



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 05/01/2016 TO: 05/01/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	2025 On 04-February-16			Bond Future	121.60	121.6016	121.5951	121.6016	2,111.00
05/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4395	4	4	4	0.00
05/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4405	4	4	4	0.00
05/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4415	4	4	4	0.00
05/01/2016	2025 On 05-May-16			Bond Future	123.77	123.7755	123.7677	123.7755	0.00
05/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2232	2	2	2	0.00
05/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2242	2	2	2	0.00
05/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2222	2	2	2	0.00
05/01/2016	2030 On 04-February-16			Bond Future	10.06	84.3587	84.9304	84.3587	18,752.00
05/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	9282	10	9	10	0.00
05/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	9358	10	9	10	0.00
05/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	9206	10	9	10	0.00
05/01/2016	2030 On 05-May-16			Bond Future	10.15	85.8812	86.4623	85.8812	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
05/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7922	9	8	9	0.00
05/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7995	9	8	9	0.00
05/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7848	8	8	8	0.00
05/01/2016	2032 On 04-February-16			Bond Future	10.14	87.4777	88.0822	87.4777	8,437.00
05/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	50	0	0	0	0.00
05/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	82	0	0	0	0.00
05/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	3	0	0	0	0.00
05/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	2	0	0	0	0.00
05/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	3	0	0	0	0.00
05/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	6269	7	6	7	22.00
05/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	7017	8	7	8	22.00
05/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	11014	12	11	12	0.00
05/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10931	12	11	12	0.00
05/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	11098	12	11	12	0.00
05/01/2016	2032 On 05-May-16			Bond Future	10.23	84.8987	85.5132	84.8987	0.00
05/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	472	0	0	0	0.00
05/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	454	0	0	0	0.00
05/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	463	0	0	0	0.00
05/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9630	10	10	10	0.00
05/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	9489	10	9	10	0.00
05/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9559	10	10	10	0.00
05/01/2016	2032 On 04-August-16			Bond Future	10.30	86.5551	87.1791	86.5551	0.00
05/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	881	1	1	1	0.00
05/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	906	1	1	1	0.00
05/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	893	1	1	1	0.00
05/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10441	11	10	11	0.00
05/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10374	11	10	11	0.00
05/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10508	11	11	11	0.00
05/01/2016	2033 On 04-February-16			Bond Future	101.03	101.0372	101.0324	101.0372	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	1368	1	1	1	0.00
05/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	1378	1	1	1	0.00
05/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	1358	1	1	1	0.00
05/01/2016	2033 On 05-May-16			Bond Future	101.86	101.8679	101.8621	101.8679	0.00
05/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	548	1	1	1	0.00
05/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	538	1	1	1	0.00
05/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	528	1	1	1	0.00
05/01/2016	2037 On 04-February-16			Bond Future	10.26	84.6541	85.1908	84.6541	50,569.00
05/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	98	0	0	0	0.00
05/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	2	0	0	0	0.00
05/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	2	0	0	0	0.00
05/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	53	0	0	0	0.00
05/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	2	0	0	0	0.00
05/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12634	13	13	13	0.00
05/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12541	13	13	13	0.00
05/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7743	8	8	8	16.00
05/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12727	13	13	13	0.00
05/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6678	7	7	7	16.00
05/01/2016	2037 On 05-May-16			Bond Future	10.34	86.1819	86.7274	86.1819	0.00
05/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	399	0	0	0	0.00
05/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	407	0	0	0	0.00
05/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	415	0	0	0	0.00
05/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	11332	12	11	12	0.00
05/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11414	12	11	12	0.00
05/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	11251	12	11	12	0.00
05/01/2016	2037 On 04-August-16			Bond Future	10.41	83.6035	84.1571	83.6035	0.00
05/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1205	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1189	1	1	1	0.00
05/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1173	1	1	1	0.00
05/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10423	11	10	11	0.00
05/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10353	11	10	11	0.00
05/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10494	11	10	11	0.00
05/01/2016	2038 On 04-February-16			Bond Future	125.94	125.9454	125.9390	125.9454	17,818.00
05/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	5071	5	5	5	0.00
05/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	5061	5	5	5	0.00
05/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	5051	5	5	5	0.00
05/01/2016	2038 On 05-May-16			Bond Future	128.19	128.1969	128.1892	128.1969	0.00
05/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	2801	3	3	3	0.00
05/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2811	3	3	3	0.00
05/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2821	3	3	3	0.00
05/01/2016	2040 On 04-February-16			Bond Future	10.34	87.8034	88.4097	87.8034	1,820.00
05/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	95	0	0	0	0.00
05/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	104	0	0	0	0.00
05/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	100	0	0	0	0.00
05/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	7213	8	7	8	0.00
05/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	7128	8	7	8	0.00
05/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	7299	8	7	8	0.00
05/01/2016	2040 On 05-May-16			Bond Future	10.42	89.3880	90.0043	89.3880	0.00
05/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	984	1	1	1	0.00
05/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	967	1	1	1	0.00
05/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	950	1	1	1	0.00
05/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8728	9	9	9	0.00
05/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8656	9	9	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
05/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8802	9	9	9	0.00
05/01/2016	2040 On 04-August-16			Bond Future	10.50	86.6216	87.2474	86.6216	0.00
05/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1573	1	2	1	0.00
05/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1594	1	2	1	0.00
05/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1554	1	2	1	0.00
05/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9829	10	10	10	0.00
05/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9898	10	10	10	0.00
05/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9969	10	10	10	0.00
05/01/2016	2044 On 04-February-16			Bond Future	10.32	85.3861	85.9148	85.3861	19,969.00
05/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	7	0	0	0	0.00
05/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	7	0	0	0	0.00
05/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	6	0	0	0	0.00
05/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	156	0	0	0	0.00
05/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11664	12	12	12	0.00
05/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	6421	7	6	7	0.00
05/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11862	12	12	12	0.00
05/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11763	12	12	12	0.00
05/01/2016	2044 On 05-May-16			Bond Future	10.40	86.9271	87.4645	86.9271	0.00
05/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	372	0	0	0	0.00
05/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	388	0	0	0	0.00
05/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	380	0	0	0	0.00
05/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12668	13	13	13	0.00
05/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12851	13	13	13	0.00
05/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12759	13	13	13	0.00
05/01/2016	2044 On 04-August-16			Bond Future	10.47	84.2379	84.7834	84.2379	0.00
05/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1645	2	2	2	0.00
05/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1624	1	2	1	0.00
05/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1604	1	2	1	0.00
05/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9795	10	10	10	0.00
05/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9866	10	10	10	0.00
05/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9725	10	10	10	0.00
05/01/2016	2046 On 04-February-16			Bond Future	126.07	126.0787	126.0725	126.0787	12,126.00

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05/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	1918	2	2	2	0.00
05/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	1938	2	2	2	0.00
05/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	1928	2	2	2	0.00
05/01/2016	2046 On 05-May-16			Bond Future	126.90	126.9027	126.8954	126.9027	0.00
05/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	3095	3	3	3	0.00
05/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	3105	3	3	3	0.00
05/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	3115	3	3	3	0.00
05/01/2016	2050 On 04-February-16			Bond Future	134.20	134.2096	134.2032	134.2096	13,364.00
05/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	3807	4	4	4	0.00
05/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	3797	4	4	4	0.00
05/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	3787	4	4	4	0.00
05/01/2016	2050 On 05-May-16			Bond Future	136.60	136.6090	136.6013	136.6090	0.00
05/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	1399	1	1	1	0.00
05/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	1389	1	1	1	0.00
05/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	1409	1	1	1	0.00
05/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	AL37 On 04-February-16			Index Future	453.99	452.3790	453.9940	452.3790	2.00
05/01/2016	AL37 On 05-May-16			Index Future	462.18	460.5400	462.1800	460.5400	0.00
05/01/2016	AL7T On 04-February-16			Index Future	517.00	514.3210	516.9970	514.3210	0.00
05/01/2016	AL7T On 05-May-16			Index Future	526.32	523.6000	526.3190	523.6000	0.00
05/01/2016	ALBI On 04-February-16			Index Future	469.38	466.9350	469.3750	466.9350	652.00
05/01/2016	ALBI On 05-May-16			Index Future	477.84	475.3590	477.8380	475.3590	0.00
05/01/2016	ALBI On 04-August-16			Index Future	487.04	484.5250	487.0390	484.5250	0.00
05/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C118 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
05/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
05/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	C446 On 31-March-46			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
05/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
05/01/2016	EL28 On 04-February-16			Bond Future	126.29	126.2935	126.2883	126.2935	0.00
05/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2712	3	3	3	0.00
05/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2722	3	3	3	0.00
05/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2702	3	3	3	0.00
05/01/2016	EL28 On 05-May-16			Bond Future	126.97	126.9759	126.9695	126.9759	0.00
05/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2030	2	2	2	0.00
05/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2040	2	2	2	0.00
05/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2020	2	2	2	0.00
05/01/2016	ES33 On 04-February-16			Bond Future	11.07	75.2255	75.6277	75.2255	8,710.00
05/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6946	7	7	7	0.00
05/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6808	7	7	7	0.00
05/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6877	7	7	7	0.00
05/01/2016	ES33 On 05-May-16			Bond Future	11.18	72.7915	73.2002	72.7915	0.00
05/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7522	8	8	8	0.00
05/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7453	8	7	8	0.00
05/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7591	8	8	8	0.00
05/01/2016	ES33 On 04-August-16			Bond Future	11.28	74.2115	74.6260	74.2115	0.00
05/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
05/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6469	7	6	7	0.00
05/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6337	7	6	7	0.00
05/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6403	7	6	7	0.00
05/01/2016	ES42 On 04-February-16			Bond Future	11.19	79.2872	79.7710	79.2872	2,750.00
05/01/2016	ES42 On 05-May-16			Bond Future	11.31	76.4554	76.9472	76.4554	4,500.00
05/01/2016	GOVI On 04-February-16			GOVI	469.37	467.0530	469.3700	467.0530	487.00
05/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	426300	45	43	45	0.00
05/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	426400	45	43	45	0.00
05/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	426200	45	43	45	0.00
05/01/2016	GOVI On 05-May-16			GOVI	477.83	475.4790	477.8330	475.4790	146.00
05/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	401570	43	40	43	0.00
05/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	401670	43	40	43	0.00
05/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	401770	43	40	43	0.00
05/01/2016	GOVI On 04-August-16			GOVI	487.03	484.6470	487.0330	484.6470	0.00
05/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
05/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	339770	36	34	36	0.00
05/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	339570	36	34	36	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
05/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	339670	36	34	36	0.00
05/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
05/01/2016	IGOV On 04-February-16			Index Future	232.76	232.7680	232.7560	232.7680	1,038.00
05/01/2016	IGOV On 05-May-16			Index Future	236.92	236.9290	236.9150	236.9290	21.00
05/01/2016	IGOV On 04-August-16			Index Future	241.47	241.4920	241.4700	241.4920	0.00
05/01/2016	ILBI On 04-February-16			Index Future	630.99	631.0130	630.9850	631.0130	157.00
05/01/2016	ILBI On 05-May-16			Index Future	641.74	641.7650	641.7360	641.7650	0.00
05/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.32	100.3770	100.3237	100.3770	0.00
05/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.49	100.5603	100.4876	100.5603	0.00
05/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.34	101.4856	101.3355	101.4856	0.00
05/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.96	101.1371	100.9581	101.1371	0.00
05/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.19	103.6292	103.1926	103.6292	0.00
05/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.83	103.2826	102.8343	103.2826	0.00
05/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.79	107.4035	106.7879	107.4035	0.00
05/01/2016	IS10 On 16-March-26			Interest Rate Swap	104.19	104.8336	104.1923	104.8336	0.00
05/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
05/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
05/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
05/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
05/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.85	93.1500	93.1500	93.1500	0.00
05/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.10	92.9000	92.9000	92.9000	2,000.00
05/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	0.00
05/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.46	92.5400	92.5400	92.5400	0.00
05/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.61	92.3900	92.3900	92.3900	0.00
05/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.73	92.2700	92.2700	92.2700	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
05/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.16	91.8400	91.8400	91.8400	0.00
05/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.49	91.5100	91.5100	91.5100	0.00
05/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.74	91.2600	91.2600	91.2600	0.00
05/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.97	91.0300	91.0300	91.0300	0.00
05/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	9.19	90.8100	90.8100	90.8100	0.00
05/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	9.39	90.6100	90.6100	90.6100	0.00
05/01/2016	R023 On 04-February-16			Bond Future	9.57	93.8060	94.2702	93.8060	16,357.00
05/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7916	8	8	8	0.00
05/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7863	8	8	8	0.00
05/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7811	8	8	8	0.00
05/01/2016	R023 On 05-May-16			Bond Future	9.68	91.5686	92.0402	91.5686	0.00
05/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	170	0	0	0	0.00
05/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	167	0	0	0	0.00
05/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	163	0	0	0	0.00
05/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	7051	7	7	7	0.00
05/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	7005	7	7	7	0.00
05/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	7098	8	7	8	0.00
05/01/2016	R023 On 04-August-16			Bond Future	9.77	93.3544	93.8325	93.3544	0.00
05/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	362	0	0	0	0.00
05/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	368	0	0	0	0.00
05/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	373	0	0	0	0.00
05/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7469	8	7	8	0.00
05/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7512	8	8	8	0.00
05/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7425	8	7	8	0.00
05/01/2016	R186 On 04-February-16			Bond Future	9.66	106.4032	106.9678	106.4032	69,534.00
05/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
05/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	8	0	0	0	350.00
05/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	44	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
05/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	341	0	0	0	0.00
05/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	67	0	0	0	0.00
05/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	34	0	0	0	0.00
05/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	58	0	0	0	0.00
05/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	26	0	0	0	0.00
05/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	74	0	0	0	0.00
05/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
05/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	6	0	0	0	680.00
05/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13174	14	13	14	0.00
05/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8841	9	9	9	0.00
05/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3596	4	4	4	700.00
05/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6600	7	7	7	11,695.00
05/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16388	17	16	17	0.00
05/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16556	17	17	17	0.00
05/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5885	6	6	6	0.00
05/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16472	17	16	17	0.00
05/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7334	8	7	8	340.00
05/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6965	8	7	8	5,000.00
05/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6240	7	6	7	5,000.00
05/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9224	10	9	10	0.00
05/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	6026	7	6	7	33.00
05/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12208	13	12	13	0.00
05/01/2016	R186 On 05-May-16			Bond Future	9.75	108.3233	108.8969	108.3233	0.00
05/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	258	0	0	0	0.00
05/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	253	0	0	0	0.00
05/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	264	0	0	0	0.00
05/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	597	1	1	1	0.00
05/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	724	1	1	1	0.00
05/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	35	0	0	0	0.00
05/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10478	11	10	11	0.00
05/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10336	11	10	11	0.00
05/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16364	17	16	17	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
05/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10407	11	10	11	0.00
05/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7667	8	8	8	1,900.00
05/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	7060	8	7	8	5,350.00
05/01/2016	R186 On 04-August-16			Bond Future	9.83	105.1307	105.7125	105.1307	0.00
05/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	723	1	1	1	0.00
05/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	744	1	1	1	0.00
05/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	733	1	1	1	0.00
05/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	10096	11	10	11	0.00
05/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	10033	11	10	11	0.00
05/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9970	10	10	10	0.00
05/01/2016	R197 On 04-February-16			Bond Future	289.64	289.6603	289.6446	289.6603	714.00
05/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7355	7	7	7	0.00
05/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7365	7	7	7	0.00
05/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7345	7	7	7	0.00
05/01/2016	R197 On 05-May-16			Bond Future	294.82	294.8385	294.8199	294.8385	0.00
05/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5190	5	5	5	0.00
05/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5180	5	5	5	0.00
05/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5170	5	5	5	0.00
05/01/2016	R202 On 04-February-16			Bond Future	235.58	235.5910	235.5790	235.5910	42,944.00
05/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	4411	4	4	4	0.00
05/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	4421	4	4	4	0.00
05/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	4431	4	4	4	0.00
05/01/2016	R202 On 05-May-16			Bond Future	239.79	239.8027	239.7884	239.8027	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
05/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	7212	7	7	7	0.00
05/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	7222	7	7	7	0.00
05/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	7202	7	7	7	0.00
05/01/2016	R203 On 04-February-16			Bond Future	8.46	102.8334	103.0079	102.8334	16,689.00
05/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1810	2	2	2	0.00
05/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1795	2	2	2	0.00
05/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1780	2	2	2	0.00
05/01/2016	R203 On 05-May-16			Bond Future	8.68	100.5184	100.6950	100.5184	0.00
05/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	22	0	0	0	0.00
05/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	24	0	0	0	0.00
05/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	23	0	0	0	0.00
05/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1818	2	2	2	0.00
05/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1842	2	2	2	0.00
05/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1830	2	2	2	0.00
05/01/2016	R203 On 04-August-16			Bond Future	8.88	102.4790	102.6562	102.4790	0.00
05/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	44	0	0	0	0.00
05/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	45	0	0	0	0.00
05/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	44	0	0	0	0.00
05/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1732	2	2	2	0.00
05/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1722	2	2	2	0.00
05/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1742	2	2	2	0.00
05/01/2016	R204 On 04-February-16			Bond Future	8.89	98.6039	98.8743	98.6039	38,369.00
05/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3472	4	3	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
05/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3446	4	3	4	0.00
05/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3497	4	3	4	0.00
05/01/2016	R204 On 05-May-16			Bond Future	9.06	100.3832	100.6575	100.3832	0.00
05/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	76	0	0	0	0.00
05/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	75	0	0	0	0.00
05/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	73	0	0	0	0.00
05/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3067	3	3	3	0.00
05/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3089	3	3	3	0.00
05/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3046	3	3	3	0.00
05/01/2016	R204 On 04-August-16			Bond Future	9.20	98.2987	98.5755	98.2987	0.00
05/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	137	0	0	0	0.00
05/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	140	0	0	0	0.00
05/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	142	0	0	0	0.00
05/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3173	3	3	3	0.00
05/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3154	3	3	3	0.00
05/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3192	3	3	3	0.00
05/01/2016	R207 On 04-February-16			Bond Future	9.17	93.9563	94.2647	93.9563	46,608.00
05/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
05/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
05/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5388	6	5	6	0.00
05/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5354	6	5	6	0.00
05/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6158	6	6	6	0.00
05/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5421	6	5	6	0.00
05/01/2016	R207 On 05-May-16			Bond Future	9.32	95.6518	95.9647	95.6518	0.00
05/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	78	0	0	0	0.00
05/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	74	0	0	0	0.00
05/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	76	0	0	0	0.00
05/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	36	0	0	0	43.00
05/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4519	5	5	5	0.00
05/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4490	5	4	5	0.00
05/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5386	6	5	6	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
05/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4548	5	5	5	0.00
05/01/2016	R207 On 04-August-16			Bond Future	9.45	93.8718	94.1882	93.8718	0.00
05/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	212	0	0	0	0.00
05/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	205	0	0	0	0.00
05/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	209	0	0	0	0.00
05/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4339	5	4	5	0.00
05/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4313	5	4	5	0.00
05/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4287	5	4	5	0.00
05/01/2016	R208 On 04-February-16			Bond Future	9.33	91.7061	92.0749	91.7061	41,032.00
05/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6214	7	6	7	0.00
05/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6132	7	6	7	0.00
05/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	6173	7	6	7	0.00
05/01/2016	R208 On 05-May-16			Bond Future	9.45	89.9593	90.3338	89.9593	0.00
05/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	105	0	0	0	0.00
05/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	110	0	0	0	0.00
05/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	108	0	0	0	0.00
05/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5522	6	6	6	0.00
05/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5486	6	5	6	0.00
05/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5558	6	6	6	0.00
05/01/2016	R208 On 04-August-16			Bond Future	9.56	91.7140	92.0933	91.7140	0.00
05/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	232	0	0	0	0.00
05/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	236	0	0	0	0.00
05/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	240	0	0	0	0.00
05/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5831	6	6	6	0.00
05/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5798	6	6	6	0.00
05/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5765	6	6	6	0.00
05/01/2016	R209 On 04-February-16			Bond Future	10.14	68.7094	69.1242	68.7094	41,344.00
05/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	3	0	0	0	0.00
05/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	3	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
05/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	3	0	0	0	0.00
05/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	195	0	0	0	0.00
05/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9564	10	10	10	0.00
05/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9717	10	10	10	0.00
05/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	4239	5	4	5	2,200.00
05/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9640	10	10	10	0.00
05/01/2016	R209 On 05-May-16			Bond Future	10.21	66.7996	67.2211	66.7996	0.00
05/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	423	0	0	0	6,700.00
05/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	431	0	0	0	0.00
05/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	76	0	0	0	6,700.00
05/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	415	0	0	0	0.00
05/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8622	9	9	9	0.00
05/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8556	9	9	9	0.00
05/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8687	9	9	9	0.00
05/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	14140	15	14	15	0.00
05/01/2016	R209 On 04-August-16			Bond Future	10.28	68.1027	68.5306	68.1027	0.00
05/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4537	4	5	4	6,000.00
05/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1138	1	1	1	0.00
05/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1168	1	1	1	0.00
05/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1153	1	1	1	0.00
05/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1780	2	2	2	6,000.00
05/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7866	8	8	8	0.00
05/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2605	3	3	3	0.00
05/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7978	8	8	8	0.00
05/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7921	8	8	8	0.00
05/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6127	6	6	6	0.00
05/01/2016	R210 On 04-February-16			Bond Future	180.61	180.6233	180.6135	180.6233	3,861.00
05/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4387	4	4	4	0.00
05/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4397	4	4	4	0.00
05/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4377	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
05/01/2016	R210 On 05-May-16			Bond Future	181.67	181.6848	181.6733	181.6848	0.00
05/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3317	3	3	3	0.00
05/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3327	3	3	3	0.00
05/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3337	3	3	3	0.00
05/01/2016	R211 On 04-February-16			Bond Future	134.59	134.5920	134.5852	134.5920	720.00
05/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4415	4	4	4	0.00
05/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4425	4	4	4	0.00
05/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4405	4	4	4	0.00
05/01/2016	R211 On 05-May-16			Bond Future	136.99	136.9981	136.9899	136.9981	0.00
05/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	2000	2	2	2	0.00
05/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	2010	2	2	2	0.00
05/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	2020	2	2	2	0.00
05/01/2016	R212 On 04-February-16			Bond Future	140.06	140.0641	140.0565	140.0641	1,569.00
05/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	5944	6	6	6	0.00
05/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	5934	6	6	6	0.00
05/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	5954	6	6	6	0.00
05/01/2016	R212 On 05-May-16			Bond Future	142.56	142.5679	142.5590	142.5679	0.00
05/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	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
05/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2441	2	2	2	0.00
05/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2431	2	2	2	0.00
05/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2451	2	2	2	0.00
05/01/2016	R213 On 04-February-16			Bond Future	10.08	79.0261	79.5421	79.0261	47,964.00
05/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	5	0	0	0	0.00
05/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	5	0	0	0	0.00
05/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	5	0	0	0	0.00
05/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	9099	10	9	10	0.00
05/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	9025	10	9	10	0.00
05/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	9173	10	9	10	0.00
05/01/2016	R213 On 05-May-16			Bond Future	10.16	76.9023	77.4268	76.9023	0.00
05/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	279	0	0	0	0.00
05/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	285	0	0	0	0.00
05/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	291	0	0	0	0.00
05/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9831	10	10	10	0.00
05/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9899	10	10	10	0.00
05/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9763	10	10	10	0.00
05/01/2016	R213 On 04-August-16			Bond Future	10.23	78.4021	78.9346	78.4021	0.00
05/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	876	1	1	1	0.00
05/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	900	1	1	1	0.00
05/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	888	1	1	1	0.00
05/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	9054	9	9	9	0.00
05/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8936	9	9	9	0.00
05/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8995	9	9	9	0.00
05/01/2016	R214 On 04-February-16			Bond Future	10.24	68.8879	69.3446	68.8879	29,967.00
05/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	94	0	0	0	0.00
05/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
05/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	59	0	0	0	0.00
05/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5523	6	6	6	25.00
05/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17436	18	17	18	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
05/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17342	18	17	18	0.00
05/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	6224	7	6	7	25.00
05/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17530	18	18	18	0.00
05/01/2016	R214 On 05-May-16			Bond Future	10.32	66.8348	67.2990	66.8348	4,680.00
05/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	349	0	0	0	0.00
05/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	364	0	0	0	0.00
05/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	357	0	0	0	0.00
05/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	640	1	1	1	0.00
05/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9585	10	10	10	0.00
05/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9656	10	10	10	0.00
05/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9728	10	10	10	0.00
05/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7638	8	8	8	0.00
05/01/2016	R214 On 04-August-16			Bond Future	10.38	68.1383	68.6096	68.1383	0.00
05/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1125	1	1	1	1,300.00
05/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	6894	7	7	7	6,300.00
05/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1036	1	1	1	0.00
05/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1064	1	1	1	0.00
05/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1050	1	1	1	0.00
05/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	364	0	0	0	1,300.00
05/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3387	3	3	3	6,300.00
05/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8751	9	9	9	0.00
05/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8873	9	9	9	0.00
05/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8511	9	9	9	0.00
05/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1535	2	2	2	0.00
05/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3889	4	4	4	0.00
05/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8811	9	9	9	0.00
05/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13721	14	14	14	0.00
05/01/2016	R248 On 04-February-16			Bond Future	10.30	88.8796	89.4581	88.8796	60,433.00
05/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	7	0	0	0	0.00
05/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	8	0	0	0	0.00
05/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	7	0	0	0	0.00
05/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	93	0	0	0	0.00
05/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	148	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
05/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	7517	8	8	8	75.00
05/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11843	12	12	12	0.00
05/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11742	12	12	12	0.00
05/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11945	13	12	13	0.00
05/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6640	7	7	7	75.00
05/01/2016	R248 On 05-May-16			Bond Future	10.38	86.0462	86.6342	86.0462	0.00
05/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	391	0	0	0	0.00
05/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	400	0	0	0	0.00
05/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	408	0	0	0	0.00
05/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12837	13	13	13	0.00
05/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12930	13	13	13	0.00
05/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12743	13	13	13	0.00
05/01/2016	R248 On 04-August-16			Bond Future	10.44	87.7245	88.3215	87.7245	0.00
05/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1226	1	1	1	0.00
05/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1209	1	1	1	0.00
05/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1243	1	1	1	0.00
05/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11599	12	12	12	0.00
05/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11679	12	12	12	0.00
05/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11760	12	12	12	0.00