



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 MONTHLY STATISTICS REPORT

For March 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2016	2025 On 05-May-16			Bond Future	123.71	123.7230	123.7144	123.7230	4,606.00
14/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2286	2	2286	2	0.00
14/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2276	2	2276	2	0.00
14/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2296	2	2296	2	0.00
14/03/2016	2025 On 04-August-16			Bond Future	124.81	124.8210	124.8118	124.8210	0.00
14/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	962	1	962	1	0.00
14/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	952	1	952	1	0.00
14/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	942	1	942	1	0.00
14/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
14/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
14/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
14/03/2016	2030 On 05-May-16			Bond Future	9.57	90.5590	9.5700	90.5590	17,364.00
14/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	4067	4	4067	4	0.00
14/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	4141	4	4141	4	0.00
14/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	3993	4	3993	4	0.00
14/03/2016	2030 On 04-August-16			Bond Future	9.64	88.2636	9.6354	88.2636	0.00
14/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	3534	4	3534	4	0.00
14/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
14/03/2016	2032 On 05-May-16			Bond Future	9.71	89.4433	9.7092	89.4433	9,231.00
14/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	457	1	457	1	0.00
14/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	482	1	482	1	0.00
14/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	469	1	469	1	0.00
14/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	5960	6	5960	6	0.00
14/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	5825	6	5825	6	0.00
14/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	5892	6	5892	6	0.00
14/03/2016	2032 On 04-August-16			Bond Future	9.77	91.1350	9.7734	91.1350	0.00
14/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1324	1	1324	1	0.00
14/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1363	1	1363	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
14/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1343	1	1343	1	0.00
14/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	7196	7	7196	7	0.00
14/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	7137	7	7137	7	0.00
14/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	7257	7	7257	7	0.00
14/03/2016	2032 On 03-November-16			Bond Future	9.83	88.7175	9.8321	88.7175	0.00
14/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	6109	6	6109	6	0.00
14/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	6192	6	6192	6	0.00
14/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	6150	6	6150	6	0.00
14/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3000	3	3000	3	0.00
14/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	2974	3	2974	3	0.00
14/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	2949	3	2949	3	0.00
14/03/2016	2033 On 05-May-16			Bond Future	102.97	102.9799	102.9730	102.9799	1,032.00
14/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	573	1	573	1	0.00
14/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	563	1	563	1	0.00
14/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	583	1	583	1	0.00
14/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
14/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
14/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
14/03/2016	2037 On 05-May-16			Bond Future	9.85	90.7963	9.8545	90.7963	39,888.00
14/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	334	0	334	0	0.00
14/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	354	0	354	0	0.00
14/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	344	0	344	0	0.00
14/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	7559	7	7559	7	0.00
14/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	7639	7	7639	7	0.00
14/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	7479	7	7479	7	0.00
14/03/2016	2037 On 04-August-16			Bond Future	9.92	88.2548	9.9193	88.2548	0.00
14/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1766	2	1766	2	0.00
14/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1742	2	1742	2	0.00
14/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1718	2	1718	2	0.00
14/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	7245	7	7245	7	0.00
14/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	7307	7	7307	7	0.00
14/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	7183	7	7183	7	0.00
14/03/2016	2037 On 03-November-16			Bond Future	9.97	89.9418	9.9744	89.9418	0.00
14/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	6394	7	6394	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
14/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	6482	7	6482	7	0.00
14/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	6438	7	6438	7	0.00
14/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3528	3	3528	3	0.00
14/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	3558	3	3558	3	0.00
14/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3499	3	3499	3	0.00
14/03/2016	2038 On 05-May-16			Bond Future	128.65	128.8775	128.6462	128.8775	17,007.00
14/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2344	2	2344	2	0.00
14/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2354	2	2354	2	0.00
14/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2364	2	2364	2	0.00
14/03/2016	2038 On 04-August-16			Bond Future	129.68	129.9171	129.6804	129.9171	0.00
14/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	370	1	370	1	0.00
14/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	380	1	380	1	0.00
14/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	360	1	360	1	0.00
14/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
14/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
14/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
14/03/2016	2040 On 05-May-16			Bond Future	9.93	94.4460	9.9349	94.4460	1,812.00
14/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	1127	1	1127	1	0.00
14/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	1102	1	1102	1	0.00
14/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	1078	1	1078	1	0.00
14/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	4889	5	4889	5	0.00
14/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	4955	5	4955	5	0.00
14/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	4824	5	4824	5	0.00
14/03/2016	2040 On 04-August-16			Bond Future	10.00	91.7230	10.0006	91.7230	0.00
14/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	2346	3	2346	3	0.00
14/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2376	3	2376	3	0.00
14/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	2317	3	2317	3	0.00
14/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	6612	6	6612	6	0.00
14/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	6672	6	6672	6	0.00
14/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	6733	6	6733	6	0.00
14/03/2016	2044 On 05-May-16			Bond Future	9.93	91.7454	9.9284	91.7454	20,223.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	296	0	296	0	0.00
14/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	306	0	306	0	0.00
14/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	287	0	287	0	0.00
14/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	8733	8	8733	8	0.00
14/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	8914	9	8914	9	0.00
14/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	8823	8	8823	8	0.00
14/03/2016	2044 On 04-August-16			Bond Future	9.99	89.0966	9.9915	89.0966	0.00
14/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2416	3	2416	3	0.00
14/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2386	3	2386	3	0.00
14/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2356	3	2356	3	0.00
14/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	6680	6	6680	6	0.00
14/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	6619	6	6619	6	0.00
14/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	6741	7	6741	7	0.00
14/03/2016	2044 On 03-November-16			Bond Future	10.05	90.7996	10.0451	90.7996	0.00
14/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6816	7	6816	7	0.00
14/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	6863	7	6863	7	0.00
14/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6770	7	6770	7	0.00
14/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	3764	4	3764	4	0.00
14/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	3796	4	3796	4	0.00
14/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	3828	4	3828	4	0.00
14/03/2016	2046 On 05-May-16			Bond Future	127.62	127.6320	127.6235	127.6320	12,766.00
14/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2367	2	2367	2	0.00
14/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2377	2	2377	2	0.00
14/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2387	2	2387	2	0.00
14/03/2016	2046 On 04-August-16			Bond Future	130.05	130.0563	130.0473	130.0563	0.00
14/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	1047	1	1047	1	0.00
14/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	1037	1	1037	1	0.00
14/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	1027	1	1027	1	0.00
14/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
14/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
14/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2016	2050 On 05-May-16			Bond Future	137.55	137.5580	137.5489	137.5580	14,916.00
14/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	451	0	451	0	0.00
14/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	461	0	461	0	0.00
14/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	441	0	441	0	0.00
14/03/2016	2050 On 04-August-16			Bond Future	138.59	138.6023	138.5925	138.6023	0.00
14/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
14/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	548	1	548	1	0.00
14/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	538	1	538	1	0.00
14/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	528	1	528	1	0.00
14/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	AL37 On 05-May-16			Index Future	473.17	472.9740	473.1660	472.9740	4.00
14/03/2016	AL37 On 04-August-16			Index Future	482.02	481.8230	482.0150	481.8230	0.00
14/03/2016	AL7T On 05-May-16			Index Future	545.52	546.4980	545.5210	546.4980	0.00
14/03/2016	AL7T On 04-August-16			Index Future	555.72	556.7230	555.7240	556.7230	0.00
14/03/2016	ALBI On 05-May-16			Index Future	494.43	495.5230	494.4260	495.5230	510.00
14/03/2016	ALBI On 04-August-16			Index Future	503.67	504.7950	503.6730	504.7950	139.00
14/03/2016	ALBI On 03-November-16			Index Future	513.38	514.5410	513.3840	514.5410	0.00
14/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C044 On 31-January-44			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
14/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/03/2016	EL28 On 05-May-16			Bond Future	126.92	126.9300	126.9227	126.9300	0.00
14/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
14/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
14/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
14/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2087	2	2087	2	0.00
14/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2077	2	2077	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
14/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2067	2	2067	2	0.00
14/03/2016	EL28 On 04-August-16			Bond Future	129.33	129.3411	129.3332	129.3411	0.00
14/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2473	2	2473	2	0.00
14/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2463	2	2463	2	0.00
14/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2453	2	2453	2	0.00
14/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
14/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
14/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
14/03/2016	ES33 On 05-May-16			Bond Future	10.71	76.3094	10.7143	76.3094	8,776.00
14/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
14/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
14/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
14/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4764	4	4764	4	0.00
14/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4695	4	4695	4	0.00
14/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4626	4	4626	4	0.00
14/03/2016	ES33 On 04-August-16			Bond Future	10.81	77.7526	10.8064	77.7526	0.00
14/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
14/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
14/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
14/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3631	3	3631	3	0.00
14/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3498	3	3498	3	0.00
14/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3565	3	3565	3	0.00
14/03/2016	ES33 On 03-November-16			Bond Future	10.90	75.4456	10.8953	75.4456	0.00
14/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2463	3	2463	3	0.00
14/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2347	3	2347	3	0.00
14/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2405	3	2405	3	0.00
14/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
14/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
14/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
14/03/2016	ES42 On 05-May-16			Bond Future	10.89	80.1722	10.8864	80.1722	7,250.00
14/03/2016	GOVI On 05-May-16			GOVI	493.41	494.4270	493.4100	494.4270	478.00
14/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
14/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
14/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	245800	24	245800	24	0.00
14/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	245900	24	245900	24	0.00
14/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	246000	24	246000	24	0.00
14/03/2016	GOVI On 04-August-16			GOVI	502.64	503.6780	502.6390	503.6780	26.00
14/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
14/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
14/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
14/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	183710	17	183710	17	0.00
14/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	183510	17	183510	17	0.00
14/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	183610	17	183610	17	0.00
14/03/2016	GOVI On 03-November-16			GOVI	512.33	513.4030	512.3290	513.4030	0.00
14/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	362190	37	362190	37	0.00
14/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	362090	37	362090	37	0.00
14/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	361990	37	361990	37	0.00
14/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
14/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
14/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
14/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/03/2016	IGOV On 05-May-16			Index Future	237.33	237.4100	237.3260	237.4100	977.00
14/03/2016	IGOV On 04-August-16			Index Future	241.78	241.8720	241.7840	241.8720	81.00
14/03/2016	IGOV On 03-November-16			Index Future	246.47	246.5610	246.4650	246.5610	0.00
14/03/2016	ILBI On 05-May-16			Index Future	643.42	643.5510	643.4170	643.5510	0.00
14/03/2016	ILBI On 04-August-16			Index Future	655.35	655.4900	655.3500	655.4900	157.00
14/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.13	100.1306	100.1298	100.1306	0.00
14/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.17	100.1632	100.1678	100.1632	0.00
14/03/2016	IS01 On 15-June-17			Interest Rate Swap	99.90	99.8896	99.9022	99.8896	0.00
14/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.53	100.5129	100.5339	100.5129	0.00
14/03/2016	IS02 On 16-March-18			Interest Rate Swap	99.99	99.9606	99.9874	99.9606	0.00
14/03/2016	IS02 On 15-June-18			Interest Rate Swap	99.84	99.8002	99.8350	99.8002	0.00
14/03/2016	IS05 On 17-December-20			Interest Rate Swap	100.72	100.6793	100.7212	100.6793	0.00
14/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.24	100.1937	100.2358	100.1937	0.00
14/03/2016	IS05 On 15-June-21			Interest Rate Swap	99.71	99.6668	99.7125	99.6668	0.00
14/03/2016	IS10 On 17-December-25			Interest Rate Swap	102.66	102.5476	102.6578	102.5476	0.00
14/03/2016	IS10 On 16-March-26			Interest Rate Swap	99.88	99.7677	99.8829	99.7677	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
14/03/2016	IS10 On 15-June-26			Interest Rate Swap	98.74	98.6208	98.7419	98.6208	0.00
14/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
14/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/03/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.04	92.9400	7.0400	92.9400	0.00
14/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.16	92.8200	7.1600	92.8200	0.00
14/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.22	92.7600	7.2200	92.7600	0.00
14/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.35	92.6300	7.3500	92.6300	0.00
14/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.41	92.5700	7.4100	92.5700	0.00
14/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.50	92.4800	7.5000	92.4800	0.00
14/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.56	92.4200	7.5600	92.4200	0.00
14/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.79	92.1900	7.7900	92.1900	0.00
14/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.92	92.0600	7.9200	92.0600	0.00
14/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.08	91.9000	8.0800	91.9000	0.00
14/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8200	8.1600	91.8200	0.00
14/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.24	91.7400	8.2400	91.7400	0.00
14/03/2016	R023 On 05-May-16			Bond Future	9.00	95.1979	8.9953	95.1979	8,731.00
14/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	217	0	217	0	0.00
14/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	224	0	224	0	0.00
14/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	210	0	210	0	0.00
14/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	3891	4	3891	4	0.00
14/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	3847	4	3847	4	0.00
14/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	3935	4	3935	4	0.00
14/03/2016	R023 On 04-August-16			Bond Future	9.06	96.9984	9.0607	96.9984	0.00
14/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	669	1	669	1	0.00
14/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	680	1	680	1	0.00
14/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	691	1	691	1	0.00
14/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	4562	5	4562	5	0.00
14/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	4524	5	4524	5	0.00
14/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	4600	5	4600	5	0.00
14/03/2016	R023 On 03-November-16			Bond Future	9.12	94.9204	9.1245	94.9204	0.00
14/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	4213	4	4213	4	0.00
14/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	4242	4	4242	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
14/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	4272	4	4272	4	0.00
14/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1507	2	1507	2	0.00
14/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1492	2	1492	2	0.00
14/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1521	2	1521	2	0.00
14/03/2016	R035 On 05-May-16			Bond Future	9.81	94.1287	9.8072	94.1287	3,426.00
14/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	4181	5	4181	5	0.00
14/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	4330	5	4330	5	0.00
14/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	4255	5	4255	5	0.00
14/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R035 On 04-August-16			Bond Future	9.87	95.9090	9.8686	95.9090	0.00
14/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	3826	4	3826	4	0.00
14/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	3752	4	3752	4	0.00
14/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	3678	4	3678	4	0.00
14/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R186 On 05-May-16			Bond Future	9.17	113.1524	9.1685	113.1524	56,266.00
14/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	271	0	271	0	0.00
14/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	2293	2	2293	2	180.00
14/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	5397	6	5397	6	0.00
14/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	279	0	279	0	0.00
14/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	262	0	262	0	0.00
14/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	5793	6	5793	6	0.00
14/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	5230	5	5230	5	0.00
14/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	836	1	836	1	180.00
14/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	14	0	14	0	0.00
14/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	1054	1	1054	1	0.00
14/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	6445	6	6445	6	0.00
14/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	435	0	435	0	180.00
14/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	366	0	366	0	5,000.00
14/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	468	0	468	0	5,000.00
14/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	12301	12	12301	12	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
14/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	6309	6	6309	6	0.00
14/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	6377	6	6377	6	0.00
14/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	3348	3	3348	3	5,350.00
14/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	3864	4	3864	4	1,900.00
14/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	1716	2	1716	2	0.00
14/03/2016	R186 On 04-August-16			Bond Future	9.23	109.9887	9.2298	109.9887	0.00
14/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	1264	1	1264	1	0.00
14/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	1226	1	1226	1	0.00
14/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	1244	1	1244	1	0.00
14/03/2016	R186 On 04-August-16	10.00	Call	Bond Future	6472	0	6472	0	0.00
14/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	6541	6	6541	6	0.00
14/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	6486	6	6486	6	0.00
14/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	6431	6	6431	6	0.00
14/03/2016	R186 On 04-August-16	10.00	Put	Bond Future	1292	0	1292	0	6,500.00
14/03/2016	R197 On 05-May-16			Bond Future	294.57	294.5861	294.5652	294.5861	2,206.00
14/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5435	5	5435	5	0.00
14/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5445	5	5445	5	0.00
14/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5425	5	5425	5	0.00
14/03/2016	R197 On 04-August-16			Bond Future	293.66	293.6858	293.6632	293.6858	0.00
14/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	297	0	297	0	0.00
14/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	307	0	307	0	0.00
14/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	317	0	317	0	0.00
14/03/2016	R202 On 05-May-16			Bond Future	240.20	240.2160	240.2001	240.2160	43,260.00
14/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1100	1	1100	1	0.00
14/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1096	1	1096	1	0.00
14/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1098	1	1098	1	0.00
14/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7898	8	7898	8	0.00
14/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7906	8	7906	8	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
14/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7890	8	7890	8	0.00
14/03/2016	R202 On 04-August-16			Bond Future	241.31	241.3285	241.3111	241.3285	0.00
14/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4471	5	4471	5	0.00
14/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4476	5	4476	5	0.00
14/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4480	5	4480	5	0.00
14/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6415	6	6415	6	0.00
14/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6409	6	6409	6	0.00
14/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6420	6	6420	6	0.00
14/03/2016	R203 On 05-May-16			Bond Future	8.07	101.4663	8.0725	101.4663	54,090.00
14/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	28	0	28	0	0.00
14/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	26	0	26	0	0.00
14/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	27	0	27	0	0.00
14/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1080	1	1080	1	0.00
14/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1057	1	1057	1	0.00
14/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1068	1	1068	1	0.00
14/03/2016	R203 On 04-August-16			Bond Future	8.18	103.3853	8.1780	103.3853	0.00
14/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	88	0	88	0	0.00
14/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	91	0	91	0	0.00
14/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	89	0	89	0	0.00
14/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1054	1	1054	1	0.00
14/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1045	1	1045	1	0.00
14/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1063	1	1063	1	0.00
14/03/2016	R203 On 03-November-16			Bond Future	8.29	101.1887	8.2916	101.1887	0.00
14/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	696	1	696	1	0.00
14/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	707	1	707	1	0.00
14/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	702	1	702	1	0.00
14/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	255	0	255	0	0.00
14/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	250	0	250	0	0.00
14/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	252	0	252	0	0.00
14/03/2016	R204 On 05-May-16			Bond Future	8.45	102.0498	8.4513	102.0498	33,129.00
14/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	94	0	94	0	0.00
14/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	90	0	90	0	0.00
14/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	88	0	88	0	0.00
14/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	1713	2	1713	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
14/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	1692	2	1692	2	0.00
14/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	1733	2	1733	2	0.00
14/03/2016	R204 On 04-August-16			Bond Future	8.55	99.9389	8.5526	99.9389	0.00
14/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	249	0	249	0	0.00
14/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	254	0	254	0	0.00
14/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	258	0	258	0	0.00
14/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	1946	2	1946	2	0.00
14/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	1929	2	1929	2	0.00
14/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	1963	2	1963	2	0.00
14/03/2016	R204 On 03-November-16			Bond Future	8.64	101.8488	8.6439	101.8488	0.00
14/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1672	2	1672	2	0.00
14/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1697	2	1697	2	0.00
14/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1685	2	1685	2	0.00
14/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	607	1	607	1	0.00
14/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	613	1	613	1	0.00
14/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	601	1	601	1	0.00
14/03/2016	R207 On 05-May-16			Bond Future	8.68	97.8561	8.6775	97.8561	42,093.00
14/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	31	0	31	0	43.00
14/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	89	0	89	0	0.00
14/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	92	0	92	0	0.00
14/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	86	0	86	0	0.00
14/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	2622	3	2622	3	0.00
14/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	2594	3	2594	3	0.00
14/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	2650	3	2650	3	0.00
14/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	3470	3	3470	3	0.00
14/03/2016	R207 On 04-August-16			Bond Future	8.77	96.0625	8.7708	96.0625	0.00
14/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	389	0	389	0	0.00
14/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	383	0	383	0	0.00
14/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	396	0	396	0	0.00
14/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	2623	3	2623	3	0.00
14/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	2578	3	2578	3	0.00
14/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	2600	3	2600	3	0.00
14/03/2016	R208 On 05-May-16			Bond Future	8.82	92.6085	8.8234	92.6085	45,165.00
14/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	115	0	115	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
14/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	123	0	123	0	0.00
14/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	119	0	119	0	0.00
14/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3236	3	3236	3	0.00
14/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3201	3	3201	3	0.00
14/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	3271	3	3271	3	0.00
14/03/2016	R208 On 04-August-16			Bond Future	8.90	94.3600	8.9024	94.3600	0.00
14/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	405	0	405	0	0.00
14/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	412	0	412	0	0.00
14/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	420	0	420	0	0.00
14/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	3714	4	3714	4	0.00
14/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	3684	4	3684	4	0.00
14/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	3655	4	3655	4	0.00
14/03/2016	R208 On 03-November-16			Bond Future	8.97	92.7602	8.9741	92.7602	0.00
14/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	3088	3	3088	3	0.00
14/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	3132	3	3132	3	0.00
14/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	3110	3	3110	3	0.00
14/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1093	1	1093	1	0.00
14/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1082	1	1082	1	0.00
14/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1072	1	1072	1	0.00
14/03/2016	R209 On 05-May-16			Bond Future	9.74	70.5111	9.7448	70.5111	29,623.00
14/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	385	0	385	0	6,700.00
14/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	29	0	29	0	6,700.00
14/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	374	0	374	0	0.00
14/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	396	0	396	0	0.00
14/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	5530	5	5530	5	0.00
14/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	5593	5	5593	5	0.00
14/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	11103	11	11103	11	0.00
14/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	5657	5	5657	5	0.00
14/03/2016	R209 On 04-August-16			Bond Future	9.80	71.8446	9.8013	71.8446	0.00
14/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	6223	6	6223	6	5,760.00
14/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1642	2	1642	2	0.00
14/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1686	2	1686	2	0.00
14/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1664	2	1664	2	0.00
14/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2551	3	2551	3	5,760.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	5375	5	5375	5	0.00
14/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1281	1	1281	1	0.00
14/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	5473	5	5473	5	0.00
14/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	5424	5	5424	5	0.00
14/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	3889	4	3889	4	0.00
14/03/2016	R209 On 03-November-16			Bond Future	9.85	70.0667	9.8529	70.0667	0.00
14/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	5325	6	5325	6	0.00
14/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	5399	6	5399	6	0.00
14/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	5362	6	5362	6	0.00
14/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	2857	3	2857	3	0.00
14/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	2833	3	2833	3	0.00
14/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	2882	3	2882	3	0.00
14/03/2016	R210 On 05-May-16			Bond Future	181.44	181.4508	181.4379	181.4508	1,554.00
14/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3562	4	3562	4	0.00
14/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3572	4	3572	4	0.00
14/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3552	4	3552	4	0.00
14/03/2016	R210 On 04-August-16			Bond Future	184.88	184.8977	184.8836	184.8977	0.00
14/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3374	3	3374	3	0.00
14/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3384	3	3384	3	0.00
14/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3364	3	3364	3	0.00
14/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R211 On 05-May-16			Bond Future	137.44	137.4491	137.4366	137.4491	62.00
14/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1553	2	1553	2	0.00
14/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1563	2	1563	2	0.00
14/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1573	2	1573	2	0.00
14/03/2016	R211 On 04-August-16			Bond Future	138.31	138.3218	138.3084	138.3218	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
14/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1218	1	1218	1	0.00
14/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1238	1	1238	1	0.00
14/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1228	1	1228	1	0.00
14/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R212 On 05-May-16			Bond Future	143.20	143.2056	143.1953	143.2056	3,833.00
14/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
14/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1805	2	1805	2	0.00
14/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1815	2	1815	2	0.00
14/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1795	2	1795	2	0.00
14/03/2016	R212 On 04-August-16			Bond Future	144.01	144.0181	144.0068	144.0181	0.00
14/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1567	2	1567	2	0.00
14/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1577	2	1577	2	0.00
14/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1587	2	1587	2	0.00
14/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
14/03/2016	R213 On 05-May-16			Bond Future	9.61	81.2157	9.6052	81.2157	48,116.00
14/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	262	0	262	0	0.00
14/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	278	0	278	0	0.00
14/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	270	0	270	0	0.00
14/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	6260	6	6260	6	0.00
14/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	6326	6	6326	6	0.00
14/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	6195	6	6195	6	0.00
14/03/2016	R213 On 04-August-16			Bond Future	9.66	82.7517	9.6629	82.7517	0.00
14/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1430	2	1430	2	0.00
14/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1390	1	1390	1	0.00
14/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1410	2	1410	2	0.00
14/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	5990	6	5990	6	0.00
14/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	5888	6	5888	6	0.00
14/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	5939	6	5939	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
14/03/2016	R213 On 03-November-16			Bond Future	9.72	80.7820	9.7184	80.7820	0.00
14/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	5683	6	5683	6	0.00
14/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	5645	6	5645	6	0.00
14/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	5607	6	5607	6	0.00
14/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	2667	3	2667	3	0.00
14/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	2644	3	2644	3	0.00
14/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	2690	3	2690	3	0.00
14/03/2016	R214 On 05-May-16			Bond Future	9.85	70.6888	9.8534	70.6888	32,449.00
14/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	284	0	284	0	0.00
14/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	301	0	301	0	0.00
14/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	292	0	292	0	0.00
14/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	662	1	662	1	0.00
14/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	6477	6	6477	6	0.00
14/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	6546	6	6546	6	0.00
14/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	6617	6	6617	6	0.00
14/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	4615	4	4615	4	0.00
14/03/2016	R214 On 04-August-16			Bond Future	9.91	72.0258	9.9083	72.0258	0.00
14/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1620	2	1620	2	1,300.00
14/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	9065	9	9065	9	5,800.00
14/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1492	2	1492	2	0.00
14/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1534	2	1534	2	0.00
14/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1513	2	1513	2	0.00
14/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	495	1	495	1	1,300.00
14/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4735	5	4735	5	5,800.00
14/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	6155	6	6155	6	0.00
14/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	6263	6	6263	6	0.00
14/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	5941	6	5941	6	0.00
14/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	641	1	641	1	0.00
14/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2172	2	2172	2	0.00
14/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	6209	6	6209	6	0.00
14/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	10786	11	10786	11	0.00
14/03/2016	R214 On 03-November-16			Bond Future	9.96	70.1047	9.9610	70.1047	0.00
14/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	5473	6	5473	6	0.00
14/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	5547	6	5547	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
14/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	5510	6	5510	6	0.00
14/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3075	3	3075	3	0.00
14/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3049	3	3049	3	0.00
14/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3024	3	3024	3	0.00
14/03/2016	R248 On 05-May-16			Bond Future	9.93	90.7753	9.9300	90.7753	62,502.00
14/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	307	0	307	0	0.00
14/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	297	0	297	0	0.00
14/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	288	0	288	0	0.00
14/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	9029	9	9029	9	0.00
14/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	9122	9	9122	9	0.00
14/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	8937	9	8937	9	0.00
14/03/2016	R248 On 04-August-16			Bond Future	9.99	92.4922	9.9877	92.4922	0.00
14/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1733	2	1733	2	0.00
14/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1758	2	1758	2	0.00
14/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1708	2	1708	2	0.00
14/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	8388	8	8388	8	0.00
14/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	8460	8	8460	8	0.00
14/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	8532	8	8532	8	0.00
14/03/2016	R248 On 03-November-16			Bond Future	10.04	89.8208	10.0432	89.8208	0.00
14/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6797	7	6797	7	0.00
14/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6750	7	6750	7	0.00
14/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6704	7	6704	7	0.00
14/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	3984	4	3984	4	0.00
14/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	3951	4	3951	4	0.00
14/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4017	4	4017	4	0.00