Bond Future	6783	7	7	7	0.00
26/05/2016	2037 On 02-February-17	9.67	Put	Bond Future	6733	7	7	7	0.00
26/05/2016	2037 On 02-February-17	9.68	Put	Bond Future	6682	7	7	7	0.00
26/05/2016	2038 On 04-August-16			Bond Future	132.49	132.4480	132.4856	132.4480	22,289.00
26/05/2016	2038 On 04-August-16	129.31	Call	Bond Future	3176	3	3	3	0.00
26/05/2016	2038 On 04-August-16	129.30	Call	Bond Future	3186	3	3	3	0.00
26/05/2016	2038 On 04-August-16	129.32	Call	Bond Future	3166	3	3	3	0.00
26/05/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00

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26/05/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2038 On 03-November-16			Bond Future	135.02	134.9847	135.0199	134.9847	0.00
26/05/2016	2038 On 03-November-16	136.33	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2038 On 03-November-16	136.32	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2038 On 03-November-16	136.31	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2038 On 03-November-16	136.32	Put	Bond Future	1300	1	1	1	0.00
26/05/2016	2038 On 03-November-16	136.31	Put	Bond Future	1290	1	1	1	0.00
26/05/2016	2038 On 03-November-16	136.33	Put	Bond Future	1310	1	1	1	0.00
26/05/2016	2040 On 04-August-16			Bond Future	10.07	90.1887	90.6989	90.1887	812.00
26/05/2016	2040 On 04-August-16	9.51	Call	Bond Future	972	1	1	1	0.00
26/05/2016	2040 On 04-August-16	9.50	Call	Bond Future	951	1	1	1	0.00
26/05/2016	2040 On 04-August-16	9.49	Call	Bond Future	930	1	1	1	0.00
26/05/2016	2040 On 04-August-16	9.51	Put	Bond Future	5755	6	6	6	0.00
26/05/2016	2040 On 04-August-16	9.50	Put	Bond Future	5824	6	6	6	0.00
26/05/2016	2040 On 04-August-16	9.49	Put	Bond Future	5893	6	6	6	0.00
26/05/2016	2040 On 03-November-16			Bond Future	10.13	91.9092	92.4270	91.9092	0.00
26/05/2016	2040 On 03-November-16	9.70	Call	Bond Future	2566	2	3	2	0.00
26/05/2016	2040 On 03-November-16	9.71	Call	Bond Future	2597	2	3	2	0.00
26/05/2016	2040 On 03-November-16	9.69	Call	Bond Future	2535	2	3	2	0.00
26/05/2016	2040 On 03-November-16	9.69	Put	Bond Future	6197	7	6	7	0.00
26/05/2016	2040 On 03-November-16	9.71	Put	Bond Future	6085	6	6	6	0.00
26/05/2016	2040 On 03-November-16	9.70	Put	Bond Future	6141	6	6	6	0.00
26/05/2016	2044 On 04-August-16			Bond Future	10.08	87.4511	87.9632	87.4511	20,486.00
26/05/2016	2044 On 04-August-16	9.51	Call	Bond Future	960	1	1	1	0.00
26/05/2016	2044 On 04-August-16	9.50	Call	Bond Future	939	1	1	1	0.00
26/05/2016	2044 On 04-August-16	9.49	Call	Bond Future	919	1	1	1	0.00
26/05/2016	2044 On 04-August-16	9.50	Put	Bond Future	5931	6	6	6	0.00
26/05/2016	2044 On 04-August-16	9.51	Put	Bond Future	5861	6	6	6	0.00
26/05/2016	2044 On 04-August-16	9.49	Put	Bond Future	6001	6	6	6	0.00
26/05/2016	2044 On 03-November-16			Bond Future	10.13	89.1195	89.6393	89.1195	0.00
26/05/2016	2044 On 03-November-16	10.42	Call	Bond Future	5330	5	5	5	0.00
26/05/2016	2044 On 03-November-16	10.43	Call	Bond Future	5376	5	5	5	0.00

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26/05/2016	2044 On 03-November-16	10.41	Call	Bond Future	5284	5	5	5	0.00
26/05/2016	2044 On 03-November-16	10.43	Put	Bond Future	2991	3	3	3	0.00
26/05/2016	2044 On 03-November-16	10.42	Put	Bond Future	3023	3	3	3	0.00
26/05/2016	2044 On 03-November-16	10.41	Put	Bond Future	3055	3	3	3	0.00
26/05/2016	2044 On 02-February-17			Bond Future	10.18	86.5296	87.0616	86.5296	0.00
26/05/2016	2044 On 02-February-17	9.77	Call	Bond Future	3608	3	4	3	0.00
26/05/2016	2044 On 02-February-17	9.76	Call	Bond Future	3575	3	4	3	0.00
26/05/2016	2044 On 02-February-17	9.78	Call	Bond Future	3641	3	4	3	0.00
26/05/2016	2044 On 02-February-17	9.77	Put	Bond Future	7068	7	7	7	0.00
26/05/2016	2044 On 02-February-17	9.78	Put	Bond Future	7014	7	7	7	0.00
26/05/2016	2044 On 02-February-17	9.76	Put	Bond Future	7122	7	7	7	0.00
26/05/2016	2046 On 04-August-16			Bond Future	132.34	132.2988	132.3361	132.2988	16,290.00
26/05/2016	2046 On 04-August-16	129.00	Call	Bond Future	3336	3	3	3	0.00
26/05/2016	2046 On 04-August-16	129.01	Call	Bond Future	3326	3	3	3	0.00
26/05/2016	2046 On 04-August-16	129.02	Call	Bond Future	3316	3	3	3	0.00
26/05/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2046 On 03-November-16			Bond Future	133.36	133.3220	133.3569	133.3220	0.00
26/05/2016	2046 On 03-November-16	137.07	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2046 On 03-November-16	137.09	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2046 On 03-November-16	137.08	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2046 On 03-November-16	137.09	Put	Bond Future	3733	4	4	4	0.00
26/05/2016	2046 On 03-November-16	137.07	Put	Bond Future	3713	4	4	4	0.00
26/05/2016	2046 On 03-November-16	137.08	Put	Bond Future	3723	4	4	4	0.00
26/05/2016	2050 On 04-August-16			Bond Future	141.16	141.1231	141.1635	141.1231	20,765.00
26/05/2016	2050 On 04-August-16	139.12	Call	Bond Future	2044	2	2	2	0.00
26/05/2016	2050 On 04-August-16	139.14	Call	Bond Future	2024	2	2	2	0.00
26/05/2016	2050 On 04-August-16	139.13	Call	Bond Future	2034	2	2	2	0.00
26/05/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
26/05/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00

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26/05/2016	2050 On 03-November-16			Bond Future	143.86	143.8260	143.8639	143.8260	0.00
26/05/2016	2050 On 03-November-16	149.52	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2050 On 03-November-16	149.54	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2050 On 03-November-16	149.53	Call	Bond Future	0	0	0	0	0.00
26/05/2016	2050 On 03-November-16	149.53	Put	Bond Future	5666	6	6	6	0.00
26/05/2016	2050 On 03-November-16	149.54	Put	Bond Future	5676	6	6	6	0.00
26/05/2016	2050 On 03-November-16	149.52	Put	Bond Future	5656	6	6	6	0.00
26/05/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	AL37 On 04-August-16			Index Future	481.22	480.5730	481.2210	480.5730	19.00
26/05/2016	AL37 On 03-November-16			Index Future	490.49	489.8390	490.4890	489.8390	0.00
26/05/2016	AL7T On 04-August-16			Index Future	549.66	548.0910	549.6550	548.0910	11.00
26/05/2016	AL7T On 03-November-16			Index Future	560.24	558.6590	560.2410	558.6590	0.00
26/05/2016	ALBI On 04-August-16			Index Future	500.28	498.5280	500.2800	498.5280	617.00
26/05/2016	ALBI On 03-November-16			Index Future	509.92	508.1400	509.9150	508.1400	0.00
26/05/2016	ALBI On 02-February-17			Index Future	520.17	518.3540	520.1740	518.3540	0.00
26/05/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/05/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/05/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C214 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
26/05/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/05/2016	EL28 On 04-August-16			Bond Future	130.85	131.6175	130.8485	131.6175	0.00
26/05/2016	EL28 On 04-August-16	126.86	Call	Bond Future	3989	5	4	5	0.00
26/05/2016	EL28 On 04-August-16	126.87	Call	Bond Future	3979	5	4	5	0.00
26/05/2016	EL28 On 04-August-16	126.88	Call	Bond Future	3969	5	4	5	0.00
26/05/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
26/05/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
26/05/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
26/05/2016	EL28 On 03-November-16			Bond Future	131.68	132.4683	131.6816	132.4683	0.00
26/05/2016	EL28 On 03-November-16	132.15	Call	Bond Future	0	0	0	0	0.00
26/05/2016	EL28 On 03-November-16	132.17	Call	Bond Future	0	0	0	0	0.00
26/05/2016	EL28 On 03-November-16	132.16	Call	Bond Future	0	0	0	0	0.00
26/05/2016	EL28 On 03-November-16	132.15	Put	Bond Future	468	0	0	0	0.00
26/05/2016	EL28 On 03-November-16	132.16	Put	Bond Future	478	0	0	0	0.00
26/05/2016	EL28 On 03-November-16	132.17	Put	Bond Future	488	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
26/05/2016	ES33 On 04-August-16			Bond Future	10.88	76.6752	77.0264	76.6752	8,932.00
26/05/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
26/05/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
26/05/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
26/05/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4069	4	4	4	0.00
26/05/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3936	4	4	4	0.00
26/05/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4003	4	4	4	0.00
26/05/2016	ES33 On 03-November-16			Bond Future	10.97	74.3450	74.7011	74.3450	0.00
26/05/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2015	2	2	2	0.00
26/05/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1899	2	2	2	0.00
26/05/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1957	2	2	2	0.00
26/05/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
26/05/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
26/05/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
26/05/2016	ES33 On 02-February-17			Bond Future	11.06	75.8401	76.2048	75.8401	0.00
26/05/2016	ES33 On 02-February-17	10.61	Call	Bond Future	0	0	0	0	0.00
26/05/2016	ES33 On 02-February-17	10.60	Call	Bond Future	0	0	0	0	0.00
26/05/2016	ES33 On 02-February-17	10.59	Call	Bond Future	0	0	0	0	0.00
26/05/2016	ES33 On 02-February-17	10.60	Put	Bond Future	2804	3	3	3	0.00
26/05/2016	ES33 On 02-February-17	10.61	Put	Bond Future	2741	3	3	3	0.00
26/05/2016	ES33 On 02-February-17	10.59	Put	Bond Future	2867	3	3	3	0.00
26/05/2016	ES42 On 04-August-16			Bond Future	11.02	80.5955	81.0263	80.5955	7,270.00
26/05/2016	ES42 On 03-November-16			Bond Future	11.11	77.8702	78.3074	77.8702	0.00
26/05/2016	GOVI On 04-August-16			GOVI	499.24	497.6570	499.2420	497.6570	465.00
26/05/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
26/05/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
26/05/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
26/05/2016	GOVI On 04-August-16	521.01	Put	GOVI	217680	23	22	23	0.00
26/05/2016	GOVI On 04-August-16	520.99	Put	GOVI	217480	23	22	23	0.00
26/05/2016	GOVI On 04-August-16	521.00	Put	GOVI	217580	23	22	23	0.00
26/05/2016	GOVI On 03-November-16			GOVI	508.86	507.2520	508.8560	507.2520	156.00
26/05/2016	GOVI On 03-November-16	476.11	Call	GOVI	327460	31	33	31	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2016	GOVI On 03-November-16	476.12	Call	GOVI	327360	31	33	31	0.00
26/05/2016	GOVI On 03-November-16	476.13	Call	GOVI	327260	31	33	31	0.00
26/05/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
26/05/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
26/05/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
26/05/2016	GOVI On 02-February-17			GOVI	519.09	517.4470	519.0940	517.4470	0.00
26/05/2016	GOVI On 02-February-17	533.32	Call	GOVI	0	0	0	0	0.00
26/05/2016	GOVI On 02-February-17	533.34	Call	GOVI	0	0	0	0	0.00
26/05/2016	GOVI On 02-February-17	533.33	Call	GOVI	0	0	0	0	0.00
26/05/2016	GOVI On 02-February-17	533.33	Put	GOVI	142360	16	14	16	0.00
26/05/2016	GOVI On 02-February-17	533.34	Put	GOVI	142460	16	14	16	0.00
26/05/2016	GOVI On 02-February-17	533.32	Put	GOVI	142260	16	14	16	0.00
26/05/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/05/2016	IGOV On 04-August-16			Index Future	245.63	245.7480	245.6340	245.7480	1,077.00
26/05/2016	IGOV On 03-November-16			Index Future	250.38	250.5060	250.3840	250.5060	23.00
26/05/2016	IGOV On 02-February-17			Index Future	255.44	255.5610	255.4420	255.5610	0.00
26/05/2016	ILBI On 04-August-16			Index Future	666.85	667.1750	666.8480	667.1750	157.00
26/05/2016	ILBI On 03-November-16			Index Future	679.58	679.9120	679.5780	679.9120	0.00
26/05/2016	IS01 On 19-December-16			Interest Rate Swap	100.13	100.1353	100.1278	100.1353	0.00
26/05/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.1829	100.1677	100.1829	0.00
26/05/2016	IS01 On 15-June-17			Interest Rate Swap	99.95	99.9809	99.9548	99.9809	0.00
26/05/2016	IS02 On 18-December-17			Interest Rate Swap	100.65	100.6860	100.6514	100.6860	0.00
26/05/2016	IS02 On 16-March-18			Interest Rate Swap	100.14	100.1745	100.1365	100.1745	0.00
26/05/2016	IS02 On 15-June-18			Interest Rate Swap	100.03	100.0642	100.0260	100.0642	0.00
26/05/2016	IS05 On 17-December-20			Interest Rate Swap	101.22	101.3320	101.2165	101.3320	0.00
26/05/2016	IS05 On 16-March-21			Interest Rate Swap	100.76	100.8799	100.7648	100.8799	0.00
26/05/2016	IS05 On 15-June-21			Interest Rate Swap	100.28	100.3970	100.2796	100.3970	0.00
26/05/2016	IS10 On 17-December-25			Interest Rate Swap	103.80	104.0026	103.7999	104.0026	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
26/05/2016	IS10 On 16-March-26			Interest Rate Swap	101.10	101.3101	101.0958	101.3101	0.00
26/05/2016	IS10 On 15-June-26			Interest Rate Swap	100.03	100.2499	100.0276	100.2499	0.00
26/05/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/05/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/05/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/05/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/05/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6700	92.6700	92.6700	0.00
26/05/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.47	92.5300	92.5300	92.5300	0.00
26/05/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.51	92.4900	92.4900	92.4900	0.00
26/05/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.64	92.3600	92.3600	92.3600	0.00
26/05/2016	JBAF On 19-October-16			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
26/05/2016	JBAF On 16-November-16			Jibar Tradeable Future	7.71	92.2900	92.2900	92.2900	0.00
26/05/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.84	92.1600	92.1600	92.1600	0.00
26/05/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9300	91.9300	91.9300	0.00
26/05/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.23	91.7700	91.7700	91.7700	0.00
26/05/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.32	91.6800	91.6800	91.6800	0.00
26/05/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.39	91.6100	91.6100	91.6100	0.00
26/05/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.46	91.5400	91.5400	91.5400	0.00
26/05/2016	JBAF On 19-October-18			Jibar Tradeable Future	8.30	91.7000	91.7000	91.7000	0.00
26/05/2016	R023 On 04-August-16			Bond Future	9.16	96.4009	96.5732	96.4009	10,909.00
26/05/2016	R023 On 04-August-16	8.24	Call	Bond Future	148	0	0	0	0.00
26/05/2016	R023 On 04-August-16	8.26	Call	Bond Future	157	0	0	0	0.00
26/05/2016	R023 On 04-August-16	8.25	Call	Bond Future	152	0	0	0	0.00
26/05/2016	R023 On 04-August-16	8.25	Put	Bond Future	4513	5	5	5	0.00
26/05/2016	R023 On 04-August-16	8.24	Put	Bond Future	4557	5	5	5	0.00
26/05/2016	R023 On 04-August-16	8.26	Put	Bond Future	4468	5	4	5	0.00
26/05/2016	R023 On 03-November-16			Bond Future	9.23	94.3083	94.4816	94.3083	0.00
26/05/2016	R023 On 03-November-16	9.73	Call	Bond Future	3323	3	3	3	0.00
26/05/2016	R023 On 03-November-16	9.75	Call	Bond Future	3383	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2016	R023 On 03-November-16	9.74	Call	Bond Future	3353	3	3	3	0.00
26/05/2016	R023 On 03-November-16	9.74	Put	Bond Future	1108	1	1	1	0.00
26/05/2016	R023 On 03-November-16	9.75	Put	Bond Future	1094	1	1	1	0.00
26/05/2016	R023 On 03-November-16	9.73	Put	Bond Future	1122	1	1	1	0.00
26/05/2016	R023 On 02-February-17			Bond Future	9.29	96.2045	96.3833	96.2045	0.00
26/05/2016	R023 On 02-February-17	8.86	Call	Bond Future	1627	2	2	2	0.00
26/05/2016	R023 On 02-February-17	8.85	Call	Bond Future	1610	2	2	2	0.00
26/05/2016	R023 On 02-February-17	8.84	Call	Bond Future	1593	2	2	2	0.00
26/05/2016	R023 On 02-February-17	8.85	Put	Bond Future	3569	4	4	4	0.00
26/05/2016	R023 On 02-February-17	8.84	Put	Bond Future	3597	4	4	4	0.00
26/05/2016	R023 On 02-February-17	8.86	Put	Bond Future	3542	4	4	4	0.00
26/05/2016	R035 On 04-August-16			Bond Future	9.94	94.3873	94.9904	94.3873	5,505.00
26/05/2016	R035 On 04-August-16	10.35	Call	Bond Future	3128	3	3	3	0.00
26/05/2016	R035 On 04-August-16	10.36	Call	Bond Future	3202	3	3	3	0.00
26/05/2016	R035 On 04-August-16	10.37	Call	Bond Future	3276	3	3	3	0.00
26/05/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R035 On 03-November-16			Bond Future	10.00	91.6855	92.2979	91.6855	0.00
26/05/2016	R035 On 03-November-16	9.57	Call	Bond Future	0	0	0	0	0.00
26/05/2016	R035 On 03-November-16	9.59	Call	Bond Future	0	0	0	0	0.00
26/05/2016	R035 On 03-November-16	9.58	Call	Bond Future	0	0	0	0	0.00
26/05/2016	R035 On 03-November-16	9.59	Put	Bond Future	3255	4	3	4	0.00
26/05/2016	R035 On 03-November-16	9.57	Put	Bond Future	3418	4	3	4	0.00
26/05/2016	R035 On 03-November-16	9.58	Put	Bond Future	3337	4	3	4	0.00
26/05/2016	R186 On 04-August-16			Bond Future	9.41	108.1924	108.5149	108.1924	99,843.00
26/05/2016	R186 On 04-August-16	8.90	Call	Bond Future	727	0	1	0	500.00
26/05/2016	R186 On 04-August-16	9.60	Call	Bond Future	2741	3	3	3	0.00
26/05/2016	R186 On 04-August-16	8.51	Call	Bond Future	254	0	0	0	0.00
26/05/2016	R186 On 04-August-16	8.49	Call	Bond Future	240	0	0	0	0.00
26/05/2016	R186 On 04-August-16	10.00	Call	Bond Future	4589	4	5	4	0.00
26/05/2016	R186 On 04-August-16	8.50	Call	Bond Future	247	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
26/05/2016	R186 On 04-August-16	9.25	Call	Bond Future	1526	1	2	1	0.00
26/05/2016	R186 On 04-August-16	9.30	Call	Bond Future	1673	0	2	0	500.00
26/05/2016	R186 On 04-August-16	9.40	Call	Bond Future	1994	2	2	2	0.00
26/05/2016	R186 On 04-August-16	8.90	Put	Bond Future	4310	0	4	0	0.00
26/05/2016	R186 On 04-August-16	9.60	Put	Bond Future	1464	2	1	2	5,635.00
26/05/2016	R186 On 04-August-16	8.49	Put	Bond Future	6811	7	7	7	0.00
26/05/2016	R186 On 04-August-16	10.00	Put	Bond Future	664	1	1	1	6,500.00
26/05/2016	R186 On 04-August-16	8.51	Put	Bond Future	6677	7	7	7	0.00
26/05/2016	R186 On 04-August-16	8.50	Put	Bond Future	6744	7	7	7	0.00
26/05/2016	R186 On 04-August-16	9.25	Put	Bond Future	2641	3	3	3	1,000.00
26/05/2016	R186 On 04-August-16	9.30	Put	Bond Future	2442	0	2	0	0.00
26/05/2016	R186 On 04-August-16	9.40	Put	Bond Future	2075	2	2	2	5,000.00
26/05/2016	R186 On 03-November-16			Bond Future	9.47	110.2562	110.5823	110.2562	10.00
26/05/2016	R186 On 03-November-16	9.66	Call	Bond Future	3733	4	4	4	0.00
26/05/2016	R186 On 03-November-16	8.96	Call	Bond Future	1618	2	2	2	0.00
26/05/2016	R186 On 03-November-16	8.95	Call	Bond Future	1595	1	2	1	0.00
26/05/2016	R186 On 03-November-16	9.71	Call	Bond Future	3925	4	4	4	0.00
26/05/2016	R186 On 03-November-16	8.97	Call	Bond Future	1640	2	2	2	0.00
26/05/2016	R186 On 03-November-16	9.66	Put	Bond Future	2493	3	2	3	5,000.00
26/05/2016	R186 On 03-November-16	9.71	Put	Bond Future	2355	2	2	2	5,000.00
26/05/2016	R186 On 03-November-16	8.96	Put	Bond Future	5138	5	5	5	0.00
26/05/2016	R186 On 03-November-16	8.97	Put	Bond Future	5091	5	5	5	0.00
26/05/2016	R186 On 03-November-16	8.95	Put	Bond Future	5185	5	5	5	0.00
26/05/2016	R197 On 04-August-16			Bond Future	299.15	299.0705	299.1525	299.0705	1,878.00
26/05/2016	R197 On 04-August-16	293.98	Call	Bond Future	5173	5	5	5	0.00
26/05/2016	R197 On 04-August-16	293.96	Call	Bond Future	5193	5	5	5	0.00
26/05/2016	R197 On 04-August-16	293.97	Call	Bond Future	5183	5	5	5	0.00
26/05/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R197 On 03-November-16			Bond Future	304.88	304.7982	304.8751	304.7982	0.00
26/05/2016	R197 On 03-November-16	303.56	Call	Bond Future	1315	1	1	1	0.00
26/05/2016	R197 On 03-November-16	303.58	Call	Bond Future	1295	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2016	R197 On 03-November-16	303.57	Call	Bond Future	1305	1	1	1	0.00
26/05/2016	R197 On 03-November-16	303.57	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R197 On 03-November-16	303.58	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R197 On 03-November-16	303.56	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R202 On 04-August-16			Bond Future	247.02	246.9527	247.0215	246.9527	37,489.00
26/05/2016	R202 On 04-August-16	243.26	Call	Bond Future	5988	6	6	6	0.00
26/05/2016	R202 On 04-August-16	243.25	Call	Bond Future	5994	6	6	6	0.00
26/05/2016	R202 On 04-August-16	243.24	Call	Bond Future	6001	6	6	6	0.00
26/05/2016	R202 On 04-August-16	243.25	Put	Bond Future	2223	2	2	2	0.00
26/05/2016	R202 On 04-August-16	243.26	Put	Bond Future	2226	2	2	2	0.00
26/05/2016	R202 On 04-August-16	243.24	Put	Bond Future	2219	2	2	2	0.00
26/05/2016	R202 On 03-November-16			Bond Future	251.75	251.6821	251.7468	251.6821	0.00
26/05/2016	R202 On 03-November-16	253.85	Call	Bond Future	0	0	0	0	0.00
26/05/2016	R202 On 03-November-16	253.86	Call	Bond Future	0	0	0	0	0.00
26/05/2016	R202 On 03-November-16	253.87	Call	Bond Future	0	0	0	0	0.00
26/05/2016	R202 On 03-November-16	253.86	Put	Bond Future	2113	2	2	2	0.00
26/05/2016	R202 On 03-November-16	253.87	Put	Bond Future	2123	2	2	2	0.00
26/05/2016	R202 On 03-November-16	253.85	Put	Bond Future	2103	2	2	2	0.00
26/05/2016	R203 On 04-August-16			Bond Future	8.03	103.4863	103.5303	103.4863	58,097.00
26/05/2016	R203 On 04-August-16	7.24	Call	Bond Future	19	0	0	0	0.00
26/05/2016	R203 On 04-August-16	7.26	Call	Bond Future	21	0	0	0	0.00
26/05/2016	R203 On 04-August-16	7.25	Call	Bond Future	20	0	0	0	0.00
26/05/2016	R203 On 04-August-16	7.24	Put	Bond Future	843	1	1	1	0.00
26/05/2016	R203 On 04-August-16	7.26	Put	Bond Future	824	1	1	1	0.00
26/05/2016	R203 On 04-August-16	7.25	Put	Bond Future	834	1	1	1	0.00
26/05/2016	R203 On 03-November-16			Bond Future	8.10	101.2882	101.3307	101.2882	0.00
26/05/2016	R203 On 03-November-16	8.84	Call	Bond Future	694	1	1	1	0.00
26/05/2016	R203 On 03-November-16	8.86	Call	Bond Future	707	1	1	1	0.00
26/05/2016	R203 On 03-November-16	8.85	Call	Bond Future	700	1	1	1	0.00
26/05/2016	R203 On 03-November-16	8.85	Put	Bond Future	100	0	0	0	0.00
26/05/2016	R203 On 03-November-16	8.86	Put	Bond Future	98	0	0	0	0.00
26/05/2016	R203 On 03-November-16	8.84	Put	Bond Future	102	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
26/05/2016	R203 On 02-February-17			Bond Future	8.11	103.3249	103.3703	103.3249	0.00
26/05/2016	R203 On 02-February-17	7.70	Call	Bond Future	168	0	0	0	0.00
26/05/2016	R203 On 02-February-17	7.72	Call	Bond Future	172	0	0	0	0.00
26/05/2016	R203 On 02-February-17	7.71	Call	Bond Future	170	0	0	0	0.00
26/05/2016	R203 On 02-February-17	7.71	Put	Bond Future	402	0	0	0	0.00
26/05/2016	R203 On 02-February-17	7.70	Put	Bond Future	406	0	0	0	0.00
26/05/2016	R203 On 02-February-17	7.72	Put	Bond Future	399	0	0	0	0.00
26/05/2016	R204 On 04-August-16			Bond Future	8.46	100.0411	100.1118	100.0411	35,129.00
26/05/2016	R204 On 04-August-16	7.76	Call	Bond Future	93	0	0	0	0.00
26/05/2016	R204 On 04-August-16	7.75	Call	Bond Future	90	0	0	0	0.00
26/05/2016	R204 On 04-August-16	7.74	Call	Bond Future	87	0	0	0	0.00
26/05/2016	R204 On 04-August-16	7.75	Put	Bond Future	1587	2	2	2	0.00
26/05/2016	R204 On 04-August-16	7.74	Put	Bond Future	1605	2	2	2	0.00
26/05/2016	R204 On 04-August-16	7.76	Put	Bond Future	1569	2	2	2	0.00
26/05/2016	R204 On 03-November-16			Bond Future	8.54	101.9493	102.0191	101.9493	0.00
26/05/2016	R204 On 03-November-16	9.22	Call	Bond Future	1580	2	2	2	0.00
26/05/2016	R204 On 03-November-16	9.21	Call	Bond Future	1566	2	2	2	0.00
26/05/2016	R204 On 03-November-16	9.23	Call	Bond Future	1594	2	2	2	0.00
26/05/2016	R204 On 03-November-16	9.22	Put	Bond Future	305	0	0	0	0.00
26/05/2016	R204 On 03-November-16	9.23	Put	Bond Future	301	0	0	0	0.00
26/05/2016	R204 On 03-November-16	9.21	Put	Bond Future	310	0	0	0	0.00
26/05/2016	R204 On 02-February-17			Bond Future	8.60	99.9569	100.0301	99.9569	0.00
26/05/2016	R204 On 02-February-17	8.28	Call	Bond Future	599	1	1	1	0.00
26/05/2016	R204 On 02-February-17	8.29	Call	Bond Future	606	1	1	1	0.00
26/05/2016	R204 On 02-February-17	8.30	Call	Bond Future	613	1	1	1	0.00
26/05/2016	R204 On 02-February-17	8.28	Put	Bond Future	1133	1	1	1	0.00
26/05/2016	R204 On 02-February-17	8.29	Put	Bond Future	1123	1	1	1	0.00
26/05/2016	R204 On 02-February-17	8.30	Put	Bond Future	1113	1	1	1	0.00
26/05/2016	R207 On 04-August-16			Bond Future	8.78	95.9587	96.0673	95.9587	76,765.00
26/05/2016	R207 On 04-August-16	8.00	Call	Bond Future	116	0	0	0	0.00
26/05/2016	R207 On 04-August-16	7.99	Call	Bond Future	112	0	0	0	0.00
26/05/2016	R207 On 04-August-16	8.01	Call	Bond Future	120	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
26/05/2016	R207 On 04-August-16	7.99	Put	Bond Future	2367	2	2	2	0.00
26/05/2016	R207 On 04-August-16	8.00	Put	Bond Future	2341	2	2	2	0.00
26/05/2016	R207 On 04-August-16	8.01	Put	Bond Future	2316	2	2	2	0.00
26/05/2016	R207 On 02-February-17			Bond Future	8.92	96.1119	96.2244	96.1119	0.00
26/05/2016	R207 On 02-February-17	8.91	Call	Bond Future	1322	1	1	1	62.00
26/05/2016	R207 On 02-February-17	9.22	Call	Bond Future	1748	2	2	2	0.00
26/05/2016	R207 On 02-February-17	9.24	Call	Bond Future	1778	2	2	2	0.00
26/05/2016	R207 On 02-February-17	9.23	Call	Bond Future	1763	2	2	2	0.00
26/05/2016	R207 On 02-February-17	8.91	Put	Bond Future	1342	1	1	1	0.00
26/05/2016	R207 On 02-February-17	9.22	Put	Bond Future	1007	1	1	1	0.00
26/05/2016	R207 On 02-February-17	9.23	Put	Bond Future	997	1	1	1	0.00
26/05/2016	R207 On 02-February-17	9.24	Put	Bond Future	988	1	1	1	0.00
26/05/2016	R208 On 04-August-16			Bond Future	8.91	94.2389	94.3538	94.2389	49,007.00
26/05/2016	R208 On 04-August-16	7.99	Call	Bond Future	98	0	0	0	0.00
26/05/2016	R208 On 04-August-16	8.00	Call	Bond Future	102	0	0	0	0.00
26/05/2016	R208 On 04-August-16	8.01	Call	Bond Future	105	0	0	0	0.00
26/05/2016	R208 On 04-August-16	7.99	Put	Bond Future	3436	4	3	4	0.00
26/05/2016	R208 On 04-August-16	8.00	Put	Bond Future	3402	4	3	4	0.00
26/05/2016	R208 On 04-August-16	8.01	Put	Bond Future	3369	3	3	3	0.00
26/05/2016	R208 On 03-November-16			Bond Future	8.98	92.6336	92.7485	92.6336	0.00
26/05/2016	R208 On 03-November-16	9.57	Call	Bond Future	2670	3	3	3	0.00
26/05/2016	R208 On 03-November-16	9.59	Call	Bond Future	2718	3	3	3	0.00
26/05/2016	R208 On 03-November-16	9.58	Call	Bond Future	2694	3	3	3	0.00
26/05/2016	R208 On 03-November-16	9.57	Put	Bond Future	708	1	1	1	0.00
26/05/2016	R208 On 03-November-16	9.58	Put	Bond Future	698	1	1	1	0.00
26/05/2016	R208 On 03-November-16	9.59	Put	Bond Future	689	1	1	1	0.00
26/05/2016	R208 On 02-February-17			Bond Future	9.04	94.4962	94.6154	94.4962	0.00
26/05/2016	R208 On 02-February-17	8.64	Call	Bond Future	1188	1	1	1	0.00
26/05/2016	R208 On 02-February-17	8.63	Call	Bond Future	1175	1	1	1	0.00
26/05/2016	R208 On 02-February-17	8.65	Call	Bond Future	1201	1	1	1	0.00
26/05/2016	R208 On 02-February-17	8.65	Put	Bond Future	2482	3	2	3	0.00
26/05/2016	R208 On 02-February-17	8.64	Put	Bond Future	2502	3	3	3	0.00
26/05/2016	R208 On 02-February-17	8.63	Put	Bond Future	2522	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2016	R209 On 04-August-16			Bond Future	9.88	70.6599	71.0269	70.6599	54,886.00
26/05/2016	R209 On 04-August-16	9.24	Call	Bond Future	564	1	1	1	0.00
26/05/2016	R209 On 04-August-16	10.60	Call	Bond Future	4963	5	5	5	5,624.00
26/05/2016	R209 On 04-August-16	9.26	Call	Bond Future	592	1	1	1	0.00
26/05/2016	R209 On 04-August-16	9.25	Call	Bond Future	578	1	1	1	0.00
26/05/2016	R209 On 04-August-16	9.70	Call	Bond Future	1489	1	1	1	0.00
26/05/2016	R209 On 04-August-16	10.29	Call	Bond Future	3564	3	4	3	0.00
26/05/2016	R209 On 04-August-16	9.60	Call	Bond Future	1236	1	1	1	5,624.00
26/05/2016	R209 On 04-August-16	9.40	Call	Bond Future	818	1	1	1	250.00
26/05/2016	R209 On 04-August-16	9.24	Put	Bond Future	4908	5	5	5	0.00
26/05/2016	R209 On 04-August-16	10.60	Put	Bond Future	534	1	1	1	0.00
26/05/2016	R209 On 04-August-16	9.26	Put	Bond Future	4794	5	5	5	0.00
26/05/2016	R209 On 04-August-16	9.25	Put	Bond Future	4851	5	5	5	0.00
26/05/2016	R209 On 04-August-16	10.29	Put	Bond Future	986	1	1	1	250.00
26/05/2016	R209 On 04-August-16	9.70	Put	Bond Future	2670	3	3	3	250.00
26/05/2016	R209 On 04-August-16	9.40	Put	Bond Future	4037	4	4	4	0.00
26/05/2016	R209 On 04-August-16	9.60	Put	Bond Future	3086	3	3	3	0.00
26/05/2016	R209 On 03-November-16			Bond Future	9.93	68.8569	69.2294	68.8569	0.00
26/05/2016	R209 On 03-November-16	10.24	Call	Bond Future	4125	4	4	4	0.00
26/05/2016	R209 On 03-November-16	10.26	Call	Bond Future	4199	4	4	4	0.00
26/05/2016	R209 On 03-November-16	10.25	Call	Bond Future	4162	4	4	4	0.00
26/05/2016	R209 On 03-November-16	10.25	Put	Bond Future	2181	2	2	2	5,000.00
26/05/2016	R209 On 03-November-16	10.26	Put	Bond Future	2157	2	2	2	0.00
26/05/2016	R209 On 03-November-16	10.24	Put	Bond Future	2205	2	2	2	0.00
26/05/2016	R209 On 02-February-17			Bond Future	9.98	70.2417	70.6230	70.2417	0.00
26/05/2016	R209 On 02-February-17	9.53	Call	Bond Future	2590	2	3	2	0.00
26/05/2016	R209 On 02-February-17	9.55	Call	Bond Future	2641	2	3	2	0.00
26/05/2016	R209 On 02-February-17	9.54	Call	Bond Future	2616	2	3	2	0.00
26/05/2016	R209 On 02-February-17	9.53	Put	Bond Future	5559	6	6	6	0.00
26/05/2016	R209 On 02-February-17	9.54	Put	Bond Future	5516	6	6	6	0.00
26/05/2016	R209 On 02-February-17	9.55	Put	Bond Future	5474	6	5	6	0.00
26/05/2016	R210 On 04-August-16			Bond Future	186.86	187.9557	186.8594	187.9557	2,571.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/05/2016	R210 On 04-August-16	181.51	Call	Bond Future	5349	6	5	6	0.00
26/05/2016	R210 On 04-August-16	181.50	Call	Bond Future	5359	6	5	6	0.00
26/05/2016	R210 On 04-August-16	181.52	Call	Bond Future	5339	6	5	6	0.00
26/05/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R210 On 03-November-16			Bond Future	188.14	189.2652	188.1438	189.2652	0.00
26/05/2016	R210 On 03-November-16	188.90	Call	Bond Future	0	0	0	0	0.00
26/05/2016	R210 On 03-November-16	188.92	Call	Bond Future	0	0	0	0	0.00
26/05/2016	R210 On 03-November-16	188.91	Call	Bond Future	0	0	0	0	0.00
26/05/2016	R210 On 03-November-16	188.90	Put	Bond Future	756	0	1	0	0.00
26/05/2016	R210 On 03-November-16	188.91	Put	Bond Future	766	0	1	0	0.00
26/05/2016	R210 On 03-November-16	188.92	Put	Bond Future	776	0	1	0	0.00
26/05/2016	R211 On 04-August-16			Bond Future	139.84	139.8007	139.8361	139.8007	64.00
26/05/2016	R211 On 04-August-16	137.09	Call	Bond Future	2746	3	3	3	0.00
26/05/2016	R211 On 04-August-16	137.07	Call	Bond Future	2766	3	3	3	0.00
26/05/2016	R211 On 04-August-16	137.08	Call	Bond Future	2756	3	3	3	0.00
26/05/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R211 On 03-November-16			Bond Future	142.51	142.4783	142.5111	142.4783	0.00
26/05/2016	R211 On 03-November-16	141.76	Call	Bond Future	751	1	1	1	0.00
26/05/2016	R211 On 03-November-16	141.75	Call	Bond Future	761	1	1	1	0.00
26/05/2016	R211 On 03-November-16	141.74	Call	Bond Future	771	1	1	1	0.00
26/05/2016	R211 On 03-November-16	141.75	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R211 On 03-November-16	141.76	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R211 On 03-November-16	141.74	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R212 On 04-August-16			Bond Future	145.69	145.6474	145.6881	145.6474	4,218.00
26/05/2016	R212 On 04-August-16	142.44	Call	Bond Future	3248	3	3	3	0.00
26/05/2016	R212 On 04-August-16	142.43	Call	Bond Future	3258	3	3	3	0.00
26/05/2016	R212 On 04-August-16	142.42	Call	Bond Future	3268	3	3	3	0.00
26/05/2016	R212 On 04-August-16	142.42	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
26/05/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R212 On 03-November-16			Bond Future	148.48	148.4370	148.4751	148.4370	0.00
26/05/2016	R212 On 03-November-16	148.11	Call	Bond Future	365	0	0	0	0.00
26/05/2016	R212 On 03-November-16	148.12	Call	Bond Future	355	0	0	0	0.00
26/05/2016	R212 On 03-November-16	148.10	Call	Bond Future	375	0	0	0	0.00
26/05/2016	R212 On 03-November-16	148.11	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R212 On 03-November-16	148.12	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R212 On 03-November-16	148.10	Put	Bond Future	0	0	0	0	0.00
26/05/2016	R213 On 04-August-16			Bond Future	9.82	81.1712	81.5053	81.1712	44,353.00
26/05/2016	R213 On 04-August-16	9.01	Call	Bond Future	365	0	0	0	0.00
26/05/2016	R213 On 04-August-16	8.99	Call	Bond Future	346	0	0	0	0.00
26/05/2016	R213 On 04-August-16	9.00	Call	Bond Future	355	0	0	0	0.00
26/05/2016	R213 On 04-August-16	8.99	Put	Bond Future	5954	6	6	6	0.00
26/05/2016	R213 On 04-August-16	9.00	Put	Bond Future	5892	6	6	6	0.00
26/05/2016	R213 On 04-August-16	9.01	Put	Bond Future	5831	6	6	6	0.00
26/05/2016	R213 On 03-November-16			Bond Future	9.88	79.1685	79.5072	79.1685	0.00
26/05/2016	R213 On 03-November-16	10.20	Call	Bond Future	4180	4	4	4	0.00
26/05/2016	R213 On 03-November-16	10.19	Call	Bond Future	4143	4	4	4	0.00
26/05/2016	R213 On 03-November-16	10.18	Call	Bond Future	4106	4	4	4	0.00
26/05/2016	R213 On 03-November-16	10.19	Put	Bond Future	2194	2	2	2	0.00
26/05/2016	R213 On 03-November-16	10.18	Put	Bond Future	2219	2	2	2	0.00
26/05/2016	R213 On 03-November-16	10.20	Put	Bond Future	2170	2	2	2	0.00
26/05/2016	R213 On 02-February-17			Bond Future	9.93	80.7604	81.1074	80.7604	0.00
26/05/2016	R213 On 02-February-17	9.40	Call	Bond Future	2337	2	2	2	0.00
26/05/2016	R213 On 02-February-17	9.42	Call	Bond Future	2385	2	2	2	0.00
26/05/2016	R213 On 02-February-17	9.41	Call	Bond Future	2361	2	2	2	0.00
26/05/2016	R213 On 02-February-17	9.40	Put	Bond Future	5802	6	6	6	0.00
26/05/2016	R213 On 02-February-17	9.42	Put	Bond Future	5716	6	6	6	0.00
26/05/2016	R213 On 02-February-17	9.41	Put	Bond Future	5759	6	6	6	0.00
26/05/2016	R214 On 04-August-16			Bond Future	9.99	70.6903	71.1012	70.6903	30,123.00
26/05/2016	R214 On 04-August-16	9.30	Call	Bond Future	523	0	1	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
26/05/2016	R214 On 04-August-16	11.30	Call	Bond Future	8005	8	8	8	5,610.00
26/05/2016	R214 On 04-August-16	9.24	Call	Bond Future	448	0	0	0	0.00
26/05/2016	R214 On 04-August-16	9.26	Call	Bond Future	472	0	0	0	0.00
26/05/2016	R214 On 04-August-16	9.25	Call	Bond Future	460	0	0	0	0.00
26/05/2016	R214 On 04-August-16	10.30	Call	Bond Future	3251	3	3	3	5,610.00
26/05/2016	R214 On 04-August-16	8.55	Call	Bond Future	51	0	0	0	1,300.00
26/05/2016	R214 On 04-August-16	9.30	Put	Bond Future	5418	6	5	6	0.00
26/05/2016	R214 On 04-August-16	9.26	Put	Bond Future	5667	6	6	6	0.00
26/05/2016	R214 On 04-August-16	9.24	Put	Bond Future	5794	6	6	6	0.00
26/05/2016	R214 On 04-August-16	11.30	Put	Bond Future	154	0	0	0	0.00
26/05/2016	R214 On 04-August-16	10.30	Put	Bond Future	1262	1	1	1	0.00
26/05/2016	R214 On 04-August-16	9.25	Put	Bond Future	5730	6	6	6	0.00
26/05/2016	R214 On 04-August-16	8.55	Put	Bond Future	10915	11	11	11	0.00
26/05/2016	R214 On 03-November-16			Bond Future	10.05	68.7413	69.1585	68.7413	0.00
26/05/2016	R214 On 03-November-16	10.33	Call	Bond Future	4198	4	4	4	0.00
26/05/2016	R214 On 03-November-16	10.35	Call	Bond Future	4273	4	4	4	0.00
26/05/2016	R214 On 03-November-16	10.34	Call	Bond Future	4235	4	4	4	0.00
26/05/2016	R214 On 03-November-16	10.33	Put	Bond Future	2387	3	2	3	0.00
26/05/2016	R214 On 03-November-16	10.34	Put	Bond Future	2361	3	2	3	0.00
26/05/2016	R214 On 03-November-16	10.35	Put	Bond Future	2336	3	2	3	0.00
26/05/2016	R214 On 02-February-17			Bond Future	10.10	70.1235	70.5505	70.1235	0.00
26/05/2016	R214 On 02-February-17	9.67	Call	Bond Future	2775	3	3	3	0.00
26/05/2016	R214 On 02-February-17	9.66	Call	Bond Future	2748	3	3	3	0.00
26/05/2016	R214 On 02-February-17	9.68	Call	Bond Future	2801	3	3	3	0.00
26/05/2016	R214 On 02-February-17	9.67	Put	Bond Future	5688	6	6	6	0.00
26/05/2016	R214 On 02-February-17	9.66	Put	Bond Future	5731	6	6	6	0.00
26/05/2016	R214 On 02-February-17	9.68	Put	Bond Future	5644	6	6	6	0.00
26/05/2016	R248 On 04-August-16			Bond Future	10.07	90.8211	91.3410	90.8211	59,418.00
26/05/2016	R248 On 04-August-16	9.25	Call	Bond Future	527	0	1	0	0.00
26/05/2016	R248 On 04-August-16	9.26	Call	Bond Future	541	0	1	0	0.00
26/05/2016	R248 On 04-August-16	9.24	Call	Bond Future	514	0	1	0	0.00
26/05/2016	R248 On 04-August-16	9.26	Put	Bond Future	7878	8	8	8	0.00
26/05/2016	R248 On 04-August-16	9.25	Put	Bond Future	7961	8	8	8	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
26/05/2016	R248 On 04-August-16	9.24	Put	Bond Future	8045	9	8	9	0.00
26/05/2016	R248 On 03-November-16			Bond Future	10.13	88.1147	88.6425	88.1147	0.00
26/05/2016	R248 On 03-November-16	10.39	Call	Bond Future	5296	5	5	5	0.00
26/05/2016	R248 On 03-November-16	10.38	Call	Bond Future	5250	5	5	5	0.00
26/05/2016	R248 On 03-November-16	10.37	Call	Bond Future	5204	5	5	5	0.00
26/05/2016	R248 On 03-November-16	10.38	Put	Bond Future	3206	3	3	3	0.00
26/05/2016	R248 On 03-November-16	10.39	Put	Bond Future	3173	3	3	3	0.00
26/05/2016	R248 On 03-November-16	10.37	Put	Bond Future	3240	3	3	3	0.00
26/05/2016	R248 On 02-February-17			Bond Future	10.18	89.8865	90.4267	89.8865	0.00
26/05/2016	R248 On 02-February-17	9.76	Call	Bond Future	3640	3	4	3	0.00
26/05/2016	R248 On 02-February-17	9.77	Call	Bond Future	3674	3	4	3	0.00
26/05/2016	R248 On 02-February-17	9.78	Call	Bond Future	3708	3	4	3	0.00
26/05/2016	R248 On 02-February-17	9.77	Put	Bond Future	7203	8	7	8	0.00
26/05/2016	R248 On 02-February-17	9.76	Put	Bond Future	7258	8	7	8	0.00
26/05/2016	R248 On 02-February-17	9.78	Put	Bond Future	7149	7	7	7	0.00