



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/04/2016 TO: 14/04/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	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
14/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	2025 On 05-May-16			Bond Future	124.97	124.9597	124.9719	124.9597	4,532.00
14/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	1028	1	1	1	0.00
14/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	1018	1	1	1	0.00
14/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	1038	1	1	1	0.00
14/04/2016	2025 On 04-August-16			Bond Future	126.10	126.0826	126.0954	126.0826	0.00
14/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	2245	2	2	2	0.00
14/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	2235	2	2	2	0.00
14/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	2225	2	2	2	0.00
14/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2030 On 05-May-16			Bond Future	9.35	91.6099	91.8278	91.6099	17,714.00
14/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	2556	3	3	3	0.00
14/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	2630	3	3	3	0.00
14/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	2482	3	2	3	0.00
14/04/2016	2030 On 04-August-16			Bond Future	9.41	89.3465	89.5689	89.3465	40.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	5087	5	5	5	0.00
14/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2032 On 05-May-16			Bond Future	9.49	90.5551	90.8242	90.5551	9,421.00
14/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	154	0	0	0	0.00
14/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	171	0	0	0	0.00
14/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	162	0	0	0	0.00
14/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	4020	4	4	4	0.00
14/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	3877	4	4	4	0.00
14/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	3948	4	4	4	0.00
14/04/2016	2032 On 04-August-16			Bond Future	9.54	92.2800	92.5542	92.2800	136.00
14/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1359	1	1	1	0.00
14/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1405	1	1	1	0.00
14/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1382	1	1	1	0.00
14/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	5555	6	6	6	0.00
14/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	5498	6	5	6	0.00
14/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	5611	6	6	6	0.00
14/04/2016	2032 On 03-November-16			Bond Future	9.60	89.8785	90.1580	89.8785	0.00
14/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6871	7	7	7	0.00
14/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6965	7	7	7	0.00
14/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6918	7	7	7	0.00
14/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2053	2	2	2	0.00
14/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2032	2	2	2	0.00
14/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	2012	2	2	2	0.00
14/04/2016	2033 On 05-May-16			Bond Future	105.77	105.7637	105.7740	105.7637	1,032.00
14/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	3374	3	3	3	0.00
14/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	3364	3	3	3	0.00
14/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	3384	3	3	3	0.00
14/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2033 On 04-August-16			Bond Future	107.80	107.7869	107.7978	107.7869	2,313.00
14/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	2808	3	3	3	0.00

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14/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	2798	3	3	3	0.00
14/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	2788	3	3	3	0.00
14/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2037 On 05-May-16			Bond Future	9.63	91.9224	92.2153	91.9224	41,608.00
14/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	78	0	0	0	0.00
14/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	1507	1	2	1	500.00
14/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	83	0	0	0	0.00
14/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	88	0	0	0	0.00
14/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	1212	1	1	1	0.00
14/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	5520	6	6	6	0.00
14/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	5435	6	5	6	0.00
14/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	5605	6	6	6	0.00
14/04/2016	2037 On 04-August-16			Bond Future	9.69	89.4144	89.7132	89.4144	221.00
14/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1839	2	2	2	0.00
14/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1867	2	2	2	0.00
14/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1811	2	2	2	0.00
14/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	5517	6	6	6	0.00
14/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	5576	6	6	6	0.00
14/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	5459	6	5	6	0.00
14/04/2016	2037 On 03-November-16			Bond Future	9.74	91.1175	91.4220	91.1175	0.00
14/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	7227	7	7	7	0.00
14/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	7325	7	7	7	0.00
14/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	7276	7	7	7	0.00
14/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2510	3	3	3	0.00
14/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2486	3	2	3	0.00
14/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2535	3	3	3	0.00
14/04/2016	2038 On 05-May-16			Bond Future	132.16	132.1420	132.1550	132.1420	16,932.00
14/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	1145	1	1	1	0.00
14/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	1165	1	1	1	0.00
14/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	1155	1	1	1	0.00

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14/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2038 On 04-August-16			Bond Future	133.26	133.2439	133.2577	133.2439	1,180.00
14/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	3948	4	4	4	0.00
14/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	3958	4	4	4	0.00
14/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	3938	4	4	4	0.00
14/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2040 On 05-May-16			Bond Future	9.70	95.6457	96.0017	95.6457	1,812.00
14/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	784	1	1	1	0.00
14/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	755	1	1	1	0.00
14/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	727	1	1	1	0.00
14/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	2519	3	3	3	0.00
14/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	2581	3	3	3	0.00
14/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	2458	3	2	3	0.00
14/04/2016	2040 On 04-August-16			Bond Future	9.76	92.9581	93.3212	92.9581	0.00
14/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2613	2	3	2	0.00
14/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2649	3	3	3	0.00
14/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2578	2	3	2	0.00
14/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	4810	5	5	5	0.00
14/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	4864	5	5	5	0.00
14/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	4919	5	5	5	0.00
14/04/2016	2044 On 05-May-16			Bond Future	9.73	92.7278	93.0414	92.7278	20,427.00
14/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	52	0	0	0	0.00
14/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	56	0	0	0	0.00
14/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	49	0	0	0	0.00
14/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	6759	7	7	7	0.00
14/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	6951	7	7	7	0.00
14/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	6855	7	7	7	0.00
14/04/2016	2044 On 04-August-16			Bond Future	9.78	90.1099	90.4298	90.1099	100.00

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14/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2570	2	3	2	0.00
14/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	2535	2	3	2	0.00
14/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	2500	2	3	2	0.00
14/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	5060	5	5	5	0.00
14/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	5004	5	5	5	0.00
14/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	5116	5	5	5	0.00
14/04/2016	2044 On 03-November-16			Bond Future	9.83	91.8263	92.1522	91.8263	0.00
14/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	7634	7	8	7	0.00
14/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	7685	7	8	7	0.00
14/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	7583	7	8	7	0.00
14/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	2787	3	3	3	0.00
14/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	2814	3	3	3	0.00
14/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	2841	3	3	3	0.00
14/04/2016	2046 On 05-May-16			Bond Future	132.83	131.6668	132.8287	131.6668	12,687.00
14/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	2839	2	3	2	0.00
14/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	2819	2	3	2	0.00
14/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	2829	2	3	2	0.00
14/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2046 On 04-August-16			Bond Future	135.37	134.1857	135.3700	134.1857	3,590.00
14/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	6370	5	6	5	0.00
14/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	6360	5	6	5	0.00
14/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	6350	5	6	5	0.00
14/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2050 On 05-May-16			Bond Future	143.05	142.6933	143.0502	142.6933	14,861.00
14/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	5050	5	5	5	0.00
14/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	5060	5	5	5	0.00
14/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	5040	5	5	5	0.00
14/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00

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14/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2050 On 04-August-16			Bond Future	144.21	143.8457	144.2099	143.8457	5,775.00
14/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	5090	5	5	5	0.00
14/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	5070	5	5	5	0.00
14/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	5080	5	5	5	0.00
14/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
14/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
14/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	AL37 On 05-May-16			Index Future	477.62	477.4870	477.6240	477.4870	13.00
14/04/2016	AL37 On 04-August-16			Index Future	486.62	486.4840	486.6240	486.4840	0.00
14/04/2016	AL7T On 05-May-16			Index Future	552.64	551.5550	552.6360	551.5550	0.00
14/04/2016	AL7T On 04-August-16			Index Future	563.05	561.9470	563.0500	561.9470	9.00
14/04/2016	ALBI On 05-May-16			Index Future	501.77	500.7180	501.7660	500.7180	507.00
14/04/2016	ALBI On 04-August-16			Index Future	511.22	510.1520	511.2210	510.1520	133.00
14/04/2016	ALBI On 03-November-16			Index Future	521.06	519.9730	521.0620	519.9730	0.00
14/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C035 On 28-February-35			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
14/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C213 On 28-February-31			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
14/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/04/2016	EL28 On 05-May-16			Bond Future	127.75	127.7372	127.7515	127.7372	0.00
14/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
14/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
14/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
14/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	1259	1	1	1	0.00
14/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	1249	1	1	1	0.00
14/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	1239	1	1	1	0.00
14/04/2016	EL28 On 04-August-16			Bond Future	130.20	130.1808	130.1959	130.1808	0.00
14/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	3336	3	3	3	0.00
14/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	3326	3	3	3	0.00
14/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	3316	3	3	3	0.00
14/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
14/04/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
14/04/2016	ES33 On 05-May-16			Bond Future	10.47	77.3544	77.5880	77.3544	8,776.00
14/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
14/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
14/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
14/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	3203	3	3	3	0.00
14/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	3134	3	3	3	0.00
14/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3065	3	3	3	0.00
14/04/2016	ES33 On 04-August-16			Bond Future	10.55	78.8279	79.0660	78.8279	0.00
14/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
14/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
14/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
14/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2030	2	2	2	0.00
14/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	1897	2	2	2	0.00
14/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	1963	2	2	2	0.00
14/04/2016	ES33 On 03-November-16			Bond Future	10.63	76.5364	76.7791	76.5364	0.00
14/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	4093	4	4	4	0.00
14/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3977	4	4	4	0.00
14/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	4035	4	4	4	0.00
14/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
14/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
14/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
14/04/2016	ES42 On 05-May-16			Bond Future	10.65	81.2208	81.4846	81.2208	7,270.00
14/04/2016	GOVI On 05-May-16			GOVI	500.34	499.3560	500.3360	499.3560	475.00
14/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
14/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
14/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
14/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	176540	19	18	19	0.00
14/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	176640	19	18	19	0.00
14/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	176740	19	18	19	0.00
14/04/2016	GOVI On 04-August-16			GOVI	509.76	508.7650	509.7640	508.7650	26.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
14/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
14/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
14/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	112460	12	11	12	0.00
14/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	112260	12	11	12	0.00
14/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	112360	12	11	12	0.00
14/04/2016	GOVI On 03-November-16			GOVI	519.58	518.5590	519.5770	518.5590	0.00
14/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	434670	42	43	42	0.00
14/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	434570	42	43	42	0.00
14/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	434470	42	43	42	0.00
14/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
14/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
14/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
14/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/04/2016	IGOV On 05-May-16			Index Future	241.63	241.0990	241.6290	241.0990	979.00
14/04/2016	IGOV On 04-August-16			Index Future	246.20	245.6620	246.2020	245.6620	111.00
14/04/2016	IGOV On 03-November-16			Index Future	250.96	250.4100	250.9600	250.4100	0.00
14/04/2016	ILBI On 05-May-16			Index Future	654.19	652.9180	654.1860	652.9180	0.00
14/04/2016	ILBI On 04-August-16			Index Future	666.23	664.9350	666.2250	664.9350	157.00
14/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.13	100.1481	100.1350	100.1481	0.00
14/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.16	100.1775	100.1571	100.1775	0.00
14/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.88	99.9050	99.8764	99.9050	0.00
14/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.46	100.5064	100.4584	100.5064	0.00
14/04/2016	IS02 On 16-March-18			Interest Rate Swap	99.90	99.9529	99.8994	99.9529	0.00
14/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.73	99.7910	99.7343	99.7910	0.00
14/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.35	100.4109	100.3529	100.4109	0.00
14/04/2016	IS05 On 16-March-21			Interest Rate Swap	99.84	99.9012	99.8393	99.9012	0.00
14/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.28	99.3536	99.2841	99.3536	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
14/04/2016	IS10 On 17-December-25			Interest Rate Swap	101.71	101.8217	101.7131	101.8217	0.00
14/04/2016	IS10 On 16-March-26			Interest Rate Swap	98.90	99.0074	98.9026	99.0074	0.00
14/04/2016	IS10 On 15-June-26			Interest Rate Swap	97.74	97.8441	97.7388	97.8441	0.00
14/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
14/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
14/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.39	92.6100	92.6100	92.6100	0.00
14/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
14/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
14/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.4100	92.4100	92.4100	0.00
14/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	92.1900	92.1900	0.00
14/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	92.0700	92.0700	0.00
14/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	91.9400	91.9400	0.00
14/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.17	91.8300	91.8300	91.8300	0.00
14/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.26	91.7400	91.7400	91.7400	0.00
14/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.35	91.6500	91.6500	91.6500	0.00
14/04/2016	R023 On 05-May-16			Bond Future	8.79	96.2006	96.2280	96.2006	7,427.00
14/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	56	0	0	0	0.00
14/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	60	0	0	0	0.00
14/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	53	0	0	0	0.00
14/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	2753	3	3	3	0.00
14/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	2706	3	3	3	0.00
14/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	2800	3	3	3	0.00
14/04/2016	R023 On 04-August-16			Bond Future	8.85	98.0329	98.0611	98.0329	253.00
14/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	664	1	1	1	0.00
14/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	676	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
14/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	689	1	1	1	0.00
14/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	3549	4	4	4	0.00
14/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3512	4	4	4	0.00
14/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3586	4	4	4	0.00
14/04/2016	R023 On 03-November-16			Bond Future	8.90	95.9686	95.9972	95.9686	0.00
14/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4682	5	5	5	0.00
14/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4714	5	5	5	0.00
14/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4747	5	5	5	0.00
14/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	954	1	1	1	0.00
14/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	943	1	1	1	0.00
14/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	965	1	1	1	0.00
14/04/2016	R035 On 05-May-16			Bond Future	9.57	95.3738	95.6683	95.3738	5,151.00
14/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	6083	6	6	6	0.00
14/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	6231	6	6	6	0.00
14/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	6157	6	6	6	0.00
14/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R035 On 04-August-16			Bond Future	9.63	97.1904	97.4908	97.1904	155.00
14/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	5777	5	6	5	0.00
14/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	5703	5	6	5	0.00
14/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	5629	5	6	5	0.00
14/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R186 On 05-May-16			Bond Future	8.96	114.1875	114.4103	114.1875	60,630.00
14/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	54	0	0	0	0.00
14/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	2419	2	2	2	180.00
14/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	6444	6	6	6	0.00
14/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	58	0	0	0	0.00
14/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	51	0	0	0	0.00
14/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	6905	7	7	7	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
14/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	6247	6	6	6	0.00
14/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	498	0	0	0	180.00
14/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	744	1	1	1	0.00
14/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	4763	5	5	5	0.00
14/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	11	0	0	0	180.00
14/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	7	0	0	0	5,000.00
14/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	13	0	0	0	5,000.00
14/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	10816	11	11	11	0.00
14/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	4617	5	5	5	0.00
14/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	4690	5	5	5	0.00
14/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1566	2	2	2	5,350.00
14/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	2055	2	2	2	1,900.00
14/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	371	0	0	0	0.00
14/04/2016	R186 On 04-August-16			Bond Future	9.01	111.0583	111.2856	111.0583	919.00
14/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	1257	1	1	1	0.00
14/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	1215	1	1	1	0.00
14/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	1236	1	1	1	0.00
14/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	7295	7	7	7	0.00
14/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	5015	5	5	5	0.00
14/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	4962	5	5	5	0.00
14/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	4910	5	5	5	0.00
14/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	600	1	1	1	6,500.00
14/04/2016	R197 On 05-May-16			Bond Future	297.07	297.2317	297.0712	297.2317	1,931.00
14/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	2929	3	3	3	0.00
14/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	2939	3	3	3	0.00
14/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	2919	3	3	3	0.00
14/04/2016	R197 On 04-August-16			Bond Future	296.26	296.4214	296.2587	296.4214	0.00
14/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	2299	2	2	2	0.00
14/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	2279	2	2	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
14/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	2289	2	2	2	0.00
14/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R202 On 05-May-16			Bond Future	246.40	244.6991	246.3959	244.6991	39,554.00
14/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	1965	1	2	1	0.00
14/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	1956	1	2	1	0.00
14/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	1961	1	2	1	0.00
14/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	2565	4	3	4	0.00
14/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	2570	4	3	4	0.00
14/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	2559	4	3	4	0.00
14/04/2016	R202 On 04-August-16			Bond Future	247.66	245.9296	247.6596	245.9296	299.00
14/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	7348	6	7	6	0.00
14/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	7354	6	7	6	0.00
14/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	7360	6	7	6	0.00
14/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	2944	4	3	4	0.00
14/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	2941	4	3	4	0.00
14/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	2948	4	3	4	0.00
14/04/2016	R203 On 05-May-16			Bond Future	7.88	101.6800	101.7070	101.6800	53,304.00
14/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	3	0	0	0	0.00
14/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	2	0	0	0	0.00
14/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	2	0	0	0	0.00
14/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	810	1	1	1	0.00
14/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	785	1	1	1	0.00
14/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	798	1	1	1	0.00
14/04/2016	R203 On 04-August-16			Bond Future	7.92	103.6167	103.6444	103.6167	508.00
14/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	63	0	0	0	0.00
14/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	67	0	0	0	0.00
14/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	65	0	0	0	0.00
14/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	764	1	1	1	0.00
14/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	755	1	1	1	0.00
14/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	773	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
14/04/2016	R203 On 03-November-16			Bond Future	7.96	101.4181	101.4463	101.4181	0.00
14/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	813	1	1	1	0.00
14/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	826	1	1	1	0.00
14/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	819	1	1	1	0.00
14/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	105	0	0	0	0.00
14/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	102	0	0	0	0.00
14/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	103	0	0	0	0.00
14/04/2016	R204 On 05-May-16			Bond Future	8.25	102.4425	102.4914	102.4425	33,312.00
14/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	21	0	0	0	0.00
14/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	20	0	0	0	0.00
14/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	18	0	0	0	0.00
14/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1178	1	1	1	0.00
14/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1157	1	1	1	0.00
14/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1200	1	1	1	0.00
14/04/2016	R204 On 04-August-16			Bond Future	8.32	100.3524	100.4025	100.3524	712.00
14/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	232	0	0	0	0.00
14/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	238	0	0	0	0.00
14/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	243	0	0	0	0.00
14/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1444	1	1	1	0.00
14/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1428	1	1	1	0.00
14/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1460	2	1	2	0.00
14/04/2016	R204 On 03-November-16			Bond Future	8.38	102.2638	102.3147	102.2638	0.00
14/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1853	2	2	2	0.00
14/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1882	2	2	2	0.00
14/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1868	2	2	2	0.00
14/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	298	0	0	0	0.00
14/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	302	0	0	0	0.00
14/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	294	0	0	0	0.00
14/04/2016	R207 On 05-May-16			Bond Future	8.44	98.5652	98.5984	98.5652	66,965.00
14/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	1	0	0	0	43.00
14/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	17	0	0	0	0.00
14/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	18	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
14/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	15	0	0	0	0.00
14/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	1826	2	2	2	0.00
14/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	1796	2	2	2	0.00
14/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	1856	2	2	2	0.00
14/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	2718	3	3	3	0.00
14/04/2016	R207 On 04-August-16			Bond Future	8.51	96.7981	96.8322	96.7981	0.00
14/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	408	0	0	0	0.00
14/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	400	0	0	0	0.00
14/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	416	0	0	0	0.00
14/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	1889	2	2	2	0.00
14/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	1848	2	2	2	0.00
14/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	1868	2	2	2	0.00
14/04/2016	R207 On 02-February-17			Bond Future	8.59	97.0119	97.0420	97.0119	0.00
14/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1858	2	2	2	62.00
14/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2351	2	2	2	0.00
14/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2384	2	2	2	0.00
14/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2367	2	2	2	0.00
14/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1061	1	1	1	0.00
14/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	791	1	1	1	0.00
14/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	784	1	1	1	0.00
14/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	776	1	1	1	0.00
14/04/2016	R208 On 05-May-16			Bond Future	8.57	93.5732	93.5946	93.5732	46,398.00
14/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	28	0	0	0	0.00
14/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	33	0	0	0	0.00
14/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	30	0	0	0	0.00
14/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2184	2	2	2	0.00
14/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2220	2	2	2	0.00
14/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2147	2	2	2	0.00
14/04/2016	R208 On 04-August-16			Bond Future	8.62	95.3555	95.3775	95.3555	243.00
14/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	434	0	0	0	0.00
14/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	442	0	0	0	0.00
14/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	451	0	0	0	0.00
14/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	2748	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	2720	3	3	3	0.00
14/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2691	3	3	3	0.00
14/04/2016	R208 On 03-November-16			Bond Future	8.68	93.7688	93.7912	93.7688	0.00
14/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3600	4	4	4	0.00
14/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3651	4	4	4	0.00
14/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3625	4	4	4	0.00
14/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	594	1	1	1	0.00
14/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	587	1	1	1	0.00
14/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	579	1	1	1	0.00
14/04/2016	R209 On 05-May-16			Bond Future	9.51	71.5346	71.7787	71.5346	30,575.00
14/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	125	0	0	0	6,700.00
14/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
14/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	118	0	0	0	0.00
14/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	132	0	0	0	0.00
14/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	3700	4	4	4	0.00
14/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	3766	4	4	4	0.00
14/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	9507	10	10	10	0.00
14/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	3833	4	4	4	0.00
14/04/2016	R209 On 04-August-16			Bond Future	9.56	72.8971	73.1460	72.8971	190.00
14/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	7143	7	7	7	5,760.00
14/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1753	2	2	2	0.00
14/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1806	2	2	2	0.00
14/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1779	2	2	2	0.00
14/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	3194	3	3	3	0.00
14/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	5665	5	6	5	0.00
14/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2840	3	3	3	5,760.00
14/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	2200	2	2	2	250.00
14/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	595	1	1	1	0.00
14/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	3978	4	4	4	0.00
14/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	3888	4	4	4	0.00
14/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	3933	4	4	4	0.00
14/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	967	1	1	1	250.00
14/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	2255	2	2	2	250.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	3300	3	3	3	0.00
14/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2572	3	3	3	0.00
14/04/2016	R209 On 03-November-16			Bond Future	9.61	71.1348	71.3884	71.1348	0.00
14/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	6047	6	6	6	0.00
14/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	6129	6	6	6	0.00
14/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	6088	6	6	6	0.00
14/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	1948	2	2	2	0.00
14/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	1928	2	2	2	0.00
14/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	1968	2	2	2	0.00
14/04/2016	R210 On 05-May-16			Bond Future	182.53	182.5167	182.5345	182.5167	1,441.00
14/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	2466	2	2	2	0.00
14/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	2476	2	2	2	0.00
14/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	2456	2	2	2	0.00
14/04/2016	R210 On 04-August-16			Bond Future	186.03	186.0083	186.0271	186.0083	0.00
14/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	4517	4	5	4	0.00
14/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	4527	5	5	5	0.00
14/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	4507	4	5	4	0.00
14/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R211 On 05-May-16			Bond Future	138.20	138.1843	138.1980	138.1843	62.00
14/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	792	1	1	1	0.00
14/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	802	1	1	1	0.00
14/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	812	1	1	1	0.00
14/04/2016	R211 On 04-August-16			Bond Future	139.08	139.0682	139.0825	139.0682	0.00
14/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	1992	2	2	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
14/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	2012	2	2	2	0.00
14/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	2002	2	2	2	0.00
14/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R212 On 05-May-16			Bond Future	144.08	144.0621	144.0758	144.0621	3,488.00
14/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
14/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	924	1	1	1	0.00
14/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	934	1	1	1	0.00
14/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	914	1	1	1	0.00
14/04/2016	R212 On 04-August-16			Bond Future	144.90	144.8867	144.9010	144.8867	0.00
14/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2461	2	2	2	0.00
14/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2471	2	2	2	0.00
14/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2481	2	2	2	0.00
14/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
14/04/2016	R213 On 05-May-16			Bond Future	9.39	82.2420	82.4516	82.2420	47,701.00
14/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	53	0	0	0	0.00
14/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	60	0	0	0	0.00
14/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	56	0	0	0	0.00
14/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	4577	5	5	5	0.00
14/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	4648	5	5	5	0.00
14/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	4507	5	5	5	0.00
14/04/2016	R213 On 04-August-16			Bond Future	9.44	83.8085	84.0222	83.8085	562.00
14/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1466	1	1	1	0.00
14/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1420	1	1	1	0.00
14/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1443	1	1	1	0.00
14/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	4511	5	5	5	0.00
14/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	4415	5	4	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
14/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	4462	5	4	5	0.00
14/04/2016	R213 On 03-November-16			Bond Future	9.49	81.8537	82.0715	81.8537	0.00
14/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	6362	6	6	6	0.00
14/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	6319	6	6	6	0.00
14/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	6277	6	6	6	0.00
14/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1807	2	2	2	0.00
14/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1788	2	2	2	0.00
14/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1826	2	2	2	0.00
14/04/2016	R214 On 05-May-16			Bond Future	9.64	71.5980	71.8499	71.5980	32,450.00
14/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	59	0	0	0	0.00
14/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	67	0	0	0	0.00
14/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	63	0	0	0	0.00
14/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	320	0	0	0	0.00
14/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	4737	5	5	5	0.00
14/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	4811	5	5	5	0.00
14/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	4886	5	5	5	0.00
14/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	2768	3	3	3	0.00
14/04/2016	R214 On 04-August-16			Bond Future	9.68	72.9617	73.2186	72.9617	210.00
14/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1677	2	2	2	1,300.00
14/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	10209	10	10	10	5,800.00
14/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1528	1	2	1	0.00
14/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1577	1	2	1	0.00
14/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1553	1	2	1	0.00
14/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	425	0	0	0	1,300.00
14/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	5331	5	5	5	5,800.00
14/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	4654	5	5	5	0.00
14/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	4756	5	5	5	0.00
14/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	4455	5	4	5	0.00
14/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	241	0	0	0	0.00
14/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1224	1	1	1	0.00
14/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	4705	5	5	5	0.00
14/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	9172	9	9	9	0.00
14/04/2016	R214 On 03-November-16			Bond Future	9.73	71.0540	71.3157	71.0540	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
14/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	6131	6	6	6	0.00
14/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	6215	6	6	6	0.00
14/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	6173	6	6	6	0.00
14/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2163	2	2	2	0.00
14/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2142	2	2	2	0.00
14/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2121	2	2	2	0.00
14/04/2016	R248 On 05-May-16			Bond Future	9.72	91.8914	92.2111	91.8914	62,509.00
14/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	61	0	0	0	0.00
14/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	57	0	0	0	0.00
14/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	53	0	0	0	0.00
14/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	6917	7	7	7	0.00
14/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	7015	7	7	7	0.00
14/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	6819	7	7	7	0.00
14/04/2016	R248 On 04-August-16			Bond Future	9.77	93.6417	93.9677	93.6417	1,241.00
14/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1832	2	2	2	0.00
14/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1861	2	2	2	0.00
14/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1804	2	2	2	0.00
14/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	6571	7	7	7	0.00
14/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	6639	7	7	7	0.00
14/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	6708	7	7	7	0.00
14/04/2016	R248 On 03-November-16			Bond Future	9.82	90.9865	91.3186	90.9865	0.00
14/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	7711	7	8	7	0.00
14/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	7659	7	8	7	0.00
14/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	7608	7	8	7	0.00
14/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	2940	3	3	3	0.00
14/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	2912	3	3	3	0.00
14/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	2968	3	3	3	0.00