



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 April 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	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
13/04/2016	2025 On 05-May-16			Bond Future	124.96	124.6715	124.9597	124.6715	4,532.00
13/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
13/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
13/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
13/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	1040	1	1040	1	0.00
13/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	1030	1	1030	1	0.00
13/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	1050	1	1050	1	0.00
13/04/2016	2025 On 04-August-16			Bond Future	126.08	125.7900	126.0826	125.7900	0.00
13/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	2233	2	2233	2	0.00
13/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	2223	2	2223	2	0.00
13/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	2213	2	2213	2	0.00
13/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2030 On 05-May-16			Bond Future	9.38	90.5019	9.3848	90.5019	17,754.00
13/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	2774	4	2774	4	0.00
13/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	2848	4	2848	4	0.00
13/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	2700	4	2700	4	0.00
13/04/2016	2030 On 04-August-16			Bond Future	9.44	88.2183	9.4421	88.2183	0.00
13/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	4865	4	4865	4	0.00
13/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2032 On 05-May-16			Bond Future	9.52	89.3818	9.5244	89.3818	9,481.00
13/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	139	0	139	0	0.00
13/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	154	0	154	0	0.00
13/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	146	0	146	0	0.00
13/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	4274	5	4274	5	0.00
13/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	4130	5	4130	5	0.00
13/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	4201	5	4201	5	0.00
13/04/2016	2032 On 04-August-16			Bond Future	9.58	91.0850	9.5808	91.0850	76.00
13/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1290	1	1290	1	0.00
13/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1333	1	1333	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
13/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1311	1	1311	1	0.00
13/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	5758	7	5758	7	0.00
13/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	5701	7	5701	7	0.00
13/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	5816	7	5816	7	0.00
13/04/2016	2032 On 03-November-16			Bond Future	9.63	88.6621	9.6338	88.6621	0.00
13/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6685	6	6685	6	0.00
13/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6777	6	6777	6	0.00
13/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6730	6	6730	6	0.00
13/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2146	3	2146	3	0.00
13/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2124	3	2124	3	0.00
13/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2103	3	2103	3	0.00
13/04/2016	2033 On 05-May-16			Bond Future	105.76	105.7314	105.7637	105.7314	1,032.00
13/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	3364	3	3364	3	0.00
13/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	3354	3	3354	3	0.00
13/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	3374	3	3374	3	0.00
13/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2033 On 04-August-16			Bond Future	107.79	107.7550	107.7869	107.7550	2,313.00
13/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	2797	3	2797	3	0.00
13/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	2787	3	2787	3	0.00
13/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	2777	3	2777	3	0.00
13/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2037 On 05-May-16			Bond Future	9.67	90.6474	9.6697	90.6474	40,208.00
13/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	71	0	71	0	0.00
13/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	1385	1	1385	1	500.00
13/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	75	0	75	0	0.00
13/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	80	0	80	0	0.00
13/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	1383	2	1383	2	0.00
13/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	5805	7	5805	7	0.00
13/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	5720	7	5720	7	0.00
13/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	5891	7	5891	7	0.00

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13/04/2016	2037 On 04-August-16			Bond Future	9.73	88.1160	9.7272	88.1160	221.00
13/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1750	1	1750	1	0.00
13/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1777	1	1777	1	0.00
13/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1724	1	1724	1	0.00
13/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	5727	7	5727	7	0.00
13/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	5787	7	5787	7	0.00
13/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	5668	7	5668	7	0.00
13/04/2016	2037 On 03-November-16			Bond Future	9.78	89.7956	9.7770	89.7956	0.00
13/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	7030	6	7030	6	0.00
13/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	7127	6	7127	6	0.00
13/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	7079	6	7079	6	0.00
13/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2618	3	2618	3	0.00
13/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2593	3	2593	3	0.00
13/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2643	3	2643	3	0.00
13/04/2016	2038 On 05-May-16			Bond Future	132.14	132.1008	132.1420	132.1008	16,932.00
13/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	1132	1	1132	1	0.00
13/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	1152	1	1152	1	0.00
13/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	1142	1	1142	1	0.00
13/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2038 On 04-August-16			Bond Future	133.24	133.2031	133.2439	133.2031	1,180.00
13/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	3934	4	3934	4	0.00
13/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	3944	4	3944	4	0.00
13/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	3924	4	3924	4	0.00
13/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2040 On 05-May-16			Bond Future	9.74	94.2888	9.7398	94.2888	1,812.00
13/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	702	0	702	0	0.00
13/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	676	0	676	0	0.00
13/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	650	0	650	0	0.00
13/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	2796	4	2796	4	0.00
13/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	2860	4	2860	4	0.00

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13/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	2732	4	2732	4	0.00
13/04/2016	2040 On 04-August-16			Bond Future	9.80	91.5763	9.7979	91.5763	0.00
13/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2479	2	2479	2	0.00
13/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2513	2	2513	2	0.00
13/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2445	2	2445	2	0.00
13/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	5037	6	5037	6	0.00
13/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	5092	6	5092	6	0.00
13/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	5149	6	5149	6	0.00
13/04/2016	2044 On 05-May-16			Bond Future	9.76	91.3657	9.7645	91.3657	20,527.00
13/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	48	0	48	0	0.00
13/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	51	0	51	0	0.00
13/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	45	0	45	0	0.00
13/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	7068	8	7068	8	0.00
13/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	7261	9	7261	9	0.00
13/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	7164	9	7164	9	0.00
13/04/2016	2044 On 04-August-16			Bond Future	9.82	88.7227	9.8210	88.7227	0.00
13/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2455	2	2455	2	0.00
13/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	2421	2	2421	2	0.00
13/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	2388	2	2388	2	0.00
13/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	5266	6	5266	6	0.00
13/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	5209	6	5209	6	0.00
13/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	5323	6	5323	6	0.00
13/04/2016	2044 On 03-November-16			Bond Future	9.87	90.4138	9.8701	90.4138	0.00
13/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	7425	7	7425	7	0.00
13/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	7476	7	7476	7	0.00
13/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	7375	7	7375	7	0.00
13/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	2903	3	2903	3	0.00
13/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	2931	4	2931	4	0.00
13/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	2959	4	2959	4	0.00
13/04/2016	2046 On 05-May-16			Bond Future	131.67	130.9135	131.6668	130.9135	12,687.00
13/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	1677	1	1677	1	0.00
13/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	1657	1	1657	1	0.00
13/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	1667	1	1667	1	0.00
13/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00

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13/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2046 On 04-August-16			Bond Future	134.19	133.4191	134.1857	133.4191	3,590.00
13/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	5186	4	5186	4	0.00
13/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	5176	4	5176	4	0.00
13/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	5166	4	5166	4	0.00
13/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2050 On 05-May-16			Bond Future	142.69	142.6483	142.6933	142.6483	14,861.00
13/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	4693	5	4693	5	0.00
13/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	4703	5	4703	5	0.00
13/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	4683	5	4683	5	0.00
13/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2050 On 04-August-16			Bond Future	143.85	143.8009	143.8457	143.8009	5,775.00
13/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	4726	5	4726	5	0.00
13/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	4706	5	4706	5	0.00
13/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	4716	5	4716	5	0.00
13/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
13/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
13/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	AL37 On 05-May-16			Index Future	477.49	475.4450	477.4870	475.4450	12.00
13/04/2016	AL37 On 04-August-16			Index Future	486.48	484.4050	486.4840	484.4050	0.00
13/04/2016	AL7T On 05-May-16			Index Future	551.56	546.9690	551.5550	546.9690	0.00
13/04/2016	AL7T On 04-August-16			Index Future	561.95	557.2770	561.9470	557.2770	9.00
13/04/2016	ALBI On 05-May-16			Index Future	500.72	495.8400	500.7180	495.8400	499.00
13/04/2016	ALBI On 04-August-16			Index Future	510.15	505.1840	510.1520	505.1840	133.00
13/04/2016	ALBI On 03-November-16			Index Future	519.97	514.9150	519.9730	514.9150	0.00
13/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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13/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	CES1 On 20-April-18			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
13/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/04/2016	EL28 On 05-May-16			Bond Future	127.74	127.6922	127.7372	127.6922	0.00
13/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
13/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
13/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
13/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	1273	1	1273	1	0.00
13/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	1263	1	1263	1	0.00
13/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	1253	1	1253	1	0.00
13/04/2016	EL28 On 04-August-16			Bond Future	130.18	130.1362	130.1808	130.1362	0.00
13/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	3321	3	3321	3	0.00
13/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	3311	3	3311	3	0.00
13/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	3301	3	3301	3	0.00
13/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
13/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
13/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
13/04/2016	ES33 On 05-May-16			Bond Future	10.51	76.3390	10.5056	76.3390	8,776.00
13/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
13/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
13/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
13/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	3436	4	3436	4	0.00
13/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	3368	4	3368	4	0.00
13/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3299	4	3299	4	0.00
13/04/2016	ES33 On 04-August-16			Bond Future	10.59	77.7938	10.5889	77.7938	0.00
13/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
13/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
13/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
13/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2268	3	2268	3	0.00
13/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2135	3	2135	3	0.00
13/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2201	3	2201	3	0.00
13/04/2016	ES33 On 03-November-16			Bond Future	10.67	75.4837	10.6711	75.4837	0.00
13/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3850	3	3850	3	0.00
13/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3734	3	3734	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
13/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3792	3	3792	3	0.00
13/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
13/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
13/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
13/04/2016	ES42 On 05-May-16			Bond Future	10.69	80.0765	10.6907	80.0765	7,270.00
13/04/2016	GOVI On 05-May-16			GOVI	499.36	494.8230	499.3560	494.8230	477.00
13/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
13/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
13/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
13/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	186340	23	186340	23	0.00
13/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	186440	23	186440	23	0.00
13/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	186540	23	186540	23	0.00
13/04/2016	GOVI On 04-August-16			GOVI	508.77	504.1480	508.7650	504.1480	26.00
13/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
13/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
13/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
13/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	122450	17	122450	17	0.00
13/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	122250	17	122250	17	0.00
13/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	122350	17	122350	17	0.00
13/04/2016	GOVI On 03-November-16			GOVI	518.56	513.8590	518.5590	513.8590	0.00
13/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	424490	38	424490	38	0.00
13/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	424390	38	424390	38	0.00
13/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	424290	38	424290	38	0.00
13/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
13/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
13/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
13/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/04/2016	IGOV On 05-May-16			Index Future	241.10	240.9490	241.0990	240.9490	979.00
13/04/2016	IGOV On 04-August-16			Index Future	245.66	245.5100	245.6620	245.5100	111.00
13/04/2016	IGOV On 03-November-16			Index Future	250.41	250.2580	250.4100	250.2580	0.00
13/04/2016	ILBI On 05-May-16			Index Future	652.92	652.4660	652.9180	652.4660	0.00
13/04/2016	ILBI On 04-August-16			Index Future	664.94	664.4780	664.9350	664.4780	157.00
13/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.15	100.1456	100.1481	100.1456	0.00
13/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.1829	100.1775	100.1829	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
13/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.91	99.9233	99.9050	99.9233	0.00
13/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.51	100.5515	100.5064	100.5515	0.00
13/04/2016	IS02 On 16-March-18			Interest Rate Swap	99.95	100.0167	99.9529	100.0167	0.00
13/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.79	99.8757	99.7910	99.8757	0.00
13/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.41	100.6461	100.4109	100.6461	0.00
13/04/2016	IS05 On 16-March-21			Interest Rate Swap	99.90	100.1470	99.9012	100.1470	0.00
13/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.35	99.6092	99.3536	99.6092	0.00
13/04/2016	IS10 On 17-December-25			Interest Rate Swap	101.82	102.2953	101.8217	102.2953	0.00
13/04/2016	IS10 On 16-March-26			Interest Rate Swap	99.01	99.4827	99.0074	99.4827	0.00
13/04/2016	IS10 On 15-June-26			Interest Rate Swap	97.84	98.3234	97.8441	98.3234	0.00
13/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
13/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	7.2600	92.7400	0.00
13/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
13/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.39	92.6100	7.3900	92.6100	0.00
13/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
13/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	7.5300	92.4700	0.00
13/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
13/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
13/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	7.9300	92.0700	0.00
13/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	8.0600	91.9400	0.00
13/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.17	91.8300	8.1700	91.8300	0.00
13/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.26	91.7400	8.2600	91.7400	0.00
13/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.35	91.6500	8.3500	91.6500	0.00
13/04/2016	R023 On 05-May-16			Bond Future	8.80	95.6258	8.7992	95.6258	7,633.00
13/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	60	0	60	0	0.00
13/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	64	0	64	0	0.00
13/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	56	0	56	0	0.00
13/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	2784	3	2784	3	0.00
13/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	2738	3	2738	3	0.00
13/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	2831	3	2831	3	0.00
13/04/2016	R023 On 04-August-16			Bond Future	8.85	97.4480	8.8519	97.4480	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
13/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	663	1	663	1	0.00
13/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	675	1	675	1	0.00
13/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	688	1	688	1	0.00
13/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	3576	4	3576	4	0.00
13/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3539	4	3539	4	0.00
13/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3613	4	3613	4	0.00
13/04/2016	R023 On 03-November-16			Bond Future	8.91	95.3738	8.9059	95.3738	0.00
13/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4666	4	4666	4	0.00
13/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4698	4	4698	4	0.00
13/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4730	4	4730	4	0.00
13/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	966	1	966	1	0.00
13/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	955	1	955	1	0.00
13/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	977	1	977	1	0.00
13/04/2016	R035 On 05-May-16			Bond Future	9.61	94.0902	9.6087	94.0902	5,151.00
13/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	5788	5	5788	5	0.00
13/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	5936	5	5936	5	0.00
13/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	5862	5	5862	5	0.00
13/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R035 On 04-August-16			Bond Future	9.66	95.8832	9.6622	95.8832	155.00
13/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	5476	4	5476	4	0.00
13/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	5402	4	5402	4	0.00
13/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	5328	4	5328	4	0.00
13/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R186 On 05-May-16			Bond Future	8.99	113.2320	8.9940	113.2320	59,339.00
13/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	50	0	50	0	0.00
13/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	2271	2	2271	2	180.00
13/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	6227	5	6227	5	0.00
13/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	54	0	54	0	0.00
13/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	6686	6	6686	6	0.00
13/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	6030	5	6030	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
13/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	47	0	47	0	0.00
13/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	458	0	458	0	180.00
13/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
13/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	685	1	685	1	0.00
13/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	4982	6	4982	6	0.00
13/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	16	0	16	0	180.00
13/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	10	0	10	0	5,000.00
13/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	19	0	19	0	5,000.00
13/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	11039	12	11039	12	0.00
13/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	4835	6	4835	6	0.00
13/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	4908	6	4908	6	0.00
13/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1730	3	1730	3	5,350.00
13/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	2237	3	2237	3	1,900.00
13/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	446	1	446	1	0.00
13/04/2016	R186 On 04-August-16			Bond Future	9.05	110.0855	9.0461	110.0855	665.00
13/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	1200	1	1200	1	0.00
13/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	1158	1	1158	1	0.00
13/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	1179	1	1179	1	0.00
13/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	7112	6	7112	6	0.00
13/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	5186	6	5186	6	0.00
13/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	5133	6	5133	6	0.00
13/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	5079	6	5079	6	0.00
13/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	644	1	644	1	6,500.00
13/04/2016	R197 On 05-May-16			Bond Future	297.23	297.1431	297.2317	297.1431	1,931.00
13/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
13/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
13/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
13/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	2768	3	2768	3	0.00
13/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	2778	3	2778	3	0.00
13/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	2758	3	2758	3	0.00
13/04/2016	R197 On 04-August-16			Bond Future	296.42	296.3337	296.4214	296.3337	0.00
13/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	2461	2	2461	2	0.00
13/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	2441	2	2441	2	0.00
13/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	2451	2	2451	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
13/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R202 On 05-May-16			Bond Future	244.70	244.6229	244.6991	244.6229	39,554.00
13/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	1329	1	1329	1	0.00
13/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	1322	1	1322	1	0.00
13/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	1325	1	1325	1	0.00
13/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	3626	4	3626	4	0.00
13/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	3633	4	3633	4	0.00
13/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	3620	4	3620	4	0.00
13/04/2016	R202 On 04-August-16			Bond Future	245.93	245.8541	245.9296	245.8541	299.00
13/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	6289	6	6289	6	0.00
13/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	6294	6	6294	6	0.00
13/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	6300	6	6300	6	0.00
13/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	3615	4	3615	4	0.00
13/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	3611	4	3611	4	0.00
13/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	3619	4	3619	4	0.00
13/04/2016	R203 On 05-May-16			Bond Future	7.90	101.5576	7.8983	101.5576	53,812.00
13/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	2	0	2	0	0.00
13/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	2	0	2	0	0.00
13/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	2	0	2	0	0.00
13/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	837	1	837	1	0.00
13/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	812	1	812	1	0.00
13/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	825	1	825	1	0.00
13/04/2016	R203 On 04-August-16			Bond Future	7.95	103.4929	7.9481	103.4929	0.00
13/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	59	0	59	0	0.00
13/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	63	0	63	0	0.00
13/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	61	0	61	0	0.00
13/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	788	1	788	1	0.00
13/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	779	1	779	1	0.00
13/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	797	1	797	1	0.00
13/04/2016	R203 On 03-November-16			Bond Future	8.00	101.2934	7.9968	101.2934	0.00
13/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	791	1	791	1	0.00
13/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	804	1	804	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
13/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	798	1	798	1	0.00
13/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	112	0	112	0	0.00
13/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	109	0	109	0	0.00
13/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	110	0	110	0	0.00
13/04/2016	R204 On 05-May-16			Bond Future	8.27	102.2350	8.2708	102.2350	33,621.00
13/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	20	0	20	0	0.00
13/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	19	0	19	0	0.00
13/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	18	0	18	0	0.00
13/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1226	1	1226	1	0.00
13/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1205	1	1205	1	0.00
13/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1249	1	1249	1	0.00
13/04/2016	R204 On 04-August-16			Bond Future	8.34	100.1419	8.3440	100.1419	0.00
13/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	223	0	223	0	0.00
13/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	228	0	228	0	0.00
13/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	233	0	233	0	0.00
13/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1484	2	1484	2	0.00
13/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1468	2	1468	2	0.00
13/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1500	2	1500	2	0.00
13/04/2016	R204 On 03-November-16			Bond Future	8.41	102.0506	8.4106	102.0506	0.00
13/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1816	2	1816	2	0.00
13/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1845	2	1845	2	0.00
13/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1830	2	1830	2	0.00
13/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	311	0	311	0	0.00
13/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	316	0	316	0	0.00
13/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	307	0	307	0	0.00
13/04/2016	R207 On 05-May-16			Bond Future	8.45	98.2630	8.4494	98.2630	67,366.00
13/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	2	0	2	0	43.00
13/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	17	0	17	0	0.00
13/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	19	0	19	0	0.00
13/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	16	0	16	0	0.00
13/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	1860	2	1860	2	0.00
13/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	1830	2	1830	2	0.00
13/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	1890	2	1890	2	0.00
13/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	2751	3	2751	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
13/04/2016	R207 On 04-August-16			Bond Future	8.52	96.4910	8.5186	96.4910	0.00
13/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	402	0	402	0	0.00
13/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	394	0	394	0	0.00
13/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	410	0	410	0	0.00
13/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	1918	2	1918	2	0.00
13/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	1876	2	1876	2	0.00
13/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	1897	2	1897	2	0.00
13/04/2016	R207 On 02-February-17			Bond Future	8.60	96.6958	8.6006	96.6958	0.00
13/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1843	2	1843	2	62.00
13/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2333	2	2333	2	0.00
13/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2366	2	2366	2	0.00
13/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2349	2	2349	2	0.00
13/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1075	1	1075	1	0.00
13/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	803	1	803	1	0.00
13/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	796	1	796	1	0.00
13/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	788	1	788	1	0.00
13/04/2016	R208 On 05-May-16			Bond Future	8.57	93.2035	8.5710	93.2035	46,641.00
13/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	31	0	31	0	0.00
13/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	35	0	35	0	0.00
13/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	33	0	33	0	0.00
13/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2207	3	2207	3	0.00
13/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2244	3	2244	3	0.00
13/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2171	3	2171	3	0.00
13/04/2016	R208 On 04-August-16			Bond Future	8.63	94.9795	8.6301	94.9795	0.00
13/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	433	0	433	0	0.00
13/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	441	0	441	0	0.00
13/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	450	0	450	0	0.00
13/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	2769	3	2769	3	0.00
13/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	2741	3	2741	3	0.00
13/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2712	3	2712	3	0.00
13/04/2016	R208 On 03-November-16			Bond Future	8.68	93.3869	8.6846	93.3869	0.00
13/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3586	3	3586	3	0.00
13/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3636	3	3636	3	0.00
13/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3611	3	3611	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
13/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	603	1	603	1	0.00
13/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	595	1	595	1	0.00
13/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	588	1	588	1	0.00
13/04/2016	R209 On 05-May-16			Bond Future	9.55	70.4716	9.5477	70.4716	30,575.00
13/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	113	0	113	0	6,700.00
13/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
13/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	107	0	107	0	0.00
13/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	119	0	119	0	0.00
13/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	3931	5	3931	5	0.00
13/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	3998	5	3998	5	0.00
13/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	9751	11	9751	11	0.00
13/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	4066	5	4066	5	0.00
13/04/2016	R209 On 04-August-16			Bond Future	9.60	71.8145	9.5970	71.8145	190.00
13/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	6941	6	6941	6	5,760.00
13/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1669	1	1669	1	0.00
13/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1720	1	1720	1	0.00
13/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1695	1	1695	1	0.00
13/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	3065	3	3065	3	0.00
13/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	5484	5	5484	5	0.00
13/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2721	2	2721	2	5,760.00
13/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	2100	2	2100	2	250.00
13/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	642	1	642	1	0.00
13/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	4143	5	4143	5	0.00
13/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	4051	5	4051	5	0.00
13/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	4097	5	4097	5	0.00
13/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	1035	1	1035	1	250.00
13/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	2375	3	2375	3	250.00
13/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	3449	4	3449	4	0.00
13/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2701	3	2701	3	0.00
13/04/2016	R209 On 03-November-16			Bond Future	9.64	70.0325	9.6432	70.0325	0.00
13/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5880	5	5880	5	0.00
13/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	5961	5	5961	5	0.00
13/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5920	5	5920	5	0.00
13/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	2034	3	2034	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
13/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	2014	3	2014	3	0.00
13/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	2055	3	2055	3	0.00
13/04/2016	R210 On 05-May-16			Bond Future	182.52	182.4605	182.5167	182.4605	1,441.00
13/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
13/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
13/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
13/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	2483	3	2483	3	0.00
13/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	2493	3	2493	3	0.00
13/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	2473	3	2473	3	0.00
13/04/2016	R210 On 04-August-16			Bond Future	186.01	185.9526	186.0083	185.9526	0.00
13/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	4498	4	4498	4	0.00
13/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	4508	4	4508	4	0.00
13/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	4488	4	4488	4	0.00
13/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R211 On 05-May-16			Bond Future	138.18	138.1523	138.1843	138.1523	62.00
13/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
13/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
13/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
13/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	806	1	806	1	0.00
13/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	816	1	816	1	0.00
13/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	826	1	826	1	0.00
13/04/2016	R211 On 04-August-16			Bond Future	139.07	139.0368	139.0682	139.0368	0.00
13/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	1978	2	1978	2	0.00
13/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	1998	2	1998	2	0.00
13/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	1988	2	1988	2	0.00
13/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R212 On 05-May-16			Bond Future	144.06	144.0194	144.0621	144.0194	3,488.00
13/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
13/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
13/04/2016	R212 On 05-May-16	144.99	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
13/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	938	1	938	1	0.00
13/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	948	1	948	1	0.00
13/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	928	1	928	1	0.00
13/04/2016	R212 On 04-August-16			Bond Future	144.89	144.8444	144.8867	144.8444	0.00
13/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2447	2	2447	2	0.00
13/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2457	2	2457	2	0.00
13/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2467	2	2467	2	0.00
13/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
13/04/2016	R213 On 05-May-16			Bond Future	9.42	81.2106	9.4179	81.2106	47,801.00
13/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	49	0	49	0	0.00
13/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	56	0	56	0	0.00
13/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	52	0	52	0	0.00
13/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	4783	6	4783	6	0.00
13/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	4853	6	4853	6	0.00
13/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	4713	6	4713	6	0.00
13/04/2016	R213 On 04-August-16			Bond Future	9.47	82.7582	9.4680	82.7582	462.00
13/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1404	1	1404	1	0.00
13/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1360	1	1360	1	0.00
13/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1382	1	1382	1	0.00
13/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	4664	6	4664	6	0.00
13/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	4566	5	4566	5	0.00
13/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	4615	5	4615	5	0.00
13/04/2016	R213 On 03-November-16			Bond Future	9.52	80.7844	9.5179	80.7844	0.00
13/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	6216	6	6216	6	0.00
13/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	6173	6	6173	6	0.00
13/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	6131	6	6131	6	0.00
13/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1879	2	1879	2	0.00
13/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1859	2	1859	2	0.00
13/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1898	2	1898	2	0.00
13/04/2016	R214 On 05-May-16			Bond Future	9.67	70.5031	9.6724	70.5031	32,450.00
13/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	53	0	53	0	0.00
13/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	60	0	60	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
13/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	57	0	57	0	0.00
13/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	289	0	289	0	0.00
13/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	4982	6	4982	6	0.00
13/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	5057	6	5057	6	0.00
13/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	5133	6	5133	6	0.00
13/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	2989	4	2989	4	0.00
13/04/2016	R214 On 04-August-16			Bond Future	9.72	71.8466	9.7207	71.8466	100.00
13/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1596	1	1596	1	1,300.00
13/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	9975	9	9975	9	5,800.00
13/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1453	1	1453	1	0.00
13/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1500	1	1500	1	0.00
13/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1476	1	1476	1	0.00
13/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	399	0	399	0	1,300.00
13/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	5154	5	5154	5	5,800.00
13/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	4834	6	4834	6	0.00
13/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	4938	6	4938	6	0.00
13/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	4631	6	4631	6	0.00
13/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	264	0	264	0	0.00
13/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1304	2	1304	2	0.00
13/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	4886	6	4886	6	0.00
13/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	9403	10	9403	10	0.00
13/04/2016	R214 On 03-November-16			Bond Future	9.77	69.9185	9.7685	69.9185	0.00
13/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5962	5	5962	5	0.00
13/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	6044	5	6044	5	0.00
13/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	6003	5	6003	5	0.00
13/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2256	3	2256	3	0.00
13/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2234	3	2234	3	0.00
13/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2212	3	2212	3	0.00
13/04/2016	R248 On 05-May-16			Bond Future	9.75	90.5036	9.7530	90.5036	63,750.00
13/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	56	0	56	0	0.00
13/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	52	0	52	0	0.00
13/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	49	0	49	0	0.00
13/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	7232	9	7232	9	0.00
13/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	7331	9	7331	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
13/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	7133	9	7133	9	0.00
13/04/2016	R248 On 04-August-16			Bond Future	9.80	92.2282	9.8040	92.2282	0.00
13/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1744	1	1744	1	0.00
13/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1772	1	1772	1	0.00
13/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1716	1	1716	1	0.00
13/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	6807	8	6807	8	0.00
13/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	6877	8	6877	8	0.00
13/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	6946	8	6946	8	0.00
13/04/2016	R248 On 03-November-16			Bond Future	9.85	89.5473	9.8545	89.5473	0.00
13/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	7499	7	7499	7	0.00
13/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	7448	7	7448	7	0.00
13/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	7398	7	7398	7	0.00
13/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	3061	4	3061	4	0.00
13/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	3032	4	3032	4	0.00
13/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3090	4	3090	4	0.00