



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 February 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	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
04/02/2016	2025 On 04-February-16			Bond Future	121.22	121.2363	121.2218	121.2363	0.00
04/02/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2025 On 04-February-16	125.99	Put	Bond Future	4768	5	4768	5	0.00
04/02/2016	2025 On 04-February-16	126.00	Put	Bond Future	4778	5	4778	5	0.00
04/02/2016	2025 On 04-February-16	126.01	Put	Bond Future	4788	5	4788	5	0.00
04/02/2016	2025 On 05-May-16			Bond Future	123.40	123.4161	123.4019	123.4161	4,419.00
04/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2598	3	2598	3	0.00
04/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2608	3	2608	3	0.00
04/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2588	3	2588	3	0.00
04/02/2016	2025 On 04-August-16			Bond Future	124.51	124.5291	124.5126	124.5291	0.00
04/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	653	1	653	1	0.00
04/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	643	1	643	1	0.00
04/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	663	1	663	1	0.00
04/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2030 On 04-February-16			Bond Future	9.49	87.6357	9.4900	87.6357	0.00
04/02/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2030 On 04-February-16	8.75	Put	Bond Future	5422	7	5422	7	0.00
04/02/2016	2030 On 04-February-16	8.74	Put	Bond Future	5499	7	5499	7	0.00
04/02/2016	2030 On 04-February-16	8.76	Put	Bond Future	5346	7	5346	7	0.00
04/02/2016	2030 On 05-May-16			Bond Future	9.58	89.2224	9.5842	89.2224	17,216.00
04/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	4165	5	4165	5	0.00
04/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	4239	5	4239	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
04/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	4092	5	4092	5	0.00
04/02/2016	2030 On 04-August-16			Bond Future	9.65	86.9269	9.6465	86.9269	0.00
04/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	3459	2	3459	2	0.00
04/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2032 On 04-February-16			Bond Future	9.61	90.7651	9.6050	90.7651	0.00
04/02/2016	2032 On 04-February-16	9.20	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2032 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2032 On 04-February-16	9.30	Put	Bond Future	2317	4	2317	4	0.00
04/02/2016	2032 On 04-February-16	9.20	Put	Bond Future	3096	4	3096	4	0.00
04/02/2016	2032 On 04-February-16	8.70	Put	Bond Future	7142	8	7142	8	0.00
04/02/2016	2032 On 04-February-16	8.71	Put	Bond Future	7058	8	7058	8	0.00
04/02/2016	2032 On 04-February-16	8.69	Put	Bond Future	7225	8	7225	8	0.00
04/02/2016	2032 On 05-May-16			Bond Future	9.70	88.2507	9.6980	88.2507	9,165.00
04/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	991	1	991	1	0.00
04/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	956	1	956	1	0.00
04/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	973	1	973	1	0.00
04/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	6376	7	6376	7	0.00
04/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	6252	7	6252	7	0.00
04/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	6314	7	6314	7	0.00
04/02/2016	2032 On 04-August-16			Bond Future	9.76	89.9455	9.7583	89.9455	0.00
04/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1739	1	1739	1	0.00
04/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1782	1	1782	1	0.00
04/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1760	1	1760	1	0.00
04/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	7505	8	7505	8	0.00
04/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	7447	8	7447	8	0.00
04/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	7563	8	7563	8	0.00
04/02/2016	2032 On 03-November-16			Bond Future	9.80	87.6322	9.7980	87.6322	0.00
04/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	5566	5	5566	5	0.00
04/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	5653	5	5653	5	0.00
04/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	5610	5	5610	5	0.00
04/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	2214	3	2214	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
04/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	2190	3	2190	3	0.00
04/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	2166	3	2166	3	0.00
04/02/2016	2033 On 04-February-16			Bond Future	101.99	101.9997	101.9876	101.9997	0.00
04/02/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2033 On 04-February-16	102.40	Put	Bond Future	412	0	412	0	0.00
04/02/2016	2033 On 04-February-16	102.39	Put	Bond Future	402	0	402	0	0.00
04/02/2016	2033 On 04-February-16	102.41	Put	Bond Future	422	0	422	0	0.00
04/02/2016	2033 On 05-May-16			Bond Future	102.85	102.8580	102.8464	102.8580	2,032.00
04/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	446	0	446	0	0.00
04/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	456	0	456	0	0.00
04/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	436	0	436	0	0.00
04/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2037 On 04-February-16			Bond Future	9.76	87.7630	9.7600	87.7630	0.00
04/02/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2037 On 04-February-16	9.43	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2037 On 04-February-16	9.30	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2037 On 04-February-16	8.75	Put	Bond Future	8778	10	8778	10	0.00
04/02/2016	2037 On 04-February-16	8.74	Put	Bond Future	8872	10	8872	10	0.00
04/02/2016	2037 On 04-February-16	9.43	Put	Bond Future	2726	4	2726	4	0.00
04/02/2016	2037 On 04-February-16	8.76	Put	Bond Future	8684	10	8684	10	0.00
04/02/2016	2037 On 04-February-16	9.30	Put	Bond Future	3837	5	3837	5	0.00
04/02/2016	2037 On 05-May-16			Bond Future	9.85	89.3520	9.8526	89.3520	40,950.00
04/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	794	1	794	1	0.00
04/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	810	1	810	1	0.00
04/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	826	1	826	1	0.00
04/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	8011	9	8011	9	0.00
04/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	7937	9	7937	9	0.00
04/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	8085	9	8085	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2016	2037 On 04-August-16			Bond Future	9.91	86.8085	9.9143	86.8085	0.00
04/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	2208	2	2208	2	0.00
04/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	2234	2	2234	2	0.00
04/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	2182	2	2182	2	0.00
04/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	7671	8	7671	8	0.00
04/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	7611	8	7611	8	0.00
04/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	7731	9	7731	9	0.00
04/02/2016	2037 On 03-November-16			Bond Future	9.95	88.5938	9.9522	88.5938	0.00
04/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	5672	5	5672	5	0.00
04/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	5718	5	5718	5	0.00
04/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	5763	5	5763	5	0.00
04/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	2636	3	2636	3	0.00
04/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	2608	3	2608	3	0.00
04/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	2664	3	2664	3	0.00
04/02/2016	2038 On 04-February-16			Bond Future	126.65	126.6689	126.6539	126.6689	0.00
04/02/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2038 On 04-February-16	131.01	Put	Bond Future	4356	4	4356	4	0.00
04/02/2016	2038 On 04-February-16	131.00	Put	Bond Future	4346	4	4346	4	0.00
04/02/2016	2038 On 04-February-16	130.99	Put	Bond Future	4336	4	4336	4	0.00
04/02/2016	2038 On 05-May-16			Bond Future	128.93	128.9463	128.9317	128.9463	18,557.00
04/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2058	2	2058	2	0.00
04/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2068	2	2068	2	0.00
04/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2078	2	2078	2	0.00
04/02/2016	2038 On 04-August-16			Bond Future	129.99	130.0088	129.9917	130.0088	0.00
04/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	682	1	682	1	0.00
04/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	692	1	692	1	0.00
04/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	672	1	672	1	0.00
04/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2038 On 04-August-16	129.30	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
04/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2040 On 04-February-16			Bond Future	9.84	91.1744	9.8400	91.1744	0.00
04/02/2016	2040 On 04-February-16	9.50	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2040 On 04-February-16	9.51	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2040 On 04-February-16	9.49	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2040 On 04-February-16	9.50	Put	Bond Future	2989	4	2989	4	0.00
04/02/2016	2040 On 04-February-16	9.51	Put	Bond Future	2899	4	2899	4	0.00
04/02/2016	2040 On 04-February-16	9.49	Put	Bond Future	3079	4	3079	4	0.00
04/02/2016	2040 On 05-May-16			Bond Future	9.93	92.8252	9.9333	92.8252	1,820.00
04/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1872	2	1872	2	0.00
04/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1843	1	1843	1	0.00
04/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1814	1	1814	1	0.00
04/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	5617	6	5617	6	0.00
04/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	5556	6	5556	6	0.00
04/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	5678	6	5678	6	0.00
04/02/2016	2040 On 04-August-16			Bond Future	10.00	90.0979	9.9959	90.0979	0.00
04/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2847	2	2847	2	0.00
04/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2878	2	2878	2	0.00
04/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2816	2	2816	2	0.00
04/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7133	8	7133	8	0.00
04/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7075	8	7075	8	0.00
04/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7192	8	7192	8	0.00
04/02/2016	2044 On 04-February-16			Bond Future	9.87	88.3106	9.8650	88.3106	0.00
04/02/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2044 On 04-February-16	9.58	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2044 On 04-February-16	9.01	Put	Bond Future	7898	9	7898	9	0.00
04/02/2016	2044 On 04-February-16	9.58	Put	Bond Future	2507	4	2507	4	0.00
04/02/2016	2044 On 04-February-16	8.99	Put	Bond Future	8097	9	8097	9	0.00
04/02/2016	2044 On 04-February-16	9.00	Put	Bond Future	7998	9	7998	9	0.00
04/02/2016	2044 On 05-May-16			Bond Future	9.97	89.9096	9.9669	89.9096	20,898.00
04/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	681	1	681	1	0.00
04/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	710	1	710	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
04/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	695	1	695	1	0.00
04/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	9463	10	9463	10	0.00
04/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	9633	11	9633	11	0.00
04/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	9548	10	9548	10	0.00
04/02/2016	2044 On 04-August-16			Bond Future	10.03	87.2516	10.0283	87.2516	0.00
04/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2791	2	2791	2	0.00
04/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2760	2	2760	2	0.00
04/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2729	2	2729	2	0.00
04/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	7362	8	7362	8	0.00
04/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	7422	8	7422	8	0.00
04/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7302	8	7302	8	0.00
04/02/2016	2044 On 03-November-16			Bond Future	10.07	89.0460	10.0669	89.0460	0.00
04/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	5862	5	5862	5	0.00
04/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	5909	5	5909	5	0.00
04/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	5815	5	5815	5	0.00
04/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	3022	3	3022	3	0.00
04/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	2992	3	2992	3	0.00
04/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	3054	4	3054	4	0.00
04/02/2016	2046 On 04-February-16			Bond Future	127.16	127.1786	127.1636	127.1786	0.00
04/02/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2046 On 04-February-16	127.99	Put	Bond Future	826	1	826	1	0.00
04/02/2016	2046 On 04-February-16	128.00	Put	Bond Future	836	1	836	1	0.00
04/02/2016	2046 On 04-February-16	128.01	Put	Bond Future	846	1	846	1	0.00
04/02/2016	2046 On 05-May-16			Bond Future	128.02	128.0324	128.0179	128.0324	12,807.00
04/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	1972	2	1972	2	0.00
04/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	1992	2	1992	2	0.00
04/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	1982	2	1982	2	0.00
04/02/2016	2046 On 04-August-16			Bond Future	130.47	130.4855	130.4684	130.4855	0.00
04/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1468	1	1468	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
04/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1458	1	1458	1	0.00
04/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1448	1	1448	1	0.00
04/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2050 On 04-February-16			Bond Future	137.16	137.1795	137.1632	137.1795	0.00
04/02/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	2050 On 04-February-16	138.00	Put	Bond Future	837	1	837	1	0.00
04/02/2016	2050 On 04-February-16	138.01	Put	Bond Future	847	1	847	1	0.00
04/02/2016	2050 On 04-February-16	137.99	Put	Bond Future	827	1	827	1	0.00
04/02/2016	2050 On 05-May-16			Bond Future	139.63	139.6457	139.6301	139.6457	16,456.00
04/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	1640	2	1640	2	0.00
04/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	1620	2	1620	2	0.00
04/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	1630	2	1630	2	0.00
04/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2050 On 04-August-16			Bond Future	140.73	140.7535	140.7349	140.7535	0.00
04/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	1615	2	1615	2	0.00
04/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	1595	2	1595	2	0.00
04/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	1605	2	1605	2	0.00
04/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
04/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
04/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	AL37 On 04-February-16			Index Future	464.42	461.4130	464.4190	461.4130	0.00
04/02/2016	AL37 On 05-May-16			Index Future	472.35	469.7680	472.3540	469.7680	2.00
04/02/2016	AL37 On 04-August-16			Index Future	481.32	478.6910	481.3180	478.6910	0.00
04/02/2016	AL7T On 04-February-16			Index Future	535.73	529.8210	535.7250	529.8210	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
04/02/2016	AL7T On 05-May-16			Index Future	544.65	539.4130	544.6540	539.4130	0.00
04/02/2016	AL7T On 04-August-16			Index Future	554.99	549.6590	554.9910	549.6590	0.00
04/02/2016	ALBI On 04-February-16			Index Future	486.17	480.7970	486.1680	480.7970	0.00
04/02/2016	ALBI On 05-May-16			Index Future	494.10	489.5020	494.0980	489.5020	515.00
04/02/2016	ALBI On 04-August-16			Index Future	503.48	498.8000	503.4760	498.8000	133.00
04/02/2016	ALBI On 03-November-16			Index Future	513.92	509.1340	513.9170	509.1340	0.00
04/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C223 On 25-January-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
04/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2016	EL28 On 04-February-16			Bond Future	125.53	125.5431	125.5298	125.5431	0.00
04/02/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	EL28 On 04-February-16	129.00	Put	Bond Future	3470	3	3470	3	0.00
04/02/2016	EL28 On 04-February-16	129.01	Put	Bond Future	3480	3	3480	3	0.00
04/02/2016	EL28 On 04-February-16	128.99	Put	Bond Future	3460	3	3460	3	0.00
04/02/2016	EL28 On 05-May-16			Bond Future	126.21	126.2218	126.2089	126.2218	0.00
04/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2791	3	2791	3	0.00
04/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2801	3	2801	3	0.00
04/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2781	3	2781	3	0.00
04/02/2016	EL28 On 04-August-16			Bond Future	128.62	128.6404	128.6249	128.6404	0.00
04/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1765	2	1765	2	0.00
04/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1755	2	1755	2	0.00
04/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1745	2	1745	2	0.00
04/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
04/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
04/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
04/02/2016	ES33 On 04-February-16			Bond Future	10.56	77.7515	10.5600	77.7515	0.00
04/02/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	ES33 On 04-February-16	9.99	Put	Bond Future	3798	5	3798	5	0.00
04/02/2016	ES33 On 04-February-16	10.00	Put	Bond Future	3729	5	3729	5	0.00
04/02/2016	ES33 On 04-February-16	10.01	Put	Bond Future	3660	5	3660	5	0.00
04/02/2016	ES33 On 05-May-16			Bond Future	10.67	75.3674	10.6743	75.3674	8,776.00
04/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4375	5	4375	5	0.00
04/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4443	5	4443	5	0.00
04/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4512	5	4512	5	0.00
04/02/2016	ES33 On 04-August-16			Bond Future	10.76	76.8146	10.7616	76.8146	0.00
04/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
04/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
04/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
04/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3353	4	3353	4	0.00
04/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3221	4	3221	4	0.00
04/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3287	4	3287	4	0.00
04/02/2016	ES33 On 03-November-16			Bond Future	10.83	74.5976	10.8306	74.5976	0.00
04/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2801	2	2801	2	0.00
04/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2859	2	2859	2	0.00
04/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2743	2	2743	2	0.00
04/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
04/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
04/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
04/02/2016	ES42 On 04-February-16			Bond Future	10.70	82.1493	10.6950	82.1493	0.00
04/02/2016	ES42 On 05-May-16			Bond Future	10.81	79.3740	10.8140	79.3740	7,250.00
04/02/2016	GOVI On 04-February-16			GOVI	485.09	480.1210	485.0930	480.1210	0.00
04/02/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
04/02/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
04/02/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
04/02/2016	GOVI On 04-February-16	511.99	Put	GOVI	268970	32	268970	32	0.00
04/02/2016	GOVI On 04-February-16	512.00	Put	GOVI	269070	32	269070	32	0.00
04/02/2016	GOVI On 04-February-16	512.01	Put	GOVI	269170	32	269170	32	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
04/02/2016	GOVI On 05-May-16			GOVI	493.07	488.8140	493.0690	488.8140	481.00
04/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
04/02/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
04/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
04/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	249210	29	249210	29	0.00
04/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	249310	29	249310	29	0.00
04/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	249410	29	249410	29	0.00
04/02/2016	GOVI On 04-August-16			GOVI	502.43	498.0990	502.4270	498.0990	26.00
04/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
04/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
04/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
04/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	185830	23	185830	23	0.00
04/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	185630	23	185630	23	0.00
04/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	185730	23	185730	23	0.00
04/02/2016	GOVI On 03-November-16			GOVI	512.85	508.4180	512.8470	508.4180	0.00
04/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	367370	32	367370	32	0.00
04/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	367270	32	367270	32	0.00
04/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	367170	32	367170	32	0.00
04/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
04/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
04/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
04/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/02/2016	IGOV On 04-February-16			Index Future	233.48	233.5100	233.4840	233.5100	0.00
04/02/2016	IGOV On 05-May-16			Index Future	237.68	237.7090	237.6810	237.7090	975.00
04/02/2016	IGOV On 04-August-16			Index Future	242.18	242.2150	242.1830	242.2150	81.00
04/02/2016	IGOV On 03-November-16			Index Future	247.19	247.2140	247.1870	247.2140	0.00
04/02/2016	ILBI On 04-February-16			Index Future	632.52	632.5190	632.5190	632.5190	0.00
04/02/2016	ILBI On 05-May-16			Index Future	643.19	643.2520	643.1860	643.2520	0.00
04/02/2016	ILBI On 04-August-16			Index Future	654.86	654.9320	654.8620	654.9320	157.00
04/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1857	100.1457	100.1857	0.00
04/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.2398	100.1787	100.2398	0.00
04/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.52	100.6551	100.5164	100.6551	0.00
04/02/2016	IS02 On 16-March-18			Interest Rate Swap	99.97	100.1345	99.9733	100.1345	0.00
04/02/2016	IS05 On 17-December-20			Interest Rate Swap	100.57	101.1189	100.5685	101.1189	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
04/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.08	100.6628	100.0837	100.6628	0.00
04/02/2016	IS10 On 17-December-25			Interest Rate Swap	102.56	103.5211	102.5598	103.5211	0.00
04/02/2016	IS10 On 16-March-26			Interest Rate Swap	99.79	100.7990	99.7948	100.7990	0.00
04/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/02/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.01	92.9800	7.0100	92.9800	2,000.00
04/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.12	92.8700	7.1200	92.8700	0.00
04/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7300	7.2600	92.7300	0.00
04/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.33	92.6300	7.3300	92.6300	0.00
04/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.41	92.5500	7.4100	92.5500	0.00
04/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.49	92.4600	7.4900	92.4600	0.00
04/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.66	92.2700	7.6600	92.2700	0.00
04/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.86	92.0800	7.8600	92.0800	0.00
04/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.00	91.9300	8.0000	91.9300	0.00
04/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.12	91.8200	8.1200	91.8200	0.00
04/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.25	91.6900	8.2500	91.6900	0.00
04/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.36	91.6000	8.3600	91.6000	0.00
04/02/2016	R023 On 04-February-16			Bond Future	8.94	96.5399	8.9350	96.5399	0.00
04/02/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R023 On 04-February-16	7.99	Put	Bond Future	4828	6	4828	6	0.00
04/02/2016	R023 On 04-February-16	8.00	Put	Bond Future	4776	6	4776	6	0.00
04/02/2016	R023 On 04-February-16	8.01	Put	Bond Future	4723	6	4723	6	0.00
04/02/2016	R023 On 05-May-16			Bond Future	9.04	94.3573	9.0448	94.3573	9,781.00
04/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	447	0	447	0	0.00
04/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	438	0	438	0	0.00
04/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	429	0	429	0	0.00
04/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	4350	5	4350	5	0.00
04/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	4391	5	4391	5	0.00
04/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4309	5	4309	5	0.00
04/02/2016	R023 On 04-August-16			Bond Future	9.11	96.1689	9.1071	96.1689	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
04/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	830	1	830	1	0.00
04/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	854	1	854	1	0.00
04/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	842	1	842	1	0.00
04/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	4940	5	4940	5	0.00
04/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	4977	5	4977	5	0.00
04/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	4903	5	4903	5	0.00
04/02/2016	R023 On 03-November-16			Bond Future	9.14	94.2096	9.1422	94.2096	0.00
04/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3730	3	3730	3	0.00
04/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3761	3	3761	3	0.00
04/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3791	3	3791	3	0.00
04/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	1106	1	1106	1	0.00
04/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1092	1	1092	1	0.00
04/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	1119	1	1119	1	0.00
04/02/2016	R035 On 04-February-16			Bond Future	9.69	95.6809	9.6850	95.6809	0.00
04/02/2016	R035 On 04-February-16	103.99	Call	Bond Future	84564	83	84564	83	0.00
04/02/2016	R035 On 04-February-16	104.01	Call	Bond Future	84566	83	84566	83	0.00
04/02/2016	R035 On 04-February-16	104.00	Call	Bond Future	84565	83	84565	83	0.00
04/02/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R035 On 05-May-16			Bond Future	9.77	92.9122	9.7698	92.9122	4,019.00
04/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	4481	3	4481	3	0.00
04/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	4629	3	4629	3	0.00
04/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	4555	3	4555	3	0.00
04/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R035 On 04-August-16			Bond Future	9.83	94.6961	9.8267	94.6961	0.00
04/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	4083	3	4083	3	0.00
04/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	4157	3	4157	3	0.00
04/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	4009	3	4009	3	0.00
04/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R035 On 04-August-16	10.35	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
04/02/2016	R186 On 04-February-16			Bond Future	9.10	109.6442	9.1000	109.6442	0.00
04/02/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	9.20	Call	Bond Future	722	0	722	0	0.00
04/02/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	8.83	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	8.80	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	8.65	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	8.85	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R186 On 04-February-16	7.51	Put	Bond Future	12411	14	12411	14	0.00
04/02/2016	R186 On 04-February-16	7.90	Put	Bond Future	9197	10	9197	10	0.00
04/02/2016	R186 On 04-February-16	8.45	Put	Bond Future	4856	6	4856	6	0.00
04/02/2016	R186 On 04-February-16	9.20	Put	Bond Future	0	1	0	1	0.00
04/02/2016	R186 On 04-February-16	8.75	Put	Bond Future	2579	4	2579	4	0.00
04/02/2016	R186 On 04-February-16	8.85	Put	Bond Future	1834	3	1834	3	0.00
04/02/2016	R186 On 04-February-16	7.49	Put	Bond Future	12579	14	12579	14	0.00
04/02/2016	R186 On 04-February-16	7.50	Put	Bond Future	12495	14	12495	14	0.00
04/02/2016	R186 On 04-February-16	8.65	Put	Bond Future	3331	5	3331	5	0.00
04/02/2016	R186 On 04-February-16	8.70	Put	Bond Future	2954	4	2954	4	0.00
04/02/2016	R186 On 04-February-16	8.80	Put	Bond Future	2205	4	2205	4	0.00
04/02/2016	R186 On 04-February-16	8.40	Put	Bond Future	5242	7	5242	7	0.00
04/02/2016	R186 On 04-February-16	8.83	Put	Bond Future	1982	3	1982	3	0.00
04/02/2016	R186 On 04-February-16	8.02	Put	Bond Future	8231	10	8231	10	0.00
04/02/2016	R186 On 05-May-16			Bond Future	9.19	111.6293	9.1873	111.6293	56,480.00
04/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	623	0	623	0	0.00
04/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	6098	5	6098	5	0.00
04/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	611	0	611	0	0.00
04/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	5581	5	5581	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
04/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	636	0	636	0	0.00
04/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	1353	1	1353	1	0.00
04/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	1599	1	1599	1	0.00
04/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	93	0	93	0	0.00
04/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	804	1	804	1	5,000.00
04/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	6927	8	6927	8	0.00
04/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	952	1	952	1	5,000.00
04/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	12514	14	12514	14	0.00
04/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	6800	8	6800	8	0.00
04/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	6863	8	6863	8	0.00
04/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	4515	5	4515	5	1,900.00
04/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	4027	5	4027	5	5,350.00
04/02/2016	R186 On 04-August-16			Bond Future	9.25	108.4683	9.2450	108.4683	0.00
04/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1542	1	1542	1	0.00
04/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1582	1	1582	1	0.00
04/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1562	1	1562	1	0.00
04/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	6963	8	6963	8	0.00
04/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	6909	8	6909	8	0.00
04/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	6855	8	6855	8	0.00
04/02/2016	R197 On 04-February-16			Bond Future	288.61	288.6419	288.6071	288.6419	0.00
04/02/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R197 On 04-February-16	297.00	Put	Bond Future	8393	8	8393	8	0.00
04/02/2016	R197 On 04-February-16	297.01	Put	Bond Future	8403	8	8403	8	0.00
04/02/2016	R197 On 04-February-16	296.99	Put	Bond Future	8383	8	8383	8	0.00
04/02/2016	R197 On 05-May-16			Bond Future	293.80	293.8317	293.7975	293.8317	1,383.00
04/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6212	6	6212	6	0.00
04/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6202	6	6202	6	0.00
04/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6192	6	6192	6	0.00
04/02/2016	R197 On 04-August-16			Bond Future	292.93	292.9693	292.9294	292.9693	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
04/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	1031	1	1031	1	0.00
04/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	1041	1	1041	1	0.00
04/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	1051	1	1051	1	0.00
04/02/2016	R202 On 04-February-16			Bond Future	237.34	237.3716	237.3434	237.3716	0.00
04/02/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R202 On 04-February-16	239.99	Put	Bond Future	2647	3	2647	3	0.00
04/02/2016	R202 On 04-February-16	240.01	Put	Bond Future	2667	3	2667	3	0.00
04/02/2016	R202 On 04-February-16	240.00	Put	Bond Future	2657	3	2657	3	0.00
04/02/2016	R202 On 05-May-16			Bond Future	241.61	241.6397	241.6119	241.6397	43,482.00
04/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	5388	5	5388	5	0.00
04/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	5398	5	5398	5	0.00
04/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	5378	5	5378	5	0.00
04/02/2016	R202 On 04-August-16			Bond Future	242.79	242.8208	242.7885	242.8208	0.00
04/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	462	0	462	0	0.00
04/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	472	0	472	0	0.00
04/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	452	0	452	0	0.00
04/02/2016	R203 On 04-February-16			Bond Future	7.90	103.6107	7.8950	103.6107	0.00
04/02/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R203 On 04-February-16	7.24	Put	Bond Future	975	1	975	1	0.00
04/02/2016	R203 On 04-February-16	7.25	Put	Bond Future	960	1	960	1	0.00
04/02/2016	R203 On 04-February-16	7.26	Put	Bond Future	945	1	945	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
04/02/2016	R203 On 05-May-16			Bond Future	8.03	101.3157	8.0309	101.3157	14,595.00
04/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	77	0	77	0	0.00
04/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	81	0	81	0	0.00
04/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	78	0	78	0	0.00
04/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1057	1	1057	1	0.00
04/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1079	1	1079	1	0.00
04/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1068	1	1068	1	0.00
04/02/2016	R203 On 04-August-16			Bond Future	8.10	103.2611	8.0991	103.2611	0.00
04/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	138	0	138	0	0.00
04/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	143	0	143	0	0.00
04/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	140	0	140	0	0.00
04/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1023	1	1023	1	0.00
04/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1015	1	1015	1	0.00
04/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1032	1	1032	1	0.00
04/02/2016	R203 On 03-November-16			Bond Future	8.00	101.2073	8.0030	101.2073	0.00
04/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	888	1	888	1	0.00
04/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	900	1	900	1	0.00
04/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	894	1	894	1	0.00
04/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	213	0	213	0	0.00
04/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	209	0	209	0	0.00
04/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	211	0	211	0	0.00
04/02/2016	R204 On 04-February-16			Bond Future	8.31	99.8999	8.3100	99.8999	0.00
04/02/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R204 On 04-February-16	7.50	Put	Bond Future	2045	2	2045	2	0.00
04/02/2016	R204 On 04-February-16	7.51	Put	Bond Future	2019	2	2019	2	0.00
04/02/2016	R204 On 04-February-16	7.49	Put	Bond Future	2070	2	2070	2	0.00
04/02/2016	R204 On 05-May-16			Bond Future	8.45	101.7087	8.4459	101.7087	33,081.00
04/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	215	0	215	0	0.00
04/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	210	0	210	0	0.00
04/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	205	0	205	0	0.00
04/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	1820	2	1820	2	0.00
04/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	1838	2	1838	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
04/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	1801	2	1801	2	0.00
04/02/2016	R204 On 04-August-16			Bond Future	8.53	99.6200	8.5333	99.6200	0.00
04/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	342	0	342	0	0.00
04/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	347	0	347	0	0.00
04/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	353	0	353	0	0.00
04/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	1999	2	1999	2	0.00
04/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	1983	2	1983	2	0.00
04/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2015	2	2015	2	0.00
04/02/2016	R204 On 03-November-16			Bond Future	8.54	101.6669	8.5434	101.6669	0.00
04/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1642	1	1642	1	0.00
04/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1669	1	1669	1	0.00
04/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1655	1	1655	1	0.00
04/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	388	0	388	0	0.00
04/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	393	1	393	1	0.00
04/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	383	0	383	0	0.00
04/02/2016	R207 On 04-February-16			Bond Future	8.56	95.6478	8.5600	95.6478	0.00
04/02/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R207 On 04-February-16	7.50	Put	Bond Future	3460	4	3460	4	0.00
04/02/2016	R207 On 04-February-16	7.51	Put	Bond Future	3426	4	3426	4	0.00
04/02/2016	R207 On 04-February-16	7.27	Put	Bond Future	4230	5	4230	5	0.00
04/02/2016	R207 On 04-February-16	7.49	Put	Bond Future	3493	4	3493	4	0.00
04/02/2016	R207 On 05-May-16			Bond Future	8.68	97.3796	8.6849	97.3796	37,667.00
04/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	225	0	225	0	0.00
04/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	215	0	215	0	0.00
04/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	220	0	220	0	0.00
04/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	108	0	108	0	43.00
04/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	2775	3	2775	3	0.00
04/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	2749	3	2749	3	0.00
04/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	3570	4	3570	4	0.00
04/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	2801	3	2801	3	0.00
04/02/2016	R207 On 04-August-16			Bond Future	8.77	95.6046	8.7695	95.6046	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
04/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	520	0	520	0	0.00
04/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	505	0	505	0	0.00
04/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	512	0	512	0	0.00
04/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	2742	3	2742	3	0.00
04/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	2720	3	2720	3	0.00
04/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	2698	3	2698	3	0.00
04/02/2016	R208 On 04-February-16			Bond Future	8.73	93.6998	8.7300	93.6998	0.00
04/02/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R208 On 04-February-16	7.74	Put	Bond Future	3929	5	3929	5	0.00
04/02/2016	R208 On 04-February-16	7.76	Put	Bond Future	3848	5	3848	5	0.00
04/02/2016	R208 On 04-February-16	7.75	Put	Bond Future	3889	5	3889	5	0.00
04/02/2016	R208 On 05-May-16			Bond Future	8.84	91.9945	8.8408	91.9945	45,059.00
04/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	278	0	278	0	0.00
04/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	290	0	290	0	0.00
04/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	284	0	284	0	0.00
04/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	3465	4	3465	4	0.00
04/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	3433	4	3433	4	0.00
04/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	3498	4	3498	4	0.00
04/02/2016	R208 On 04-August-16			Bond Future	8.91	93.7610	8.9137	93.7610	0.00
04/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	546	0	546	0	0.00
04/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	554	0	554	0	0.00
04/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	562	0	562	0	0.00
04/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	3895	4	3895	4	0.00
04/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	3866	4	3866	4	0.00
04/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	3837	4	3837	4	0.00
04/02/2016	R208 On 03-November-16			Bond Future	8.95	92.2822	8.9455	92.2822	0.00
04/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2877	2	2877	2	0.00
04/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2924	3	2924	3	0.00
04/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2900	2	2900	2	0.00
04/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	785	1	785	1	0.00
04/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	776	1	776	1	0.00
04/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	766	1	766	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
04/02/2016	R209 On 04-February-16			Bond Future	9.65	71.2515	9.6450	71.2515	0.00
04/02/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R209 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R209 On 04-February-16	9.52	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R209 On 04-February-16	8.76	Put	Bond Future	6364	7	6364	7	0.00
04/02/2016	R209 On 04-February-16	8.74	Put	Bond Future	6518	8	6518	8	0.00
04/02/2016	R209 On 04-February-16	9.52	Put	Bond Future	849	2	849	2	0.00
04/02/2016	R209 On 04-February-16	8.75	Put	Bond Future	6441	8	6441	8	0.00
04/02/2016	R209 On 05-May-16			Bond Future	9.73	69.3917	9.7250	69.3917	24,051.00
04/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	837	1	837	1	6,700.00
04/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	853	1	853	1	0.00
04/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	161	0	161	0	6,700.00
04/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	822	1	822	1	0.00
04/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	5857	7	5857	7	0.00
04/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	5915	7	5915	7	0.00
04/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	5973	7	5973	7	0.00
04/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	11104	12	11104	12	0.00
04/02/2016	R209 On 04-August-16			Bond Future	9.78	70.7242	9.7780	70.7242	0.00
04/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	6688	6	6688	6	6,000.00
04/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	2081	2	2081	2	0.00
04/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	2129	2	2129	2	0.00
04/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	2105	2	2105	2	0.00
04/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	3040	3	3040	3	6,000.00
04/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	5665	6	5665	6	0.00
04/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1594	2	1594	2	0.00
04/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	5759	6	5759	6	0.00
04/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	5712	6	5712	6	0.00
04/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4225	5	4225	5	0.00
04/02/2016	R209 On 03-November-16			Bond Future	9.81	69.0248	9.8128	69.0248	0.00
04/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	4843	4	4843	4	0.00
04/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	4921	4	4921	4	0.00
04/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	4882	4	4882	4	0.00
04/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	2094	2	2094	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
04/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	2116	2	2116	2	0.00
04/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	2139	3	2139	3	0.00
04/02/2016	R210 On 04-February-16			Bond Future	179.46	179.4769	179.4553	179.4769	0.00
04/02/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R210 On 04-February-16	185.00	Put	Bond Future	5545	6	5545	6	0.00
04/02/2016	R210 On 04-February-16	185.01	Put	Bond Future	5555	6	5555	6	0.00
04/02/2016	R210 On 04-February-16	184.99	Put	Bond Future	5535	6	5535	6	0.00
04/02/2016	R210 On 05-May-16			Bond Future	180.51	180.5320	180.5109	180.5320	1,178.00
04/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4479	4	4479	4	0.00
04/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4489	4	4489	4	0.00
04/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4499	4	4499	4	0.00
04/02/2016	R210 On 04-August-16			Bond Future	183.97	183.9909	183.9663	183.9909	0.00
04/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2456	2	2456	2	0.00
04/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2466	2	2466	2	0.00
04/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2446	2	2446	2	0.00
04/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R211 On 04-February-16			Bond Future	134.54	134.5547	134.5395	134.5547	0.00
04/02/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R211 On 04-February-16	138.99	Put	Bond Future	4451	4	4451	4	0.00
04/02/2016	R211 On 04-February-16	139.00	Put	Bond Future	4461	4	4461	4	0.00
04/02/2016	R211 On 04-February-16	139.01	Put	Bond Future	4471	4	4471	4	0.00
04/02/2016	R211 On 05-May-16			Bond Future	136.96	136.9740	136.9579	136.9740	2.00
04/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	2032	2	2032	2	0.00
04/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	2042	2	2042	2	0.00
04/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	2052	2	2052	2	0.00
04/02/2016	R211 On 04-August-16			Bond Future	137.84	137.8610	137.8423	137.8610	0.00
04/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	752	1	752	1	0.00
04/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	772	1	772	1	0.00
04/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	762	1	762	1	0.00
04/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R212 On 04-February-16			Bond Future	139.89	139.9111	139.8943	139.9111	0.00
04/02/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R212 On 04-February-16	146.00	Put	Bond Future	6106	6	6106	6	0.00
04/02/2016	R212 On 04-February-16	146.01	Put	Bond Future	6116	6	6116	6	0.00
04/02/2016	R212 On 04-February-16	145.99	Put	Bond Future	6096	6	6096	6	0.00
04/02/2016	R212 On 05-May-16			Bond Future	142.41	142.4267	142.4102	142.4267	3,698.00
04/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2590	3	2590	3	0.00
04/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2580	3	2580	3	0.00
04/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2600	3	2600	3	0.00
04/02/2016	R212 On 04-August-16			Bond Future	143.23	143.2486	143.2294	143.2486	0.00
04/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	789	1	789	1	0.00
04/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	799	1	799	1	0.00
04/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	809	1	809	1	0.00
04/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
04/02/2016	R213 On 04-February-16			Bond Future	9.52	82.1058	9.5200	82.1058	0.00
04/02/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R213 On 04-February-16	8.75	Put	Bond Future	5454	7	5454	7	0.00
04/02/2016	R213 On 04-February-16	8.74	Put	Bond Future	5528	7	5528	7	0.00
04/02/2016	R213 On 04-February-16	8.76	Put	Bond Future	5379	6	5379	6	0.00
04/02/2016	R213 On 05-May-16			Bond Future	9.61	80.0423	9.6076	80.0423	33,568.00
04/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	627	0	627	0	0.00
04/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	639	0	639	0	0.00
04/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	653	0	653	0	0.00
04/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	6646	7	6646	7	0.00
04/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	6707	7	6707	7	0.00
04/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	6585	7	6585	7	0.00
04/02/2016	R213 On 04-August-16			Bond Future	9.66	81.5791	9.6620	81.5791	0.00
04/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1759	1	1759	1	0.00
04/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1802	2	1802	2	0.00
04/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1781	1	1781	1	0.00
04/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6353	7	6353	7	0.00
04/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6254	7	6254	7	0.00
04/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6304	7	6304	7	0.00
04/02/2016	R213 On 03-November-16			Bond Future	9.70	79.7010	9.6992	79.7010	0.00
04/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	5094	4	5094	4	0.00
04/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	5054	4	5054	4	0.00
04/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	5014	4	5014	4	0.00
04/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	1951	2	1951	2	0.00
04/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	1929	2	1929	2	0.00
04/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	1973	2	1973	2	0.00
04/02/2016	R214 On 04-February-16			Bond Future	9.76	71.5366	9.7550	71.5366	0.00
04/02/2016	R214 On 04-February-16	9.45	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R214 On 04-February-16	9.35	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R214 On 04-February-16	9.45	Put	Bond Future	2170	3	2170	3	0.00
04/02/2016	R214 On 04-February-16	8.01	Put	Bond Future	14083	15	14083	15	0.00
04/02/2016	R214 On 04-February-16	9.35	Put	Bond Future	2906	4	2906	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
04/02/2016	R214 On 04-February-16	8.00	Put	Bond Future	14177	15	14177	15	0.00
04/02/2016	R214 On 04-February-16	7.99	Put	Bond Future	14271	15	14271	15	0.00
04/02/2016	R214 On 05-May-16			Bond Future	9.84	69.5353	9.8388	69.5353	21,269.00
04/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	693	1	693	1	0.00
04/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	721	1	721	1	0.00
04/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	707	1	707	1	0.00
04/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	1232	1	1232	1	0.00
04/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	6797	8	6797	8	0.00
04/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	6861	8	6861	8	0.00
04/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	6926	8	6926	8	0.00
04/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5085	6	5085	6	0.00
04/02/2016	R214 On 04-August-16			Bond Future	9.89	70.8703	9.8904	70.8703	0.00
04/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	2053	2	2053	2	1,300.00
04/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	9434	9	9434	9	6,300.00
04/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1913	2	1913	2	0.00
04/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1959	2	1959	2	0.00
04/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1936	2	1936	2	0.00
04/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	757	1	757	1	1,300.00
04/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	5228	5	5228	5	6,300.00
04/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6459	7	6459	7	0.00
04/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	6563	7	6563	7	0.00
04/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6253	7	6253	7	0.00
04/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	889	1	889	1	0.00
04/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2543	3	2543	3	0.00
04/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6511	7	6511	7	0.00
04/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	10927	12	10927	12	0.00
04/02/2016	R214 On 03-November-16			Bond Future	9.93	69.0262	9.9272	69.0262	0.00
04/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	4898	4	4898	4	0.00
04/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	4976	4	4976	4	0.00
04/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	4936	4	4936	4	0.00
04/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	2273	3	2273	3	0.00
04/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	2248	3	2248	3	0.00
04/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	2225	3	2225	3	0.00
04/02/2016	R248 On 04-February-16			Bond Future	9.85	91.8611	9.8500	91.8611	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
04/02/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R248 On 04-February-16	9.45	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R248 On 04-February-16	9.55	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/02/2016	R248 On 04-February-16	9.45	Put	Bond Future	3632	5	3632	5	0.00
04/02/2016	R248 On 04-February-16	9.00	Put	Bond Future	8044	9	8044	9	0.00
04/02/2016	R248 On 04-February-16	9.01	Put	Bond Future	7942	9	7942	9	0.00
04/02/2016	R248 On 04-February-16	8.99	Put	Bond Future	8146	10	8146	10	0.00
04/02/2016	R248 On 04-February-16	9.55	Put	Bond Future	2700	4	2700	4	0.00
04/02/2016	R248 On 05-May-16			Bond Future	9.95	89.0867	9.9474	89.0867	61,942.00
04/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	713	1	713	1	0.00
04/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	728	1	728	1	0.00
04/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	743	1	743	1	0.00
04/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	9609	11	9609	11	0.00
04/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	9696	11	9696	11	0.00
04/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	9523	10	9523	10	0.00
04/02/2016	R248 On 04-August-16			Bond Future	10.00	90.7971	10.0027	90.7971	0.00
04/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	2138	2	2138	2	0.00
04/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	2112	2	2112	2	0.00
04/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	2165	2	2165	2	0.00
04/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	8923	10	8923	10	0.00
04/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	8993	10	8993	10	0.00
04/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9065	10	9065	10	0.00
04/02/2016	R248 On 03-November-16			Bond Future	10.04	88.2202	10.0429	88.2202	0.00
04/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	5934	5	5934	5	0.00
04/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	5886	5	5886	5	0.00
04/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	5839	5	5839	5	0.00
04/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	3118	4	3118	4	0.00
04/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	3085	4	3085	4	0.00
04/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	3150	4	3150	4	0.00