



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: 18/04/2016 TO: 18/04/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	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
18/04/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	2025 On 05-May-16			Bond Future	125.40	125.3856	125.3978	125.3856	4,532.00
18/04/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
18/04/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
18/04/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
18/04/2016	2025 On 05-May-16	126.00	Put	Bond Future	602	1	1	1	0.00
18/04/2016	2025 On 05-May-16	125.99	Put	Bond Future	592	1	1	1	0.00
18/04/2016	2025 On 05-May-16	126.01	Put	Bond Future	612	1	1	1	0.00
18/04/2016	2025 On 04-August-16			Bond Future	126.53	126.5153	126.5267	126.5153	0.00
18/04/2016	2025 On 04-August-16	123.85	Call	Bond Future	2677	3	3	3	0.00
18/04/2016	2025 On 04-August-16	123.86	Call	Bond Future	2667	3	3	3	0.00
18/04/2016	2025 On 04-August-16	123.87	Call	Bond Future	2657	3	3	3	0.00
18/04/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2030 On 05-May-16			Bond Future	9.37	91.4415	91.7301	91.4415	17,714.00
18/04/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/04/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/04/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/04/2016	2030 On 05-May-16	9.00	Put	Bond Future	2654	3	3	3	0.00
18/04/2016	2030 On 05-May-16	8.99	Put	Bond Future	2727	3	3	3	0.00
18/04/2016	2030 On 05-May-16	9.01	Put	Bond Future	2580	3	3	3	0.00
18/04/2016	2030 On 04-August-16			Bond Future	9.42	89.1740	89.4674	89.1740	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
18/04/2016	2030 On 04-August-16	10.17	Call	Bond Future	4986	5	5	5	0.00
18/04/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2032 On 05-May-16			Bond Future	9.50	90.4141	90.7579	90.4141	9,421.00
18/04/2016	2032 On 05-May-16	8.99	Call	Bond Future	97	0	0	0	0.00
18/04/2016	2032 On 05-May-16	9.01	Call	Bond Future	110	0	0	0	0.00
18/04/2016	2032 On 05-May-16	9.00	Call	Bond Future	103	0	0	0	0.00
18/04/2016	2032 On 05-May-16	8.99	Put	Bond Future	4029	4	4	4	0.00
18/04/2016	2032 On 05-May-16	9.01	Put	Bond Future	3882	4	4	4	0.00
18/04/2016	2032 On 05-May-16	9.00	Put	Bond Future	3956	4	4	4	0.00
18/04/2016	2032 On 04-August-16			Bond Future	9.55	92.1352	92.4849	92.1352	136.00
18/04/2016	2032 On 04-August-16	8.99	Call	Bond Future	1292	1	1	1	0.00
18/04/2016	2032 On 04-August-16	9.01	Call	Bond Future	1337	1	1	1	0.00
18/04/2016	2032 On 04-August-16	9.00	Call	Bond Future	1315	1	1	1	0.00
18/04/2016	2032 On 04-August-16	9.00	Put	Bond Future	5557	6	6	6	0.00
18/04/2016	2032 On 04-August-16	9.01	Put	Bond Future	5500	6	5	6	0.00
18/04/2016	2032 On 04-August-16	8.99	Put	Bond Future	5614	6	6	6	0.00
18/04/2016	2032 On 03-November-16			Bond Future	9.61	89.7308	90.0866	89.7308	0.00
18/04/2016	2032 On 03-November-16	10.28	Call	Bond Future	6786	7	7	7	0.00
18/04/2016	2032 On 03-November-16	10.30	Call	Bond Future	6879	7	7	7	0.00
18/04/2016	2032 On 03-November-16	10.29	Call	Bond Future	6832	7	7	7	0.00
18/04/2016	2032 On 03-November-16	10.28	Put	Bond Future	2039	2	2	2	0.00
18/04/2016	2032 On 03-November-16	10.29	Put	Bond Future	2018	2	2	2	0.00
18/04/2016	2032 On 03-November-16	10.30	Put	Bond Future	1997	2	2	2	0.00
18/04/2016	2033 On 05-May-16			Bond Future	105.80	105.7849	105.7954	105.7849	1,032.00
18/04/2016	2033 On 05-May-16	102.40	Call	Bond Future	3395	3	3	3	0.00
18/04/2016	2033 On 05-May-16	102.41	Call	Bond Future	3385	3	3	3	0.00
18/04/2016	2033 On 05-May-16	102.39	Call	Bond Future	3405	3	3	3	0.00
18/04/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2033 On 04-August-16			Bond Future	107.82	107.8075	107.8172	107.8075	2,313.00
18/04/2016	2033 On 04-August-16	104.99	Call	Bond Future	2827	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
18/04/2016	2033 On 04-August-16	105.00	Call	Bond Future	2817	3	3	3	0.00
18/04/2016	2033 On 04-August-16	105.01	Call	Bond Future	2807	3	3	3	0.00
18/04/2016	2033 On 04-August-16	105.00	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2033 On 04-August-16	105.01	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2033 On 04-August-16	104.99	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2037 On 05-May-16			Bond Future	9.66	91.6874	92.0201	91.6874	41,608.00
18/04/2016	2037 On 05-May-16	8.99	Call	Bond Future	38	0	0	0	0.00
18/04/2016	2037 On 05-May-16	9.67	Call	Bond Future	1268	1	1	1	500.00
18/04/2016	2037 On 05-May-16	9.00	Call	Bond Future	41	0	0	0	0.00
18/04/2016	2037 On 05-May-16	9.01	Call	Bond Future	44	0	0	0	0.00
18/04/2016	2037 On 05-May-16	9.67	Put	Bond Future	1168	1	1	1	0.00
18/04/2016	2037 On 05-May-16	9.00	Put	Bond Future	5674	6	6	6	0.00
18/04/2016	2037 On 05-May-16	9.01	Put	Bond Future	5587	6	6	6	0.00
18/04/2016	2037 On 05-May-16	8.99	Put	Bond Future	5761	6	6	6	0.00
18/04/2016	2037 On 04-August-16			Bond Future	9.72	89.1739	89.5124	89.1739	221.00
18/04/2016	2037 On 04-August-16	9.25	Call	Bond Future	1716	2	2	2	0.00
18/04/2016	2037 On 04-August-16	9.26	Call	Bond Future	1743	2	2	2	0.00
18/04/2016	2037 On 04-August-16	9.24	Call	Bond Future	1689	2	2	2	0.00
18/04/2016	2037 On 04-August-16	9.25	Put	Bond Future	5595	6	6	6	0.00
18/04/2016	2037 On 04-August-16	9.24	Put	Bond Future	5654	6	6	6	0.00
18/04/2016	2037 On 04-August-16	9.26	Put	Bond Future	5535	6	6	6	0.00
18/04/2016	2037 On 03-November-16			Bond Future	9.76	90.8724	91.2166	90.8724	0.00
18/04/2016	2037 On 03-November-16	10.35	Call	Bond Future	7046	7	7	7	0.00
18/04/2016	2037 On 03-November-16	10.37	Call	Bond Future	7144	7	7	7	0.00
18/04/2016	2037 On 03-November-16	10.36	Call	Bond Future	7095	7	7	7	0.00
18/04/2016	2037 On 03-November-16	10.36	Put	Bond Future	2535	3	3	3	0.00
18/04/2016	2037 On 03-November-16	10.37	Put	Bond Future	2510	3	3	3	0.00
18/04/2016	2037 On 03-November-16	10.35	Put	Bond Future	2560	3	3	3	0.00
18/04/2016	2038 On 05-May-16			Bond Future	132.64	132.6274	132.6407	132.6274	16,932.00
18/04/2016	2038 On 05-May-16	131.01	Call	Bond Future	1631	2	2	2	0.00
18/04/2016	2038 On 05-May-16	130.99	Call	Bond Future	1651	2	2	2	0.00
18/04/2016	2038 On 05-May-16	131.00	Call	Bond Future	1641	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
18/04/2016	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2038 On 04-August-16			Bond Future	133.75	133.7372	133.7494	133.7372	1,180.00
18/04/2016	2038 On 04-August-16	129.31	Call	Bond Future	4439	4	4	4	0.00
18/04/2016	2038 On 04-August-16	129.30	Call	Bond Future	4449	4	4	4	0.00
18/04/2016	2038 On 04-August-16	129.32	Call	Bond Future	4429	4	4	4	0.00
18/04/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2040 On 05-May-16			Bond Future	9.72	95.4390	95.7936	95.4390	1,812.00
18/04/2016	2040 On 05-May-16	9.51	Call	Bond Future	589	1	1	1	0.00
18/04/2016	2040 On 05-May-16	9.50	Call	Bond Future	564	1	1	1	0.00
18/04/2016	2040 On 05-May-16	9.49	Call	Bond Future	540	1	1	1	0.00
18/04/2016	2040 On 05-May-16	9.50	Put	Bond Future	2536	3	3	3	0.00
18/04/2016	2040 On 05-May-16	9.49	Put	Bond Future	2602	3	3	3	0.00
18/04/2016	2040 On 05-May-16	9.51	Put	Bond Future	2471	3	2	3	0.00
18/04/2016	2040 On 04-August-16			Bond Future	9.78	92.7465	93.1072	92.7465	0.00
18/04/2016	2040 On 04-August-16	9.50	Call	Bond Future	2461	2	2	2	0.00
18/04/2016	2040 On 04-August-16	9.51	Call	Bond Future	2496	2	2	2	0.00
18/04/2016	2040 On 04-August-16	9.49	Call	Bond Future	2427	2	2	2	0.00
18/04/2016	2040 On 04-August-16	9.51	Put	Bond Future	4871	5	5	5	0.00
18/04/2016	2040 On 04-August-16	9.50	Put	Bond Future	4926	5	5	5	0.00
18/04/2016	2040 On 04-August-16	9.49	Put	Bond Future	4982	5	5	5	0.00
18/04/2016	2044 On 05-May-16			Bond Future	9.76	92.4324	92.7882	92.4324	20,427.00
18/04/2016	2044 On 05-May-16	9.00	Call	Bond Future	22	0	0	0	0.00
18/04/2016	2044 On 05-May-16	9.01	Call	Bond Future	24	0	0	0	0.00
18/04/2016	2044 On 05-May-16	8.99	Call	Bond Future	21	0	0	0	0.00
18/04/2016	2044 On 05-May-16	9.01	Put	Bond Future	6981	7	7	7	0.00
18/04/2016	2044 On 05-May-16	8.99	Put	Bond Future	7176	8	7	8	0.00
18/04/2016	2044 On 05-May-16	9.00	Put	Bond Future	7078	7	7	7	0.00
18/04/2016	2044 On 04-August-16			Bond Future	9.81	89.8080	90.1698	89.8080	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2016	2044 On 04-August-16	9.51	Call	Bond Future	2401	2	2	2	0.00
18/04/2016	2044 On 04-August-16	9.50	Call	Bond Future	2367	2	2	2	0.00
18/04/2016	2044 On 04-August-16	9.49	Call	Bond Future	2333	2	2	2	0.00
18/04/2016	2044 On 04-August-16	9.50	Put	Bond Future	5152	5	5	5	0.00
18/04/2016	2044 On 04-August-16	9.51	Put	Bond Future	5095	5	5	5	0.00
18/04/2016	2044 On 04-August-16	9.49	Put	Bond Future	5209	5	5	5	0.00
18/04/2016	2044 On 03-November-16			Bond Future	9.86	91.5185	91.8866	91.5185	0.00
18/04/2016	2044 On 03-November-16	10.42	Call	Bond Future	7410	7	7	7	0.00
18/04/2016	2044 On 03-November-16	10.43	Call	Bond Future	7461	7	7	7	0.00
18/04/2016	2044 On 03-November-16	10.41	Call	Bond Future	7359	7	7	7	0.00
18/04/2016	2044 On 03-November-16	10.43	Put	Bond Future	2828	3	3	3	0.00
18/04/2016	2044 On 03-November-16	10.42	Put	Bond Future	2855	3	3	3	0.00
18/04/2016	2044 On 03-November-16	10.41	Put	Bond Future	2883	3	3	3	0.00
18/04/2016	2046 On 05-May-16			Bond Future	133.43	133.4214	133.4348	133.4214	12,687.00
18/04/2016	2046 On 05-May-16	129.99	Call	Bond Future	3445	3	3	3	0.00
18/04/2016	2046 On 05-May-16	130.01	Call	Bond Future	3425	3	3	3	0.00
18/04/2016	2046 On 05-May-16	130.00	Call	Bond Future	3435	3	3	3	0.00
18/04/2016	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2046 On 04-August-16			Bond Future	135.99	135.9726	135.9850	135.9726	3,590.00
18/04/2016	2046 On 04-August-16	129.00	Call	Bond Future	6985	7	7	7	0.00
18/04/2016	2046 On 04-August-16	129.01	Call	Bond Future	6975	7	7	7	0.00
18/04/2016	2046 On 04-August-16	129.02	Call	Bond Future	6965	7	7	7	0.00
18/04/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2050 On 05-May-16			Bond Future	143.77	143.7534	143.7678	143.7534	14,861.00
18/04/2016	2050 On 05-May-16	138.00	Call	Bond Future	5768	6	6	6	0.00
18/04/2016	2050 On 05-May-16	137.99	Call	Bond Future	5778	6	6	6	0.00
18/04/2016	2050 On 05-May-16	138.01	Call	Bond Future	5758	6	6	6	0.00
18/04/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2050 On 04-August-16			Bond Future	144.94	144.9243	144.9381	144.9243	6,610.00
18/04/2016	2050 On 04-August-16	139.12	Call	Bond Future	5818	6	6	6	0.00
18/04/2016	2050 On 04-August-16	139.14	Call	Bond Future	5798	6	6	6	0.00
18/04/2016	2050 On 04-August-16	139.13	Call	Bond Future	5808	6	6	6	0.00
18/04/2016	2050 On 04-August-16	139.14	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2050 On 04-August-16	139.13	Put	Bond Future	0	0	0	0	0.00
18/04/2016	2050 On 04-August-16	139.12	Put	Bond Future	0	0	0	0	0.00
18/04/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	AL37 On 05-May-16			Index Future	476.81	476.2420	476.8130	476.2420	13.00
18/04/2016	AL37 On 04-August-16			Index Future	485.79	485.2100	485.7860	485.2100	0.00
18/04/2016	AL7T On 05-May-16			Index Future	551.84	550.5420	551.8440	550.5420	0.00
18/04/2016	AL7T On 04-August-16			Index Future	562.23	560.9090	562.2280	560.9090	9.00
18/04/2016	ALBI On 05-May-16			Index Future	500.96	499.5880	500.9640	499.5880	507.00
18/04/2016	ALBI On 04-August-16			Index Future	510.39	508.9960	510.3910	508.9960	147.00
18/04/2016	ALBI On 03-November-16			Index Future	520.21	518.7940	520.2110	518.7940	0.00
18/04/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	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
18/04/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/04/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	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
18/04/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/04/2016	EL28 On 05-May-16			Bond Future	128.85	127.7666	128.8452	127.7666	0.00
18/04/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
18/04/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
18/04/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
18/04/2016	EL28 On 05-May-16	129.01	Put	Bond Future	165	1	0	1	0.00
18/04/2016	EL28 On 05-May-16	129.00	Put	Bond Future	155	1	0	1	0.00
18/04/2016	EL28 On 05-May-16	128.99	Put	Bond Future	145	1	0	1	0.00
18/04/2016	EL28 On 04-August-16			Bond Future	131.31	130.2095	131.3075	130.2095	0.00
18/04/2016	EL28 On 04-August-16	126.86	Call	Bond Future	4448	3	4	3	0.00
18/04/2016	EL28 On 04-August-16	126.87	Call	Bond Future	4438	3	4	3	0.00
18/04/2016	EL28 On 04-August-16	126.88	Call	Bond Future	4428	3	4	3	0.00
18/04/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
18/04/2016	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
18/04/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
18/04/2016	ES33 On 05-May-16			Bond Future	10.49	77.2042	77.4694	77.2042	8,776.00
18/04/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
18/04/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
18/04/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
18/04/2016	ES33 On 05-May-16	9.99	Put	Bond Future	3322	4	3	4	0.00
18/04/2016	ES33 On 05-May-16	10.00	Put	Bond Future	3253	4	3	4	0.00
18/04/2016	ES33 On 05-May-16	10.01	Put	Bond Future	3184	3	3	3	0.00
18/04/2016	ES33 On 04-August-16			Bond Future	10.57	78.6739	78.9435	78.6739	0.00
18/04/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
18/04/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
18/04/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
18/04/2016	ES33 On 04-August-16	10.24	Put	Bond Future	2152	2	2	2	0.00
18/04/2016	ES33 On 04-August-16	10.26	Put	Bond Future	2019	2	2	2	0.00
18/04/2016	ES33 On 04-August-16	10.25	Put	Bond Future	2086	2	2	2	0.00
18/04/2016	ES33 On 03-November-16			Bond Future	10.65	76.3794	76.6537	76.3794	0.00
18/04/2016	ES33 On 03-November-16	11.31	Call	Bond Future	3967	4	4	4	0.00
18/04/2016	ES33 On 03-November-16	11.29	Call	Bond Future	3851	4	4	4	0.00
18/04/2016	ES33 On 03-November-16	11.30	Call	Bond Future	3909	4	4	4	0.00
18/04/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
18/04/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
18/04/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
18/04/2016	ES42 On 05-May-16			Bond Future	10.68	80.9782	81.2774	80.9782	7,250.00
18/04/2016	ES42 On 04-August-16			Bond Future	10.77	82.3775	82.6817	82.3775	180.00
18/04/2016	GOVI On 05-May-16			GOVI	499.58	498.2960	499.5750	498.2960	476.00
18/04/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
18/04/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
18/04/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
18/04/2016	GOVI On 05-May-16	517.99	Put	GOVI	184150	20	18	20	0.00
18/04/2016	GOVI On 05-May-16	518.00	Put	GOVI	184250	20	18	20	0.00
18/04/2016	GOVI On 05-May-16	518.01	Put	GOVI	184350	20	18	20	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
18/04/2016	GOVI On 04-August-16			GOVI	508.98	507.6800	508.9760	507.6800	26.00
18/04/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
18/04/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
18/04/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
18/04/2016	GOVI On 04-August-16	521.01	Put	GOVI	120340	13	12	13	0.00
18/04/2016	GOVI On 04-August-16	520.99	Put	GOVI	120140	13	12	13	0.00
18/04/2016	GOVI On 04-August-16	521.00	Put	GOVI	120240	13	12	13	0.00
18/04/2016	GOVI On 03-November-16			GOVI	518.77	517.4520	518.7690	517.4520	0.00
18/04/2016	GOVI On 03-November-16	476.11	Call	GOVI	426590	41	43	41	0.00
18/04/2016	GOVI On 03-November-16	476.12	Call	GOVI	426490	41	43	41	0.00
18/04/2016	GOVI On 03-November-16	476.13	Call	GOVI	426390	41	43	41	0.00
18/04/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
18/04/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
18/04/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
18/04/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/04/2016	IGOV On 05-May-16			Index Future	242.84	241.9140	242.8430	241.9140	979.00
18/04/2016	IGOV On 04-August-16			Index Future	247.43	246.4900	247.4330	246.4900	111.00
18/04/2016	IGOV On 03-November-16			Index Future	252.21	251.2540	252.2130	251.2540	0.00
18/04/2016	ILBI On 05-May-16			Index Future	657.20	654.7550	657.1980	654.7550	0.00
18/04/2016	ILBI On 04-August-16			Index Future	669.29	666.8020	669.2850	666.8020	157.00
18/04/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1400	100.1400	100.1400	0.00
18/04/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.1651	100.1653	100.1651	0.00
18/04/2016	IS01 On 15-June-17			Interest Rate Swap	99.89	99.8859	99.8895	99.8859	0.00
18/04/2016	IS02 On 18-December-17			Interest Rate Swap	100.48	100.4743	100.4785	100.4743	0.00
18/04/2016	IS02 On 16-March-18			Interest Rate Swap	99.91	99.9163	99.9113	99.9163	0.00
18/04/2016	IS02 On 15-June-18			Interest Rate Swap	99.73	99.7529	99.7327	99.7529	0.00
18/04/2016	IS05 On 17-December-20			Interest Rate Swap	100.33	100.4179	100.3306	100.4179	0.00
18/04/2016	IS05 On 16-March-21			Interest Rate Swap	99.81	99.9056	99.8144	99.9056	0.00
18/04/2016	IS05 On 15-June-21			Interest Rate Swap	99.26	99.3553	99.2576	99.3553	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
18/04/2016	IS10 On 17-December-25			Interest Rate Swap	101.81	101.8935	101.8073	101.8935	0.00
18/04/2016	IS10 On 16-March-26			Interest Rate Swap	99.02	99.0966	99.0150	99.0966	0.00
18/04/2016	IS10 On 15-June-26			Interest Rate Swap	97.87	97.9492	97.8696	97.9492	0.00
18/04/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/04/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/04/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/04/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/04/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7400	92.7400	92.7400	0.00
18/04/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
18/04/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	92.6200	92.6200	0.00
18/04/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
18/04/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.53	92.4700	92.4700	92.4700	0.00
18/04/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
18/04/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.81	92.1900	92.1900	92.1900	0.00
18/04/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.93	92.0700	92.0700	92.0700	0.00
18/04/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.06	91.9400	91.9400	91.9400	0.00
18/04/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8400	91.8400	91.8400	0.00
18/04/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.25	91.7500	91.7500	91.7500	0.00
18/04/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.34	91.6600	91.6600	91.6600	0.00
18/04/2016	R023 On 05-May-16			Bond Future	8.83	95.8871	96.0373	95.8871	7,427.00
18/04/2016	R023 On 05-May-16	8.25	Call	Bond Future	26	0	0	0	0.00
18/04/2016	R023 On 05-May-16	8.26	Call	Bond Future	28	0	0	0	0.00
18/04/2016	R023 On 05-May-16	8.24	Call	Bond Future	24	0	0	0	0.00
18/04/2016	R023 On 05-May-16	8.25	Put	Bond Future	2913	3	3	3	0.00
18/04/2016	R023 On 05-May-16	8.26	Put	Bond Future	2865	3	3	3	0.00
18/04/2016	R023 On 05-May-16	8.24	Put	Bond Future	2962	3	3	3	0.00
18/04/2016	R023 On 04-August-16			Bond Future	8.89	97.7124	97.8647	97.7124	253.00
18/04/2016	R023 On 04-August-16	8.24	Call	Bond Future	590	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
18/04/2016	R023 On 04-August-16	8.25	Call	Bond Future	601	1	1	1	0.00
18/04/2016	R023 On 04-August-16	8.26	Call	Bond Future	613	1	1	1	0.00
18/04/2016	R023 On 04-August-16	8.25	Put	Bond Future	3670	4	4	4	0.00
18/04/2016	R023 On 04-August-16	8.26	Put	Bond Future	3633	4	4	4	0.00
18/04/2016	R023 On 04-August-16	8.24	Put	Bond Future	3708	4	4	4	0.00
18/04/2016	R023 On 03-November-16			Bond Future	8.94	95.6418	95.7963	95.6418	0.00
18/04/2016	R023 On 03-November-16	9.73	Call	Bond Future	4514	4	5	4	0.00
18/04/2016	R023 On 03-November-16	9.74	Call	Bond Future	4546	4	5	4	0.00
18/04/2016	R023 On 03-November-16	9.75	Call	Bond Future	4578	4	5	4	0.00
18/04/2016	R023 On 03-November-16	9.74	Put	Bond Future	986	1	1	1	0.00
18/04/2016	R023 On 03-November-16	9.75	Put	Bond Future	975	1	1	1	0.00
18/04/2016	R023 On 03-November-16	9.73	Put	Bond Future	998	1	1	1	0.00
18/04/2016	R035 On 05-May-16			Bond Future	9.59	95.1775	95.5124	95.1775	5,151.00
18/04/2016	R035 On 05-May-16	10.35	Call	Bond Future	5927	6	6	6	0.00
18/04/2016	R035 On 05-May-16	10.37	Call	Bond Future	6075	6	6	6	0.00
18/04/2016	R035 On 05-May-16	10.36	Call	Bond Future	6001	6	6	6	0.00
18/04/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R035 On 04-August-16			Bond Future	9.65	96.9893	97.3299	96.9893	190.00
18/04/2016	R035 On 04-August-16	10.37	Call	Bond Future	5616	5	6	5	0.00
18/04/2016	R035 On 04-August-16	10.36	Call	Bond Future	5542	5	6	5	0.00
18/04/2016	R035 On 04-August-16	10.35	Call	Bond Future	5468	5	5	5	0.00
18/04/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R186 On 05-May-16			Bond Future	8.99	113.9784	114.2369	113.9784	60,630.00
18/04/2016	R186 On 05-May-16	8.34	Call	Bond Future	26	0	0	0	0.00
18/04/2016	R186 On 05-May-16	9.25	Call	Bond Future	2201	2	2	2	180.00
18/04/2016	R186 On 05-May-16	9.89	Call	Bond Future	6266	6	6	6	0.00
18/04/2016	R186 On 05-May-16	8.35	Call	Bond Future	28	0	0	0	0.00
18/04/2016	R186 On 05-May-16	9.96	Call	Bond Future	6728	6	7	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
18/04/2016	R186 On 05-May-16	9.86	Call	Bond Future	6067	6	6	6	0.00
18/04/2016	R186 On 05-May-16	8.33	Call	Bond Future	24	0	0	0	0.00
18/04/2016	R186 On 05-May-16	8.75	Call	Bond Future	360	0	0	0	180.00
18/04/2016	R186 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R186 On 05-May-16	8.85	Call	Bond Future	575	1	1	1	0.00
18/04/2016	R186 On 05-May-16	8.33	Put	Bond Future	4909	5	5	5	0.00
18/04/2016	R186 On 05-May-16	9.89	Put	Bond Future	6	0	0	0	180.00
18/04/2016	R186 On 05-May-16	9.96	Put	Bond Future	3	0	0	0	5,000.00
18/04/2016	R186 On 05-May-16	9.86	Put	Bond Future	7	0	0	0	5,000.00
18/04/2016	R186 On 05-May-16	7.56	Put	Bond Future	10989	11	11	11	0.00
18/04/2016	R186 On 05-May-16	8.35	Put	Bond Future	4760	5	5	5	0.00
18/04/2016	R186 On 05-May-16	8.34	Put	Bond Future	4834	5	5	5	0.00
18/04/2016	R186 On 05-May-16	8.85	Put	Bond Future	1571	2	2	2	5,350.00
18/04/2016	R186 On 05-May-16	8.75	Put	Bond Future	2090	2	2	2	1,900.00
18/04/2016	R186 On 05-May-16	9.25	Put	Bond Future	326	0	0	0	0.00
18/04/2016	R186 On 04-August-16			Bond Future	9.04	110.8439	111.1066	110.8439	2,672.00
18/04/2016	R186 On 04-August-16	9.60	Call	Bond Future	5034	5	5	5	0.00
18/04/2016	R186 On 04-August-16	8.51	Call	Bond Future	1162	1	1	1	0.00
18/04/2016	R186 On 04-August-16	8.49	Call	Bond Future	1121	1	1	1	0.00
18/04/2016	R186 On 04-August-16	8.50	Call	Bond Future	1142	1	1	1	0.00
18/04/2016	R186 On 04-August-16	10.00	Call	Bond Future	7114	7	7	7	0.00
18/04/2016	R186 On 04-August-16	9.60	Put	Bond Future	1165	1	1	1	5,635.00
18/04/2016	R186 On 04-August-16	8.49	Put	Bond Future	5101	5	5	5	0.00
18/04/2016	R186 On 04-August-16	10.00	Put	Bond Future	597	1	1	1	6,500.00
18/04/2016	R186 On 04-August-16	8.51	Put	Bond Future	4994	5	5	5	0.00
18/04/2016	R186 On 04-August-16	8.50	Put	Bond Future	5047	5	5	5	0.00
18/04/2016	R197 On 05-May-16			Bond Future	298.64	297.1013	298.6443	297.1013	1,944.00
18/04/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R197 On 05-May-16	300.00	Put	Bond Future	1356	3	1	3	0.00
18/04/2016	R197 On 05-May-16	300.01	Put	Bond Future	1366	3	1	3	0.00
18/04/2016	R197 On 05-May-16	299.99	Put	Bond Future	1346	3	1	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
18/04/2016	R197 On 04-August-16			Bond Future	297.86	296.2852	297.8552	296.2852	0.00
18/04/2016	R197 On 04-August-16	293.96	Call	Bond Future	3895	2	4	2	0.00
18/04/2016	R197 On 04-August-16	293.98	Call	Bond Future	3875	2	4	2	0.00
18/04/2016	R197 On 04-August-16	293.97	Call	Bond Future	3885	2	4	2	0.00
18/04/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R202 On 05-May-16			Bond Future	247.79	246.0859	247.7937	246.0859	38,949.00
18/04/2016	R202 On 05-May-16	246.99	Call	Bond Future	2457	2	2	2	0.00
18/04/2016	R202 On 05-May-16	247.01	Call	Bond Future	2446	2	2	2	0.00
18/04/2016	R202 On 05-May-16	247.00	Call	Bond Future	2451	2	2	2	0.00
18/04/2016	R202 On 05-May-16	247.00	Put	Bond Future	1658	3	2	3	0.00
18/04/2016	R202 On 05-May-16	247.01	Put	Bond Future	1662	3	2	3	0.00
18/04/2016	R202 On 05-May-16	246.99	Put	Bond Future	1653	3	2	3	0.00
18/04/2016	R202 On 04-August-16			Bond Future	249.08	247.3403	249.0785	247.3403	299.00
18/04/2016	R202 On 04-August-16	243.26	Call	Bond Future	8224	7	8	7	0.00
18/04/2016	R202 On 04-August-16	243.25	Call	Bond Future	8230	7	8	7	0.00
18/04/2016	R202 On 04-August-16	243.24	Call	Bond Future	8237	7	8	7	0.00
18/04/2016	R202 On 04-August-16	243.25	Put	Bond Future	2402	3	2	3	0.00
18/04/2016	R202 On 04-August-16	243.24	Put	Bond Future	2399	3	2	3	0.00
18/04/2016	R202 On 04-August-16	243.26	Put	Bond Future	2405	3	2	3	0.00
18/04/2016	R203 On 05-May-16			Bond Future	7.92	101.6095	101.6496	101.6095	53,304.00
18/04/2016	R203 On 05-May-16	7.26	Call	Bond Future	1	0	0	0	0.00
18/04/2016	R203 On 05-May-16	7.24	Call	Bond Future	1	0	0	0	0.00
18/04/2016	R203 On 05-May-16	7.25	Call	Bond Future	1	0	0	0	0.00
18/04/2016	R203 On 05-May-16	7.24	Put	Bond Future	866	1	1	1	0.00
18/04/2016	R203 On 05-May-16	7.26	Put	Bond Future	841	1	1	1	0.00
18/04/2016	R203 On 05-May-16	7.25	Put	Bond Future	853	1	1	1	0.00
18/04/2016	R203 On 04-August-16			Bond Future	7.98	103.5437	103.5839	103.5437	508.00
18/04/2016	R203 On 04-August-16	7.24	Call	Bond Future	51	0	0	0	0.00
18/04/2016	R203 On 04-August-16	7.26	Call	Bond Future	54	0	0	0	0.00
18/04/2016	R203 On 04-August-16	7.25	Call	Bond Future	52	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
18/04/2016	R203 On 04-August-16	7.25	Put	Bond Future	812	1	1	1	0.00
18/04/2016	R203 On 04-August-16	7.26	Put	Bond Future	803	1	1	1	0.00
18/04/2016	R203 On 04-August-16	7.24	Put	Bond Future	821	1	1	1	0.00
18/04/2016	R203 On 03-November-16			Bond Future	8.04	101.3436	101.3838	101.3436	0.00
18/04/2016	R203 On 03-November-16	8.84	Call	Bond Future	761	1	1	1	0.00
18/04/2016	R203 On 03-November-16	8.86	Call	Bond Future	774	1	1	1	0.00
18/04/2016	R203 On 03-November-16	8.85	Call	Bond Future	768	1	1	1	0.00
18/04/2016	R203 On 03-November-16	8.84	Put	Bond Future	116	0	0	0	0.00
18/04/2016	R203 On 03-November-16	8.86	Put	Bond Future	113	0	0	0	0.00
18/04/2016	R203 On 03-November-16	8.85	Put	Bond Future	114	0	0	0	0.00
18/04/2016	R204 On 05-May-16			Bond Future	8.29	102.3169	102.3894	102.3169	26,042.00
18/04/2016	R204 On 05-May-16	7.76	Call	Bond Future	9	0	0	0	0.00
18/04/2016	R204 On 05-May-16	7.75	Call	Bond Future	8	0	0	0	0.00
18/04/2016	R204 On 05-May-16	7.74	Call	Bond Future	7	0	0	0	0.00
18/04/2016	R204 On 05-May-16	7.75	Put	Bond Future	1269	1	1	1	0.00
18/04/2016	R204 On 05-May-16	7.76	Put	Bond Future	1246	1	1	1	0.00
18/04/2016	R204 On 05-May-16	7.74	Put	Bond Future	1291	1	1	1	0.00
18/04/2016	R204 On 04-August-16			Bond Future	8.37	100.2234	100.2965	100.2234	712.00
18/04/2016	R204 On 04-August-16	7.74	Call	Bond Future	199	0	0	0	0.00
18/04/2016	R204 On 04-August-16	7.75	Call	Bond Future	204	0	0	0	0.00
18/04/2016	R204 On 04-August-16	7.76	Call	Bond Future	209	0	0	0	0.00
18/04/2016	R204 On 04-August-16	7.75	Put	Bond Future	1516	2	2	2	0.00
18/04/2016	R204 On 04-August-16	7.76	Put	Bond Future	1500	2	1	2	0.00
18/04/2016	R204 On 04-August-16	7.74	Put	Bond Future	1533	2	2	2	0.00
18/04/2016	R204 On 03-November-16			Bond Future	8.44	102.1322	102.2059	102.1322	0.00
18/04/2016	R204 On 03-November-16	9.21	Call	Bond Future	1764	2	2	2	0.00
18/04/2016	R204 On 03-November-16	9.23	Call	Bond Future	1792	2	2	2	0.00
18/04/2016	R204 On 03-November-16	9.22	Call	Bond Future	1778	2	2	2	0.00
18/04/2016	R204 On 03-November-16	9.22	Put	Bond Future	317	0	0	0	0.00
18/04/2016	R204 On 03-November-16	9.21	Put	Bond Future	321	0	0	0	0.00
18/04/2016	R204 On 03-November-16	9.23	Put	Bond Future	313	0	0	0	0.00
18/04/2016	R207 On 05-May-16			Bond Future	8.48	98.3695	98.4644	98.3695	59,443.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/04/2016	R207 On 05-May-16	7.56	Call	Bond Future	0	0	0	0	43.00
18/04/2016	R207 On 05-May-16	7.85	Call	Bond Future	6	0	0	0	0.00
18/04/2016	R207 On 05-May-16	7.86	Call	Bond Future	7	0	0	0	0.00
18/04/2016	R207 On 05-May-16	7.84	Call	Bond Future	6	0	0	0	0.00
18/04/2016	R207 On 05-May-16	7.85	Put	Bond Future	1949	2	2	2	0.00
18/04/2016	R207 On 05-May-16	7.86	Put	Bond Future	1919	2	2	2	0.00
18/04/2016	R207 On 05-May-16	7.84	Put	Bond Future	1980	2	2	2	0.00
18/04/2016	R207 On 05-May-16	7.56	Put	Bond Future	2851	3	3	3	0.00
18/04/2016	R207 On 04-August-16			Bond Future	8.56	96.5976	96.6937	96.5976	0.00
18/04/2016	R207 On 04-August-16	8.00	Call	Bond Future	357	0	0	0	0.00
18/04/2016	R207 On 04-August-16	7.99	Call	Bond Future	349	0	0	0	0.00
18/04/2016	R207 On 04-August-16	8.01	Call	Bond Future	365	0	0	0	0.00
18/04/2016	R207 On 04-August-16	7.99	Put	Bond Future	1977	2	2	2	0.00
18/04/2016	R207 On 04-August-16	8.01	Put	Bond Future	1934	2	2	2	0.00
18/04/2016	R207 On 04-August-16	8.00	Put	Bond Future	1956	2	2	2	0.00
18/04/2016	R207 On 02-February-17			Bond Future	8.65	96.7977	96.8929	96.7977	0.00
18/04/2016	R207 On 02-February-17	8.91	Call	Bond Future	1761	2	2	2	62.00
18/04/2016	R207 On 02-February-17	9.22	Call	Bond Future	2242	2	2	2	0.00
18/04/2016	R207 On 02-February-17	9.24	Call	Bond Future	2275	2	2	2	0.00
18/04/2016	R207 On 02-February-17	9.23	Call	Bond Future	2259	2	2	2	0.00
18/04/2016	R207 On 02-February-17	8.91	Put	Bond Future	1113	1	1	1	0.00
18/04/2016	R207 On 02-February-17	9.22	Put	Bond Future	832	1	1	1	0.00
18/04/2016	R207 On 02-February-17	9.23	Put	Bond Future	824	1	1	1	0.00
18/04/2016	R207 On 02-February-17	9.24	Put	Bond Future	816	1	1	1	0.00
18/04/2016	R208 On 05-May-16			Bond Future	8.61	93.3314	93.4098	93.3314	46,398.00
18/04/2016	R208 On 05-May-16	7.99	Call	Bond Future	11	0	0	0	0.00
18/04/2016	R208 On 05-May-16	8.01	Call	Bond Future	13	0	0	0	0.00
18/04/2016	R208 On 05-May-16	8.00	Call	Bond Future	12	0	0	0	0.00
18/04/2016	R208 On 05-May-16	8.00	Put	Bond Future	2350	2	2	2	0.00
18/04/2016	R208 On 05-May-16	7.99	Put	Bond Future	2388	2	2	2	0.00
18/04/2016	R208 On 05-May-16	8.01	Put	Bond Future	2312	2	2	2	0.00
18/04/2016	R208 On 04-August-16			Bond Future	8.68	95.1081	95.1873	95.1081	243.00
18/04/2016	R208 On 04-August-16	7.99	Call	Bond Future	373	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
18/04/2016	R208 On 04-August-16	8.00	Call	Bond Future	381	0	0	0	0.00
18/04/2016	R208 On 04-August-16	8.01	Call	Bond Future	389	0	0	0	0.00
18/04/2016	R208 On 04-August-16	7.99	Put	Bond Future	2878	3	3	3	0.00
18/04/2016	R208 On 04-August-16	8.00	Put	Bond Future	2849	3	3	3	0.00
18/04/2016	R208 On 04-August-16	8.01	Put	Bond Future	2820	3	3	3	0.00
18/04/2016	R208 On 03-November-16			Bond Future	8.73	93.5165	93.5965	93.5165	0.00
18/04/2016	R208 On 03-November-16	9.57	Call	Bond Future	3438	3	3	3	0.00
18/04/2016	R208 On 03-November-16	9.59	Call	Bond Future	3488	3	3	3	0.00
18/04/2016	R208 On 03-November-16	9.58	Call	Bond Future	3463	3	3	3	0.00
18/04/2016	R208 On 03-November-16	9.57	Put	Bond Future	628	1	1	1	0.00
18/04/2016	R208 On 03-November-16	9.58	Put	Bond Future	619	1	1	1	0.00
18/04/2016	R208 On 03-November-16	9.59	Put	Bond Future	612	1	1	1	0.00
18/04/2016	R209 On 05-May-16			Bond Future	9.53	71.3711	71.6487	71.3711	30,175.00
18/04/2016	R209 On 05-May-16	9.00	Call	Bond Future	73	0	0	0	6,700.00
18/04/2016	R209 On 05-May-16	8.25	Call	Bond Future	0	0	0	0	6,700.00
18/04/2016	R209 On 05-May-16	8.99	Call	Bond Future	68	0	0	0	0.00
18/04/2016	R209 On 05-May-16	9.01	Call	Bond Future	77	0	0	0	0.00
18/04/2016	R209 On 05-May-16	9.01	Put	Bond Future	3775	4	4	4	0.00
18/04/2016	R209 On 05-May-16	9.00	Put	Bond Future	3844	4	4	4	0.00
18/04/2016	R209 On 05-May-16	8.25	Put	Bond Future	9636	10	10	10	0.00
18/04/2016	R209 On 05-May-16	8.99	Put	Bond Future	3913	4	4	4	0.00
18/04/2016	R209 On 04-August-16			Bond Future	9.58	72.7298	73.0121	72.7298	190.00
18/04/2016	R209 On 04-August-16	10.60	Call	Bond Future	6999	7	7	7	5,760.00
18/04/2016	R209 On 04-August-16	9.24	Call	Bond Future	1656	2	2	2	0.00
18/04/2016	R209 On 04-August-16	9.26	Call	Bond Future	1707	2	2	2	0.00
18/04/2016	R209 On 04-August-16	9.25	Call	Bond Future	1681	2	2	2	0.00
18/04/2016	R209 On 04-August-16	9.70	Call	Bond Future	3069	3	3	3	0.00
18/04/2016	R209 On 04-August-16	10.29	Call	Bond Future	5523	5	6	5	0.00
18/04/2016	R209 On 04-August-16	9.60	Call	Bond Future	2721	3	3	3	5,760.00
18/04/2016	R209 On 04-August-16	9.40	Call	Bond Future	2091	2	2	2	250.00
18/04/2016	R209 On 04-August-16	10.60	Put	Bond Future	585	1	1	1	0.00
18/04/2016	R209 On 04-August-16	9.24	Put	Bond Future	4014	4	4	4	0.00
18/04/2016	R209 On 04-August-16	9.26	Put	Bond Future	3923	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
18/04/2016	R209 On 04-August-16	9.25	Put	Bond Future	3968	4	4	4	0.00
18/04/2016	R209 On 04-August-16	10.29	Put	Bond Future	960	1	1	1	250.00
18/04/2016	R209 On 04-August-16	9.70	Put	Bond Future	2265	2	2	2	250.00
18/04/2016	R209 On 04-August-16	9.40	Put	Bond Future	3325	4	3	4	0.00
18/04/2016	R209 On 04-August-16	9.60	Put	Bond Future	2586	3	3	3	0.00
18/04/2016	R209 On 03-November-16			Bond Future	9.63	70.9641	71.2513	70.9641	0.00
18/04/2016	R209 On 03-November-16	10.24	Call	Bond Future	5919	6	6	6	0.00
18/04/2016	R209 On 03-November-16	10.26	Call	Bond Future	6001	6	6	6	0.00
18/04/2016	R209 On 03-November-16	10.25	Call	Bond Future	5960	6	6	6	0.00
18/04/2016	R209 On 03-November-16	10.25	Put	Bond Future	1957	2	2	2	0.00
18/04/2016	R209 On 03-November-16	10.26	Put	Bond Future	1937	2	2	2	0.00
18/04/2016	R209 On 03-November-16	10.24	Put	Bond Future	1977	2	2	2	0.00
18/04/2016	R210 On 05-May-16			Bond Future	184.09	182.5534	184.0861	182.5534	1,441.00
18/04/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R210 On 05-May-16	185.00	Put	Bond Future	914	2	1	2	0.00
18/04/2016	R210 On 05-May-16	185.01	Put	Bond Future	924	2	1	2	0.00
18/04/2016	R210 On 05-May-16	184.99	Put	Bond Future	904	2	1	2	0.00
18/04/2016	R210 On 04-August-16			Bond Future	187.60	186.0440	187.6043	186.0440	0.00
18/04/2016	R210 On 04-August-16	181.51	Call	Bond Future	6094	5	6	5	0.00
18/04/2016	R210 On 04-August-16	181.50	Call	Bond Future	6104	5	6	5	0.00
18/04/2016	R210 On 04-August-16	181.52	Call	Bond Future	6084	5	6	5	0.00
18/04/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R211 On 05-May-16			Bond Future	138.20	138.1963	138.2047	138.1963	62.00
18/04/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R211 On 05-May-16	138.99	Put	Bond Future	785	1	1	1	0.00
18/04/2016	R211 On 05-May-16	139.00	Put	Bond Future	795	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
18/04/2016	R211 On 05-May-16	139.01	Put	Bond Future	805	1	1	1	0.00
18/04/2016	R211 On 04-August-16			Bond Future	139.09	139.0789	139.0863	139.0789	0.00
18/04/2016	R211 On 04-August-16	137.09	Call	Bond Future	1996	2	2	2	0.00
18/04/2016	R211 On 04-August-16	137.07	Call	Bond Future	2016	2	2	2	0.00
18/04/2016	R211 On 04-August-16	137.08	Call	Bond Future	2006	2	2	2	0.00
18/04/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R212 On 05-May-16			Bond Future	144.10	144.0902	144.1040	144.0902	3,488.00
18/04/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
18/04/2016	R212 On 05-May-16	145.00	Put	Bond Future	896	1	1	1	0.00
18/04/2016	R212 On 05-May-16	145.01	Put	Bond Future	906	1	1	1	0.00
18/04/2016	R212 On 05-May-16	144.99	Put	Bond Future	886	1	1	1	0.00
18/04/2016	R212 On 04-August-16			Bond Future	144.93	144.9138	144.9265	144.9138	0.00
18/04/2016	R212 On 04-August-16	142.44	Call	Bond Future	2487	2	2	2	0.00
18/04/2016	R212 On 04-August-16	142.43	Call	Bond Future	2497	2	2	2	0.00
18/04/2016	R212 On 04-August-16	142.42	Call	Bond Future	2507	2	3	2	0.00
18/04/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
18/04/2016	R213 On 05-May-16			Bond Future	9.40	82.0788	82.3905	82.0788	47,701.00
18/04/2016	R213 On 05-May-16	8.74	Call	Bond Future	28	0	0	0	0.00
18/04/2016	R213 On 05-May-16	8.76	Call	Bond Future	32	0	0	0	0.00
18/04/2016	R213 On 05-May-16	8.75	Call	Bond Future	30	0	0	0	0.00
18/04/2016	R213 On 05-May-16	8.75	Put	Bond Future	4612	5	5	5	0.00
18/04/2016	R213 On 05-May-16	8.74	Put	Bond Future	4684	5	5	5	0.00
18/04/2016	R213 On 05-May-16	8.76	Put	Bond Future	4541	5	5	5	0.00
18/04/2016	R213 On 04-August-16			Bond Future	9.45	83.6412	83.9584	83.6412	562.00
18/04/2016	R213 On 04-August-16	9.01	Call	Bond Future	1400	1	1	1	0.00
18/04/2016	R213 On 04-August-16	8.99	Call	Bond Future	1355	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
18/04/2016	R213 On 04-August-16	9.00	Call	Bond Future	1377	1	1	1	0.00
18/04/2016	R213 On 04-August-16	8.99	Put	Bond Future	4510	5	5	5	0.00
18/04/2016	R213 On 04-August-16	9.01	Put	Bond Future	4413	5	4	5	0.00
18/04/2016	R213 On 04-August-16	9.00	Put	Bond Future	4461	5	4	5	0.00
18/04/2016	R213 On 03-November-16			Bond Future	9.50	81.6832	82.0057	81.6832	0.00
18/04/2016	R213 On 03-November-16	10.20	Call	Bond Future	6283	6	6	6	0.00
18/04/2016	R213 On 03-November-16	10.19	Call	Bond Future	6241	6	6	6	0.00
18/04/2016	R213 On 03-November-16	10.18	Call	Bond Future	6198	6	6	6	0.00
18/04/2016	R213 On 03-November-16	10.19	Put	Bond Future	1794	2	2	2	0.00
18/04/2016	R213 On 03-November-16	10.20	Put	Bond Future	1775	2	2	2	0.00
18/04/2016	R213 On 03-November-16	10.18	Put	Bond Future	1813	2	2	2	0.00
18/04/2016	R214 On 05-May-16			Bond Future	9.67	71.3589	71.6447	71.3589	32,450.00
18/04/2016	R214 On 05-May-16	8.99	Call	Bond Future	27	0	0	0	0.00
18/04/2016	R214 On 05-May-16	9.01	Call	Bond Future	32	0	0	0	0.00
18/04/2016	R214 On 05-May-16	9.00	Call	Bond Future	29	0	0	0	0.00
18/04/2016	R214 On 05-May-16	9.30	Call	Bond Future	208	0	0	0	0.00
18/04/2016	R214 On 05-May-16	9.01	Put	Bond Future	4907	5	5	5	0.00
18/04/2016	R214 On 05-May-16	9.00	Put	Bond Future	4983	5	5	5	0.00
18/04/2016	R214 On 05-May-16	8.99	Put	Bond Future	5060	5	5	5	0.00
18/04/2016	R214 On 05-May-16	9.30	Put	Bond Future	2861	3	3	3	0.00
18/04/2016	R214 On 04-August-16			Bond Future	9.71	72.7173	73.0081	72.7173	210.00
18/04/2016	R214 On 04-August-16	9.30	Call	Bond Future	1554	1	2	1	1,300.00
18/04/2016	R214 On 04-August-16	11.30	Call	Bond Future	9995	10	10	10	5,800.00
18/04/2016	R214 On 04-August-16	9.24	Call	Bond Future	1412	1	1	1	0.00
18/04/2016	R214 On 04-August-16	9.26	Call	Bond Future	1458	1	1	1	0.00
18/04/2016	R214 On 04-August-16	9.25	Call	Bond Future	1435	1	1	1	0.00
18/04/2016	R214 On 04-August-16	8.55	Call	Bond Future	374	0	0	0	1,300.00
18/04/2016	R214 On 04-August-16	10.30	Call	Bond Future	5134	5	5	5	5,800.00
18/04/2016	R214 On 04-August-16	9.26	Put	Bond Future	4746	5	5	5	0.00
18/04/2016	R214 On 04-August-16	9.24	Put	Bond Future	4850	5	5	5	0.00
18/04/2016	R214 On 04-August-16	9.30	Put	Bond Future	4542	5	5	5	0.00
18/04/2016	R214 On 04-August-16	11.30	Put	Bond Future	238	0	0	0	0.00
18/04/2016	R214 On 04-August-16	10.30	Put	Bond Future	1238	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
18/04/2016	R214 On 04-August-16	9.25	Put	Bond Future	4798	5	5	5	0.00
18/04/2016	R214 On 04-August-16	8.55	Put	Bond Future	9331	10	9	10	0.00
18/04/2016	R214 On 03-November-16			Bond Future	9.76	70.8048	71.1006	70.8048	0.00
18/04/2016	R214 On 03-November-16	10.33	Call	Bond Future	5950	6	6	6	0.00
18/04/2016	R214 On 03-November-16	10.35	Call	Bond Future	6033	6	6	6	0.00
18/04/2016	R214 On 03-November-16	10.34	Call	Bond Future	5991	6	6	6	0.00
18/04/2016	R214 On 03-November-16	10.33	Put	Bond Future	2197	2	2	2	0.00
18/04/2016	R214 On 03-November-16	10.34	Put	Bond Future	2175	2	2	2	0.00
18/04/2016	R214 On 03-November-16	10.35	Put	Bond Future	2154	2	2	2	0.00
18/04/2016	R248 On 05-May-16			Bond Future	9.75	91.5443	91.9066	91.5443	62,509.00
18/04/2016	R248 On 05-May-16	9.01	Call	Bond Future	26	0	0	0	0.00
18/04/2016	R248 On 05-May-16	9.00	Call	Bond Future	24	0	0	0	0.00
18/04/2016	R248 On 05-May-16	8.99	Call	Bond Future	22	0	0	0	0.00
18/04/2016	R248 On 05-May-16	9.00	Put	Bond Future	7188	8	7	8	0.00
18/04/2016	R248 On 05-May-16	8.99	Put	Bond Future	7289	8	7	8	0.00
18/04/2016	R248 On 05-May-16	9.01	Put	Bond Future	7088	7	7	7	0.00
18/04/2016	R248 On 04-August-16			Bond Future	9.80	93.2870	93.6555	93.2870	1,241.00
18/04/2016	R248 On 04-August-16	9.25	Call	Bond Future	1676	2	2	2	0.00
18/04/2016	R248 On 04-August-16	9.26	Call	Bond Future	1703	2	2	2	0.00
18/04/2016	R248 On 04-August-16	9.24	Call	Bond Future	1648	2	2	2	0.00
18/04/2016	R248 On 04-August-16	9.26	Put	Bond Future	6725	7	7	7	0.00
18/04/2016	R248 On 04-August-16	9.25	Put	Bond Future	6795	7	7	7	0.00
18/04/2016	R248 On 04-August-16	9.24	Put	Bond Future	6865	7	7	7	0.00
18/04/2016	R248 On 03-November-16			Bond Future	9.85	90.6249	90.9996	90.6249	0.00
18/04/2016	R248 On 03-November-16	10.39	Call	Bond Future	7451	7	7	7	0.00
18/04/2016	R248 On 03-November-16	10.38	Call	Bond Future	7400	7	7	7	0.00
18/04/2016	R248 On 03-November-16	10.37	Call	Bond Future	7349	7	7	7	0.00
18/04/2016	R248 On 03-November-16	10.38	Put	Bond Future	2999	3	3	3	0.00
18/04/2016	R248 On 03-November-16	10.39	Put	Bond Future	2971	3	3	3	0.00
18/04/2016	R248 On 03-November-16	10.37	Put	Bond Future	3028	3	3	3	0.00