



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 March 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2016	2025 On 05-May-16			Bond Future	123.42	123.3315	123.4230	123.3315	4,606.00
01/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2577	3	2577	3	0.00
01/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2567	3	2567	3	0.00
01/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2587	3	2587	3	0.00
01/03/2016	2025 On 04-August-16			Bond Future	124.52	124.4286	124.5197	124.4286	0.00
01/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	670	1	670	1	0.00
01/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	660	1	660	1	0.00
01/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	650	1	650	1	0.00
01/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
01/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
01/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
01/03/2016	2030 On 05-May-16			Bond Future	9.78	88.5362	9.7793	88.5362	17,366.00
01/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	5497	6	5497	6	0.00
01/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	5571	6	5571	6	0.00
01/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	5424	6	5424	6	0.00
01/03/2016	2030 On 04-August-16			Bond Future	9.85	86.2065	9.8515	86.2065	0.00
01/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	2081	2	2081	2	0.00
01/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
01/03/2016	2032 On 05-May-16			Bond Future	9.92	87.2687	9.9186	87.2687	9,231.00
01/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	373	0	373	0	0.00
01/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	392	0	392	0	0.00
01/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	382	0	382	0	0.00
01/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	7388	8	7388	8	0.00
01/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	7248	8	7248	8	0.00
01/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	7318	8	7318	8	0.00
01/03/2016	2032 On 04-August-16			Bond Future	9.99	88.9233	9.9890	88.9233	0.00
01/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1074	1	1074	1	0.00
01/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1107	1	1107	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
01/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1091	1	1091	1	0.00
01/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8481	9	8481	9	0.00
01/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	8418	9	8418	9	0.00
01/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	8544	9	8544	9	0.00
01/03/2016	2032 On 03-November-16			Bond Future	10.05	86.4730	10.0533	86.4730	0.00
01/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5319	5	5319	5	0.00
01/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5395	5	5395	5	0.00
01/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5356	5	5356	5	0.00
01/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3766	4	3766	4	0.00
01/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3736	4	3736	4	0.00
01/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3707	4	3707	4	0.00
01/03/2016	2033 On 05-May-16			Bond Future	102.91	102.9203	102.9130	102.9203	1,032.00
01/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	513	1	513	1	0.00
01/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	503	1	503	1	0.00
01/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	523	1	523	1	0.00
01/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
01/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
01/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
01/03/2016	2037 On 05-May-16			Bond Future	10.04	88.6023	10.0429	88.6023	40,778.00
01/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	303	0	303	0	0.00
01/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	320	0	320	0	0.00
01/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	312	0	312	0	0.00
01/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	9002	9	9002	9	0.00
01/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	9083	9	9083	9	0.00
01/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	8921	9	8921	9	0.00
01/03/2016	2037 On 04-August-16			Bond Future	10.11	86.0234	10.1133	86.0234	0.00
01/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1492	1	1492	1	0.00
01/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1472	1	1472	1	0.00
01/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1451	1	1451	1	0.00
01/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	8473	9	8473	9	0.00
01/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	8539	9	8539	9	0.00
01/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	8408	9	8408	9	0.00
01/03/2016	2037 On 03-November-16			Bond Future	10.17	87.6771	10.1728	87.6771	0.00
01/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5608	5	5608	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
01/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5688	5	5688	5	0.00
01/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5648	5	5648	5	0.00
01/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	4255	4	4255	4	0.00
01/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	4289	4	4289	4	0.00
01/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	4222	4	4222	4	0.00
01/03/2016	2038 On 05-May-16			Bond Future	128.87	128.8761	128.8673	128.8761	17,007.00
01/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2123	2	2123	2	0.00
01/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2133	2	2133	2	0.00
01/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2143	2	2143	2	0.00
01/03/2016	2038 On 04-August-16			Bond Future	129.91	129.9224	129.9111	129.9224	0.00
01/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	601	1	601	1	0.00
01/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	611	1	611	1	0.00
01/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	591	1	591	1	0.00
01/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
01/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
01/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
01/03/2016	2040 On 05-May-16			Bond Future	10.11	92.0321	10.1132	92.0321	1,812.00
01/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	969	1	969	1	0.00
01/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	949	1	949	1	0.00
01/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	928	1	928	1	0.00
01/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	6217	7	6217	7	0.00
01/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	6287	7	6287	7	0.00
01/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	6147	7	6147	7	0.00
01/03/2016	2040 On 04-August-16			Bond Future	10.18	89.2677	10.1841	89.2677	0.00
01/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	1997	2	1997	2	0.00
01/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2023	2	2023	2	0.00
01/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	1971	2	1971	2	0.00
01/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7764	8	7764	8	0.00
01/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7828	8	7828	8	0.00
01/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7892	8	7892	8	0.00
01/03/2016	2044 On 05-May-16			Bond Future	10.09	89.4456	10.0909	89.4456	20,918.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	289	0	289	0	0.00
01/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	297	0	297	0	0.00
01/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	281	0	281	0	0.00
01/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	10086	11	10086	11	0.00
01/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	10268	11	10268	11	0.00
01/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	10177	11	10177	11	0.00
01/03/2016	2044 On 04-August-16			Bond Future	10.16	86.7574	10.1587	86.7574	0.00
01/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2101	2	2101	2	0.00
01/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2075	2	2075	2	0.00
01/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2048	2	2048	2	0.00
01/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7752	8	7752	8	0.00
01/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7688	8	7688	8	0.00
01/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	7817	8	7817	8	0.00
01/03/2016	2044 On 03-November-16			Bond Future	10.22	88.4252	10.2159	88.4252	0.00
01/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6173	6	6173	6	0.00
01/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6216	6	6216	6	0.00
01/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6130	6	6130	6	0.00
01/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4516	5	4516	5	0.00
01/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4551	5	4551	5	0.00
01/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4587	5	4587	5	0.00
01/03/2016	2046 On 05-May-16			Bond Future	127.73	127.7404	127.7317	127.7404	12,720.00
01/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2258	2	2258	2	0.00
01/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2268	2	2268	2	0.00
01/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2278	2	2278	2	0.00
01/03/2016	2046 On 04-August-16			Bond Future	130.16	130.1728	130.1625	130.1728	0.00
01/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	1163	1	1163	1	0.00
01/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	1153	1	1153	1	0.00
01/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	1143	1	1143	1	0.00
01/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
01/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
01/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2016	2050 On 05-May-16			Bond Future	136.36	136.6921	136.3583	136.6921	16,302.00
01/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	1642	1	1642	1	0.00
01/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	1652	1	1652	1	0.00
01/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	1632	1	1632	1	0.00
01/03/2016	2050 On 04-August-16			Bond Future	137.38	137.7274	137.3846	137.7274	0.00
01/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
01/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	1755	1	1755	1	0.00
01/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	1745	1	1745	1	0.00
01/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	1735	1	1735	1	0.00
01/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	AL37 On 05-May-16			Index Future	467.90	467.0240	467.8980	467.0240	2.00
01/03/2016	AL37 On 04-August-16			Index Future	476.67	475.7820	476.6700	475.7820	0.00
01/03/2016	AL7T On 05-May-16			Index Future	537.55	535.7960	537.5450	535.7960	0.00
01/03/2016	AL7T On 04-August-16			Index Future	547.62	545.8440	547.6220	545.8440	0.00
01/03/2016	ALBI On 05-May-16			Index Future	487.73	486.0830	487.7320	486.0830	510.00
01/03/2016	ALBI On 04-August-16			Index Future	496.88	495.1990	496.8760	495.1990	139.00
01/03/2016	ALBI On 03-November-16			Index Future	506.52	504.8120	506.5150	504.8120	0.00
01/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C040 On 31-January-40			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
01/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
01/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
01/03/2016	EL28 On 05-May-16			Bond Future	126.02	126.0309	126.0225	126.0309	0.00
01/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
01/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
01/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
01/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2988	3	2988	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
01/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2978	3	2978	3	0.00
01/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2968	3	2968	3	0.00
01/03/2016	EL28 On 04-August-16			Bond Future	128.42	128.4309	128.4209	128.4309	0.00
01/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1561	2	1561	2	0.00
01/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1551	2	1551	2	0.00
01/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1541	2	1541	2	0.00
01/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
01/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
01/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
01/03/2016	ES33 On 05-May-16			Bond Future	10.87	74.7910	10.8666	74.7910	8,776.00
01/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
01/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
01/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
01/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5710	6	5710	6	0.00
01/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5641	6	5641	6	0.00
01/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5573	6	5573	6	0.00
01/03/2016	ES33 On 04-August-16			Bond Future	10.96	76.2090	10.9633	76.2090	0.00
01/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
01/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
01/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
01/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4592	5	4592	5	0.00
01/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4459	5	4459	5	0.00
01/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4526	5	4526	5	0.00
01/03/2016	ES33 On 03-November-16			Bond Future	11.06	73.8806	11.0561	73.8806	0.00
01/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1493	1	1493	1	0.00
01/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1378	1	1378	1	0.00
01/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1436	1	1436	1	0.00
01/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
01/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
01/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
01/03/2016	ES42 On 05-May-16			Bond Future	11.00	78.6431	11.0026	78.6431	7,250.00
01/03/2016	GOVI On 05-May-16			GOVI	486.87	485.3430	486.8740	485.3430	489.00
01/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
01/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
01/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	311160	33	311160	33	0.00
01/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	311260	33	311260	33	0.00
01/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	311360	33	311360	33	0.00
01/03/2016	GOVI On 04-August-16			GOVI	496.00	494.4450	496.0010	494.4450	26.00
01/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
01/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
01/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
01/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	250090	27	250090	27	0.00
01/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	249890	27	249890	27	0.00
01/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	249990	27	249990	27	0.00
01/03/2016	GOVI On 03-November-16			GOVI	505.62	504.0440	505.6240	504.0440	0.00
01/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	295140	28	295140	28	0.00
01/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	295040	28	295040	28	0.00
01/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	294940	28	294940	28	0.00
01/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
01/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
01/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
01/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
01/03/2016	IGOV On 05-May-16			Index Future	236.95	237.0170	236.9480	237.0170	975.00
01/03/2016	IGOV On 04-August-16			Index Future	241.41	241.4820	241.4090	241.4820	81.00
01/03/2016	IGOV On 03-November-16			Index Future	246.11	246.1890	246.1120	246.1890	0.00
01/03/2016	ILBI On 05-May-16			Index Future	642.54	642.6520	642.5420	642.6520	0.00
01/03/2016	ILBI On 04-August-16			Index Future	654.47	654.5860	654.4730	654.5860	157.00
01/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.27	100.2966	100.2681	100.2966	0.00
01/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.36	100.3933	100.3568	100.3933	0.00
01/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.92	100.9872	100.9182	100.9872	0.00
01/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.47	100.5162	100.4674	100.5162	0.00
01/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.60	101.7299	101.5989	101.7299	0.00
01/03/2016	IS05 On 16-March-21			Interest Rate Swap	101.15	101.2971	101.1534	101.2971	0.00
01/03/2016	IS10 On 17-December-25			Interest Rate Swap	104.00	104.2965	104.0008	104.2965	0.00
01/03/2016	IS10 On 16-March-26			Interest Rate Swap	101.28	101.5861	101.2809	101.5861	0.00
01/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
01/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
01/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
01/03/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
01/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.32	92.7100	7.3200	92.7100	0.00
01/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.43	92.5800	7.4300	92.5800	0.00
01/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.5400	7.5300	92.5400	0.00
01/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.65	92.3800	7.6500	92.3800	0.00
01/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.71	92.3400	7.7100	92.3400	0.00
01/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.82	92.2100	7.8200	92.2100	0.00
01/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.06	91.9800	8.0600	91.9800	0.00
01/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.20	91.8300	8.2000	91.8300	0.00
01/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.35	91.7000	8.3500	91.7000	0.00
01/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.46	91.5900	8.4600	91.5900	0.00
01/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.55	91.4900	8.5500	91.4900	0.00
01/03/2016	R023 On 05-May-16			Bond Future	9.27	93.6738	9.2739	93.6738	9,781.00
01/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	143	0	143	0	0.00
01/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	148	0	148	0	0.00
01/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	139	0	139	0	0.00
01/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	5146	5	5146	5	0.00
01/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	5100	5	5100	5	0.00
01/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	5193	5	5193	5	0.00
01/03/2016	R023 On 04-August-16			Bond Future	9.35	95.4497	9.3525	95.4497	0.00
01/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	465	0	465	0	0.00
01/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	473	0	473	0	0.00
01/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	482	0	482	0	0.00
01/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5705	6	5705	6	0.00
01/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5664	6	5664	6	0.00
01/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5746	6	5746	6	0.00
01/03/2016	R023 On 03-November-16			Bond Future	9.43	93.3522	9.4286	93.3522	0.00
01/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3409	3	3409	3	0.00
01/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3435	3	3435	3	0.00
01/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3461	3	3461	3	0.00
01/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	2064	2	2064	2	0.00
01/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	2046	2	2046	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
01/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	2082	2	2082	2	0.00
01/03/2016	R035 On 05-May-16			Bond Future	10.00	91.9227	9.9950	91.9227	4,019.00
01/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	2700	2	2700	2	0.00
01/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	2848	2	2848	2	0.00
01/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	2774	2	2774	2	0.00
01/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R035 On 04-August-16			Bond Future	10.06	93.6655	10.0619	93.6655	0.00
01/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2320	2	2320	2	0.00
01/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	2246	2	2246	2	0.00
01/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	2172	2	2172	2	0.00
01/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R186 On 05-May-16			Bond Future	9.40	110.9215	9.4041	110.9215	54,639.00
01/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	202	0	202	0	0.00
01/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1701	2	1701	2	180.00
01/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	4259	4	4259	4	0.00
01/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	208	0	208	0	0.00
01/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4603	4	4603	4	0.00
01/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	4114	4	4114	4	0.00
01/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	196	0	196	0	0.00
01/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	609	1	609	1	180.00
01/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	13	0	13	0	0.00
01/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	768	1	768	1	0.00
01/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	8034	8	8034	8	0.00
01/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	952	1	952	1	180.00
01/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	831	1	831	1	5,000.00
01/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	1007	1	1007	1	5,000.00
01/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	13955	14	13955	14	0.00
01/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7893	8	7893	8	0.00
01/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	7963	8	7963	8	0.00
01/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	4718	5	4718	5	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	5293	6	5293	6	1,900.00
01/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2780	3	2780	3	0.00
01/03/2016	R186 On 04-August-16			Bond Future	9.47	107.7205	9.4742	107.7205	0.00
01/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	952	1	952	1	0.00
01/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	923	1	923	1	0.00
01/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	938	1	938	1	0.00
01/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	7920	8	7920	8	0.00
01/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7861	8	7861	8	0.00
01/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7802	8	7802	8	0.00
01/03/2016	R197 On 05-May-16			Bond Future	293.98	293.9988	293.9775	293.9988	2,286.00
01/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	6023	6	6023	6	0.00
01/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	6033	6	6033	6	0.00
01/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	6013	6	6013	6	0.00
01/03/2016	R197 On 04-August-16			Bond Future	293.08	293.1051	293.0761	293.1051	0.00
01/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	884	1	884	1	0.00
01/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	894	1	894	1	0.00
01/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	904	1	904	1	0.00
01/03/2016	R202 On 05-May-16			Bond Future	241.40	241.4126	241.3956	241.4126	43,443.00
01/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1739	2	1739	2	0.00
01/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1734	2	1734	2	0.00
01/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1737	2	1737	2	0.00
01/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7341	7	7341	7	0.00
01/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7348	7	7348	7	0.00
01/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7334	7	7334	7	0.00
01/03/2016	R202 On 04-August-16			Bond Future	242.54	242.5615	242.5394	242.5615	0.00
01/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	5291	5	5291	5	0.00
01/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	5295	5	5295	5	0.00
01/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	5300	5	5300	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
01/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6006	6	6006	6	0.00
01/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6001	6	6001	6	0.00
01/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6011	6	6011	6	0.00
01/03/2016	R203 On 05-May-16			Bond Future	8.39	101.0003	8.3867	101.0003	54,114.00
01/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	15	0	15	0	0.00
01/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	13	0	13	0	0.00
01/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	14	0	14	0	0.00
01/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1462	2	1462	2	0.00
01/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1438	2	1438	2	0.00
01/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1450	2	1450	2	0.00
01/03/2016	R203 On 04-August-16			Bond Future	8.56	102.9152	8.5637	102.9152	0.00
01/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	45	0	45	0	0.00
01/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	47	0	47	0	0.00
01/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	46	0	46	0	0.00
01/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1407	1	1407	1	0.00
01/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1398	1	1398	1	0.00
01/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1417	1	1417	1	0.00
01/03/2016	R203 On 03-November-16			Bond Future	8.78	100.7206	8.7788	100.7206	0.00
01/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	480	0	480	0	0.00
01/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	489	0	489	0	0.00
01/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	485	0	485	0	0.00
01/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	431	0	431	0	0.00
01/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	424	0	424	0	0.00
01/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	428	0	428	0	0.00
01/03/2016	R204 On 05-May-16			Bond Future	8.76	101.2305	8.7570	101.2305	33,079.00
01/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	53	0	53	0	0.00
01/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	51	0	51	0	0.00
01/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	50	0	50	0	0.00
01/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2370	2	2370	2	0.00
01/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2349	2	2349	2	0.00
01/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2392	2	2392	2	0.00
01/03/2016	R204 On 04-August-16			Bond Future	8.89	99.1087	8.8923	99.1087	0.00
01/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	152	0	152	0	0.00
01/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	155	0	155	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
01/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	158	0	158	0	0.00
01/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2553	3	2553	3	0.00
01/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2535	3	2535	3	0.00
01/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2571	3	2571	3	0.00
01/03/2016	R204 On 03-November-16			Bond Future	9.02	101.0135	9.0205	101.0135	0.00
01/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1266	1	1266	1	0.00
01/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1288	1	1288	1	0.00
01/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1277	1	1277	1	0.00
01/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	905	1	905	1	0.00
01/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	913	1	913	1	0.00
01/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	898	1	898	1	0.00
01/03/2016	R207 On 05-May-16			Bond Future	8.97	96.8810	8.9661	96.8810	41,997.00
01/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	18	0	18	0	43.00
01/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	53	0	53	0	0.00
01/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	55	0	55	0	0.00
01/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	51	0	51	0	0.00
01/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3450	4	3450	4	0.00
01/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3421	4	3421	4	0.00
01/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3479	4	3479	4	0.00
01/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	4323	4	4323	4	0.00
01/03/2016	R207 On 04-August-16			Bond Future	9.08	95.0734	9.0825	95.0734	0.00
01/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	254	0	254	0	0.00
01/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	249	0	249	0	0.00
01/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	259	0	259	0	0.00
01/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	3366	3	3366	3	0.00
01/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	3317	3	3317	3	0.00
01/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	3342	3	3342	3	0.00
01/03/2016	R208 On 05-May-16			Bond Future	9.10	91.4495	9.1017	91.4495	45,179.00
01/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	75	0	75	0	0.00
01/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	80	0	80	0	0.00
01/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	77	0	77	0	0.00
01/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	4219	4	4219	4	0.00
01/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	4183	4	4183	4	0.00
01/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	4255	4	4255	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
01/03/2016	R208 On 04-August-16			Bond Future	9.20	93.1833	9.1976	93.1833	0.00
01/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	267	0	267	0	0.00
01/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	272	0	272	0	0.00
01/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	277	0	277	0	0.00
01/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4616	5	4616	5	0.00
01/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4584	5	4584	5	0.00
01/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4552	5	4552	5	0.00
01/03/2016	R208 On 03-November-16			Bond Future	9.29	91.5710	9.2855	91.5710	0.00
01/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2488	2	2488	2	0.00
01/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2527	2	2527	2	0.00
01/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2507	2	2507	2	0.00
01/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1542	2	1542	2	0.00
01/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1529	2	1529	2	0.00
01/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1515	2	1515	2	0.00
01/03/2016	R209 On 05-May-16			Bond Future	9.93	68.7225	9.9269	68.7225	35,939.00
01/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	337	0	337	0	6,700.00
01/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	32	0	32	0	6,700.00
01/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	329	0	329	0	0.00
01/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	346	0	346	0	0.00
01/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6670	7	6670	7	0.00
01/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6735	7	6735	7	0.00
01/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	12295	13	12295	13	0.00
01/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6800	7	6800	7	0.00
01/03/2016	R209 On 04-August-16			Bond Future	9.99	70.0255	9.9884	70.0255	0.00
01/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5494	5	5494	5	5,760.00
01/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1393	1	1393	1	0.00
01/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1431	1	1431	1	0.00
01/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1412	1	1412	1	0.00
01/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2181	2	2181	2	5,760.00
01/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	6329	7	6329	7	0.00
01/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1762	2	1762	2	0.00
01/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6433	7	6433	7	0.00
01/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	6381	7	6381	7	0.00
01/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4728	5	4728	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
01/03/2016	R209 On 03-November-16			Bond Future	10.04	68.2203	10.0440	68.2203	0.00
01/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4734	5	4734	5	0.00
01/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4802	5	4802	5	0.00
01/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4768	5	4768	5	0.00
01/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3487	4	3487	4	0.00
01/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3459	4	3459	4	0.00
01/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3514	4	3514	4	0.00
01/03/2016	R210 On 05-May-16			Bond Future	180.19	180.2006	180.1877	180.2006	1,554.00
01/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	4812	5	4812	5	0.00
01/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	4822	5	4822	5	0.00
01/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	4802	5	4802	5	0.00
01/03/2016	R210 On 04-August-16			Bond Future	183.62	183.6319	183.6169	183.6319	0.00
01/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	2107	2	2107	2	0.00
01/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	2117	2	2117	2	0.00
01/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	2097	2	2097	2	0.00
01/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R211 On 05-May-16			Bond Future	137.59	137.5926	137.5860	137.5926	62.00
01/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1404	1	1404	1	0.00
01/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1414	1	1414	1	0.00
01/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1424	1	1424	1	0.00
01/03/2016	R211 On 04-August-16			Bond Future	138.47	138.4756	138.4663	138.4756	0.00
01/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1376	1	1376	1	0.00
01/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1396	1	1396	1	0.00
01/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1386	1	1386	1	0.00
01/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R211 On 04-August-16	137.07	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
01/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R212 On 05-May-16			Bond Future	142.55	142.5605	142.5501	142.5605	3,830.00
01/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
01/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	2450	2	2450	2	0.00
01/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	2460	2	2460	2	0.00
01/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	2440	2	2440	2	0.00
01/03/2016	R212 On 04-August-16			Bond Future	143.36	143.3685	143.3552	143.3685	0.00
01/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	915	1	915	1	0.00
01/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	925	1	925	1	0.00
01/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	935	1	935	1	0.00
01/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
01/03/2016	R213 On 05-May-16			Bond Future	9.81	79.2814	9.8130	79.2814	48,117.00
01/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	223	0	223	0	0.00
01/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	236	0	236	0	0.00
01/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	229	0	229	0	0.00
01/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	7585	8	7585	8	0.00
01/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	7653	8	7653	8	0.00
01/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	7518	8	7518	8	0.00
01/03/2016	R213 On 04-August-16			Bond Future	9.88	80.7844	9.8768	80.7844	0.00
01/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1148	1	1148	1	0.00
01/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1115	1	1115	1	0.00
01/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1131	1	1131	1	0.00
01/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	7103	7	7103	7	0.00
01/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6993	7	6993	7	0.00
01/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	7048	7	7048	7	0.00
01/03/2016	R213 On 03-November-16			Bond Future	9.94	78.7856	9.9377	78.7856	0.00
01/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	4908	5	4908	5	0.00
01/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	4873	5	4873	5	0.00
01/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	4838	5	4838	5	0.00
01/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	3299	3	3299	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
01/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	3273	3	3273	3	0.00
01/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3326	3	3326	3	0.00
01/03/2016	R214 On 05-May-16			Bond Future	10.01	68.9186	10.0145	68.9186	32,449.00
01/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	277	0	277	0	0.00
01/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	293	0	293	0	0.00
01/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	285	0	285	0	0.00
01/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	607	1	607	1	0.00
01/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7552	8	7552	8	0.00
01/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7623	8	7623	8	0.00
01/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7694	8	7694	8	0.00
01/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5644	6	5644	6	0.00
01/03/2016	R214 On 04-August-16			Bond Future	10.07	70.2253	10.0736	70.2253	0.00
01/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1423	1	1423	1	1,300.00
01/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	8226	8	8226	8	5,800.00
01/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1310	1	1310	1	0.00
01/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1347	1	1347	1	0.00
01/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1329	1	1329	1	0.00
01/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	429	0	429	0	1,300.00
01/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4231	4	4231	4	5,800.00
01/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	7070	7	7070	7	0.00
01/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	7184	7	7184	7	0.00
01/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6846	7	6846	7	0.00
01/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	903	1	903	1	0.00
01/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2769	3	2769	3	0.00
01/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	7127	7	7127	7	0.00
01/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	11822	12	11822	12	0.00
01/03/2016	R214 On 03-November-16			Bond Future	10.13	68.2772	10.1298	68.2772	0.00
01/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	4908	5	4908	5	0.00
01/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	4977	5	4977	5	0.00
01/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	4942	5	4942	5	0.00
01/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3624	4	3624	4	0.00
01/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3596	4	3596	4	0.00
01/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3568	4	3568	4	0.00
01/03/2016	R248 On 05-May-16			Bond Future	10.10	88.4462	10.0966	88.4462	63,832.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
01/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	295	0	295	0	0.00
01/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	287	0	287	0	0.00
01/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	279	0	279	0	0.00
01/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	10437	11	10437	11	0.00
01/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	10531	11	10531	11	0.00
01/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	10344	11	10344	11	0.00
01/03/2016	R248 On 04-August-16			Bond Future	10.16	90.1231	10.1590	90.1231	0.00
01/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1495	1	1495	1	0.00
01/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1517	1	1517	1	0.00
01/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1473	1	1473	1	0.00
01/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	9588	10	9588	10	0.00
01/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	9664	10	9664	10	0.00
01/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9739	10	9739	10	0.00
01/03/2016	R248 On 03-November-16			Bond Future	10.22	87.4159	10.2183	87.4159	0.00
01/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6130	6	6130	6	0.00
01/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6087	6	6087	6	0.00
01/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6044	6	6044	6	0.00
01/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4779	5	4779	5	0.00
01/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4742	5	4742	5	0.00
01/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4816	5	4816	5	0.00