



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For 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
15/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	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
15/03/2016	2025 On 05-May-16			Bond Future	123.71	123.7144	123.7059	123.7144	4,606.00
15/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2294	2	2294	2	0.00
15/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2284	2	2284	2	0.00
15/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2304	2	2304	2	0.00
15/03/2016	2025 On 04-August-16			Bond Future	124.80	124.8118	124.8016	124.8118	0.00
15/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	952	1	952	1	0.00
15/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	942	1	942	1	0.00
15/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	932	1	932	1	0.00
15/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
15/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
15/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
15/03/2016	2030 On 05-May-16			Bond Future	9.83	90.3168	9.8293	90.3168	17,364.00
15/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	5834	4	5834	4	0.00
15/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	5907	4	5907	4	0.00
15/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	5760	4	5760	4	0.00
15/03/2016	2030 On 04-August-16			Bond Future	9.90	88.0163	9.9040	88.0163	0.00
15/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	1733	4	1733	4	0.00
15/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
15/03/2016	2032 On 05-May-16			Bond Future	9.97	89.1871	9.9734	89.1871	9,231.00
15/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	209	0	209	0	0.00
15/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	222	0	222	0	0.00
15/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	215	0	215	0	0.00
15/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	7614	6	7614	6	0.00
15/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	7468	6	7468	6	0.00
15/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	7541	6	7541	6	0.00
15/03/2016	2032 On 04-August-16			Bond Future	10.05	90.8735	10.0464	90.8735	0.00
15/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	869	1	869	1	0.00
15/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	897	1	897	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
15/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	882	1	882	1	0.00
15/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8675	7	8675	7	0.00
15/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	8610	7	8610	7	0.00
15/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	8741	7	8741	7	0.00
15/03/2016	2032 On 03-November-16			Bond Future	10.11	88.4486	10.1140	88.4486	0.00
15/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	4911	6	4911	6	0.00
15/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	4986	6	4986	6	0.00
15/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	4948	6	4948	6	0.00
15/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3779	3	3779	3	0.00
15/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3748	3	3748	3	0.00
15/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3718	3	3718	3	0.00
15/03/2016	2033 On 05-May-16			Bond Future	102.97	102.9730	102.9659	102.9730	1,032.00
15/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	566	1	566	1	0.00
15/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	556	1	556	1	0.00
15/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	576	1	576	1	0.00
15/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
15/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
15/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
15/03/2016	2037 On 05-May-16			Bond Future	10.12	90.4372	10.1185	90.4372	39,888.00
15/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	144	0	144	0	0.00
15/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	154	0	154	0	0.00
15/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	149	0	149	0	0.00
15/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	9420	8	9420	8	0.00
15/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	9505	8	9505	8	0.00
15/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	9335	7	9335	7	0.00
15/03/2016	2037 On 04-August-16			Bond Future	10.19	87.8885	10.1920	87.8885	0.00
15/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1190	2	1190	2	0.00
15/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1172	2	1172	2	0.00
15/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1154	2	1154	2	0.00
15/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	8770	7	8770	7	0.00
15/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	8839	7	8839	7	0.00
15/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	8702	7	8702	7	0.00
15/03/2016	2037 On 03-November-16			Bond Future	10.26	89.5660	10.2553	89.5660	0.00
15/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5135	6	5135	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
15/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5212	6	5212	6	0.00
15/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5173	6	5173	6	0.00
15/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	4399	4	4399	4	0.00
15/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	4434	4	4434	4	0.00
15/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	4364	3	4364	3	0.00
15/03/2016	2038 On 05-May-16			Bond Future	128.64	128.6462	128.6376	128.6462	17,007.00
15/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2352	2	2352	2	0.00
15/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2362	2	2362	2	0.00
15/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2372	2	2372	2	0.00
15/03/2016	2038 On 04-August-16			Bond Future	129.67	129.6804	129.6703	129.6804	0.00
15/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	360	0	360	0	0.00
15/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	370	0	370	0	0.00
15/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	350	0	350	0	0.00
15/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
15/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
15/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
15/03/2016	2040 On 05-May-16			Bond Future	10.20	93.9784	10.1989	93.9784	1,812.00
15/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	592	1	592	1	0.00
15/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	577	1	577	1	0.00
15/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	562	1	562	1	0.00
15/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	6543	5	6543	5	0.00
15/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	6618	5	6618	5	0.00
15/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	6469	5	6469	5	0.00
15/03/2016	2040 On 04-August-16			Bond Future	10.27	91.2461	10.2733	91.2461	0.00
15/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	1624	2	1624	2	0.00
15/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	1647	2	1647	2	0.00
15/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	1602	2	1602	2	0.00
15/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	8104	7	8104	7	0.00
15/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	8171	7	8171	7	0.00
15/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	8239	7	8239	7	0.00
15/03/2016	2044 On 05-May-16			Bond Future	10.19	91.3173	10.1923	91.3173	20,223.00

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15/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	125	0	125	0	0.00
15/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	130	0	130	0	0.00
15/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	121	0	121	0	0.00
15/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	10750	9	10750	9	0.00
15/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	10939	9	10939	9	0.00
15/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	10844	9	10844	9	0.00
15/03/2016	2044 On 04-August-16			Bond Future	10.26	88.6601	10.2640	88.6601	0.00
15/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	1676	2	1676	2	0.00
15/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	1653	2	1653	2	0.00
15/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	1629	2	1629	2	0.00
15/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	8182	7	8182	7	0.00
15/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	8114	7	8114	7	0.00
15/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	8250	7	8250	7	0.00
15/03/2016	2044 On 03-November-16			Bond Future	10.33	90.3523	10.3257	90.3523	0.00
15/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	5470	7	5470	7	0.00
15/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	5511	7	5511	7	0.00
15/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	5429	7	5429	7	0.00
15/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4690	4	4690	4	0.00
15/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4727	4	4727	4	0.00
15/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4764	4	4764	4	0.00
15/03/2016	2046 On 05-May-16			Bond Future	127.34	127.6235	127.3397	127.6235	12,766.00
15/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2650	2	2650	2	0.00
15/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2660	2	2660	2	0.00
15/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2670	2	2670	2	0.00
15/03/2016	2046 On 04-August-16			Bond Future	129.76	130.0473	129.7565	130.0473	0.00
15/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	756	1	756	1	0.00
15/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	746	1	746	1	0.00
15/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	736	1	736	1	0.00
15/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
15/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
15/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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15/03/2016	2050 On 05-May-16			Bond Future	137.21	137.5489	137.2130	137.5489	14,916.00
15/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	787	0	787	0	0.00
15/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	797	0	797	0	0.00
15/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	777	0	777	0	0.00
15/03/2016	2050 On 04-August-16			Bond Future	138.25	138.5925	138.2486	138.5925	0.00
15/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
15/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	891	1	891	1	0.00
15/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	881	1	881	1	0.00
15/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	871	1	871	1	0.00
15/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	AL37 On 05-May-16			Index Future	468.30	473.1660	468.2950	473.1660	4.00
15/03/2016	AL37 On 04-August-16			Index Future	477.05	482.0150	477.0480	482.0150	0.00
15/03/2016	AL7T On 05-May-16			Index Future	536.36	545.5210	536.3620	545.5210	0.00
15/03/2016	AL7T On 04-August-16			Index Future	546.39	555.7240	546.3870	555.7240	0.00
15/03/2016	ALBI On 05-May-16			Index Future	485.87	494.4260	485.8670	494.4260	510.00
15/03/2016	ALBI On 04-August-16			Index Future	494.95	503.6730	494.9480	503.6730	133.00
15/03/2016	ALBI On 03-November-16			Index Future	504.49	513.3840	504.4920	513.3840	0.00
15/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/03/2016	EL28 On 05-May-16			Bond Future	126.92	126.9227	126.9154	126.9227	0.00
15/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
15/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
15/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
15/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2095	2	2095	2	0.00
15/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2085	2	2085	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
15/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2075	2	2075	2	0.00
15/03/2016	EL28 On 04-August-16			Bond Future	129.32	129.3332	129.3241	129.3332	0.00
15/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2464	2	2464	2	0.00
15/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2454	2	2454	2	0.00
15/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2444	2	2444	2	0.00
15/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
15/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
15/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
15/03/2016	ES33 On 05-May-16			Bond Future	10.98	76.0269	10.9784	76.0269	8,776.00
15/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
15/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
15/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
15/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	6393	5	6393	5	0.00
15/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	6324	5	6324	5	0.00
15/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	6255	5	6255	5	0.00
15/03/2016	ES33 On 04-August-16			Bond Future	11.08	77.4645	11.0796	77.4645	0.00
15/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
15/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
15/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
15/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	5292	4	5292	4	0.00
15/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	5159	3	5159	3	0.00
15/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	5225	4	5225	4	0.00
15/03/2016	ES33 On 03-November-16			Bond Future	11.18	75.1498	11.1778	75.1498	0.00
15/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	771	2	771	2	0.00
15/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	655	2	655	2	0.00
15/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	713	2	713	2	0.00
15/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
15/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
15/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
15/03/2016	ES42 On 05-May-16			Bond Future	11.15	79.8179	11.1506	79.8179	7,250.00
15/03/2016	GOVI On 05-May-16			GOVI	485.31	493.4100	485.3140	493.4100	478.00
15/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
15/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
15/03/2016	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
15/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	326760	25	326760	25	0.00
15/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	326860	25	326860	25	0.00
15/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	326960	25	326960	25	0.00
15/03/2016	GOVI On 04-August-16			GOVI	494.39	502.6390	494.3850	502.6390	26.00
15/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
15/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
15/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
15/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	266250	18	266250	18	0.00
15/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	266050	18	266050	18	0.00
15/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	266150	18	266150	18	0.00
15/03/2016	GOVI On 03-November-16			GOVI	503.92	512.3290	503.9180	512.3290	0.00
15/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	278080	36	278080	36	0.00
15/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	277980	36	277980	36	0.00
15/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	277880	36	277880	36	0.00
15/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
15/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
15/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
15/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/03/2016	IGOV On 05-May-16			Index Future	237.22	237.3260	237.2210	237.3260	977.00
15/03/2016	IGOV On 04-August-16			Index Future	241.68	241.7840	241.6750	241.7840	81.00
15/03/2016	IGOV On 03-November-16			Index Future	246.35	246.4650	246.3540	246.4650	0.00
15/03/2016	ILBI On 05-May-16			Index Future	643.21	643.4170	643.2090	643.4170	0.00
15/03/2016	ILBI On 04-August-16			Index Future	655.14	655.3500	655.1370	655.3500	157.00
15/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.18	100.1298	100.1787	100.1298	0.00
15/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.25	100.1678	100.2510	100.1678	0.00
15/03/2016	IS01 On 15-June-17			Interest Rate Swap	100.03	99.9022	100.0294	99.9022	0.00
15/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.75	100.5339	100.7502	100.5339	0.00
15/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.24	99.9874	100.2421	99.9874	0.00
15/03/2016	IS02 On 15-June-18			Interest Rate Swap	100.14	99.8350	100.1413	99.8350	0.00
15/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.49	100.7212	101.4859	100.7212	0.00
15/03/2016	IS05 On 16-March-21			Interest Rate Swap	101.04	100.2358	101.0356	100.2358	0.00
15/03/2016	IS05 On 15-June-21			Interest Rate Swap	100.55	99.7125	100.5481	99.7125	0.00
15/03/2016	IS10 On 17-December-25			Interest Rate Swap	103.98	102.6578	103.9813	102.6578	0.00
15/03/2016	IS10 On 16-March-26			Interest Rate Swap	101.26	99.8829	101.2579	99.8829	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
15/03/2016	IS10 On 15-June-26			Interest Rate Swap	100.16	98.7419	100.1557	98.7419	0.00
15/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/03/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
15/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
15/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
15/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
15/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
15/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
15/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
15/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.79	92.2100	7.7900	92.2100	0.00
15/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.92	92.0800	7.9200	92.0800	0.00
15/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.08	91.9200	8.0800	91.9200	0.00
15/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.16	91.8400	8.1600	91.8400	0.00
15/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.24	91.7600	8.2400	91.7600	0.00
15/03/2016	R023 On 05-May-16			Bond Future	9.26	95.2509	9.2618	95.2509	8,731.00
15/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	88	0	88	0	0.00
15/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	91	0	91	0	0.00
15/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	85	0	85	0	0.00
15/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	5034	4	5034	4	0.00
15/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	4987	4	4987	4	0.00
15/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	5081	4	5081	4	0.00
15/03/2016	R023 On 04-August-16			Bond Future	9.34	97.0519	9.3409	97.0519	0.00
15/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	412	1	412	1	0.00
15/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	419	1	419	1	0.00
15/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	427	1	427	1	0.00
15/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5598	5	5598	5	0.00
15/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5556	5	5556	5	0.00
15/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5639	5	5639	5	0.00
15/03/2016	R023 On 03-November-16			Bond Future	9.42	94.9724	9.4189	94.9724	0.00
15/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3371	4	3371	4	0.00
15/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3396	4	3396	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
15/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3423	4	3423	4	0.00
15/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1982	2	1982	2	0.00
15/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1965	1	1965	1	0.00
15/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	2000	2	2000	2	0.00
15/03/2016	R035 On 05-May-16			Bond Future	10.07	93.7669	10.0712	93.7669	3,426.00
15/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	2110	4	2110	4	0.00
15/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	2258	4	2258	4	0.00
15/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	2184	4	2184	4	0.00
15/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R035 On 04-August-16			Bond Future	10.14	95.5399	10.1413	95.5399	0.00
15/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	1714	4	1714	4	0.00
15/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	1640	4	1640	4	0.00
15/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	1566	4	1566	4	0.00
15/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R186 On 05-May-16			Bond Future	9.44	112.9390	9.4390	112.9390	56,266.00
15/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	107	0	107	0	0.00
15/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1366	2	1366	2	180.00
15/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	3877	5	3877	5	0.00
15/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	111	0	111	0	0.00
15/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	104	0	104	0	0.00
15/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4226	6	4226	6	0.00
15/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	3731	5	3731	5	0.00
15/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	407	1	407	1	180.00
15/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	4	0	4	0	0.00
15/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	536	1	536	1	0.00
15/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	8184	6	8184	6	0.00
15/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	812	0	812	0	180.00
15/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	696	0	696	0	5,000.00
15/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	867	0	867	0	5,000.00
15/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	14188	12	14188	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
15/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	8039	6	8039	6	0.00
15/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	8111	6	8111	6	0.00
15/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	4728	3	4728	3	5,350.00
15/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	5333	4	5333	4	1,900.00
15/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2686	2	2686	2	0.00
15/03/2016	R186 On 04-August-16			Bond Future	9.51	109.7707	9.5114	109.7707	0.00
15/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	805	1	805	1	0.00
15/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	778	1	778	1	0.00
15/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	792	1	792	1	0.00
15/03/2016	R186 On 04-August-16	10.00	Call	Bond Future	5086	6	5086	6	0.00
15/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	8029	7	8029	7	0.00
15/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7968	6	7968	6	0.00
15/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7907	6	7907	6	0.00
15/03/2016	R186 On 04-August-16	10.00	Put	Bond Future	1840	1	1840	1	6,500.00
15/03/2016	R197 On 05-May-16			Bond Future	294.54	294.5652	294.5443	294.5652	2,206.00
15/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5456	5	5456	5	0.00
15/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5466	5	5466	5	0.00
15/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5446	5	5446	5	0.00
15/03/2016	R197 On 04-August-16			Bond Future	293.64	293.6632	293.6384	293.6632	0.00
15/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	322	0	322	0	0.00
15/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	332	0	332	0	0.00
15/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	342	0	342	0	0.00
15/03/2016	R202 On 05-May-16			Bond Future	240.18	240.2001	240.1839	240.2001	43,260.00
15/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1072	1	1072	1	0.00
15/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1068	1	1068	1	0.00
15/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1070	1	1070	1	0.00
15/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7886	8	7886	8	0.00
15/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7894	8	7894	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
15/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7878	8	7878	8	0.00
15/03/2016	R202 On 04-August-16			Bond Future	241.29	241.3111	241.2920	241.3111	0.00
15/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4444	4	4444	4	0.00
15/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4448	4	4448	4	0.00
15/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4453	4	4453	4	0.00
15/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6406	6	6406	6	0.00
15/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6401	6	6401	6	0.00
15/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6412	6	6412	6	0.00
15/03/2016	R203 On 05-May-16			Bond Future	8.36	101.4606	8.3551	101.4606	54,090.00
15/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	8	0	8	0	0.00
15/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	8	0	8	0	0.00
15/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	8	0	8	0	0.00
15/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1416	1	1416	1	0.00
15/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1392	1	1392	1	0.00
15/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1404	1	1404	1	0.00
15/03/2016	R203 On 04-August-16			Bond Future	8.53	103.3791	8.5300	103.3791	0.00
15/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	41	0	41	0	0.00
15/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	43	0	43	0	0.00
15/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	42	0	42	0	0.00
15/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1369	1	1369	1	0.00
15/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1360	1	1360	1	0.00
15/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1379	1	1379	1	0.00
15/03/2016	R203 On 03-November-16			Bond Future	8.75	101.1796	8.7499	101.1796	0.00
15/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	476	1	476	1	0.00
15/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	485	1	485	1	0.00
15/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	481	1	481	1	0.00
15/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	404	0	404	0	0.00
15/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	397	0	397	0	0.00
15/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	400	0	400	0	0.00
15/03/2016	R204 On 05-May-16			Bond Future	8.73	102.0279	8.7265	102.0279	33,129.00
15/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	34	0	34	0	0.00
15/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	33	0	33	0	0.00
15/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	31	0	31	0	0.00
15/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2282	2	2282	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
15/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2260	2	2260	2	0.00
15/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2304	2	2304	2	0.00
15/03/2016	R204 On 04-August-16			Bond Future	8.86	99.9161	8.8609	99.9161	0.00
15/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	138	0	138	0	0.00
15/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	141	0	141	0	0.00
15/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	144	0	144	0	0.00
15/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2474	2	2474	2	0.00
15/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2455	2	2455	2	0.00
15/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2492	2	2492	2	0.00
15/03/2016	R204 On 03-November-16			Bond Future	8.99	101.8228	8.9915	101.8228	0.00
15/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1270	2	1270	2	0.00
15/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1291	2	1291	2	0.00
15/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1280	2	1280	2	0.00
15/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	855	1	855	1	0.00
15/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	863	1	863	1	0.00
15/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	847	1	847	1	0.00
15/03/2016	R207 On 05-May-16			Bond Future	8.94	97.8749	8.9432	97.8749	42,093.00
15/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	9	0	9	0	43.00
15/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	33	0	33	0	0.00
15/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	34	0	34	0	0.00
15/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	31	0	31	0	0.00
15/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3361	3	3361	3	0.00
15/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3332	3	3332	3	0.00
15/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3391	3	3391	3	0.00
15/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	4245	3	4245	3	0.00
15/03/2016	R207 On 04-August-16			Bond Future	9.06	96.0813	9.0595	96.0813	0.00
15/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	230	0	230	0	0.00
15/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	226	0	226	0	0.00
15/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	235	0	235	0	0.00
15/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	3279	3	3279	3	0.00
15/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	3230	3	3230	3	0.00
15/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	3254	3	3254	3	0.00
15/03/2016	R208 On 05-May-16			Bond Future	9.07	92.6310	9.0711	92.6310	45,165.00
15/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	46	0	46	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
15/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	50	0	50	0	0.00
15/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	48	0	48	0	0.00
15/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	4078	3	4078	3	0.00
15/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	4041	3	4041	3	0.00
15/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	4115	3	4115	3	0.00
15/03/2016	R208 On 04-August-16			Bond Future	9.17	94.3825	9.1664	94.3825	0.00
15/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	248	0	248	0	0.00
15/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	253	0	253	0	0.00
15/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	258	0	258	0	0.00
15/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4489	4	4489	4	0.00
15/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4456	4	4456	4	0.00
15/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4424	4	4424	4	0.00
15/03/2016	R208 On 03-November-16			Bond Future	9.26	92.7807	9.2556	92.7807	0.00
15/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2483	3	2483	3	0.00
15/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2523	3	2523	3	0.00
15/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2503	3	2503	3	0.00
15/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1437	1	1437	1	0.00
15/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1424	1	1424	1	0.00
15/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1411	1	1411	1	0.00
15/03/2016	R209 On 05-May-16			Bond Future	10.01	70.2115	10.0085	70.2115	29,623.00
15/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	174	0	174	0	6,700.00
15/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	9	0	9	0	6,700.00
15/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	168	0	168	0	0.00
15/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	180	0	180	0	0.00
15/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	7026	6	7026	6	0.00
15/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	7094	6	7094	6	0.00
15/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	12794	11	12794	11	0.00
15/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	7162	6	7162	6	0.00
15/03/2016	R209 On 04-August-16			Bond Future	10.07	71.5391	10.0730	71.5391	0.00
15/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	4962	6	4962	6	5,760.00
15/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1116	2	1116	2	0.00
15/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1149	2	1149	2	0.00
15/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1133	2	1133	2	0.00
15/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	1823	3	1823	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
15/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	6583	5	6583	5	0.00
15/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1766	1	1766	1	0.00
15/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6692	5	6692	5	0.00
15/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	6638	5	6638	5	0.00
15/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4906	4	4906	4	0.00
15/03/2016	R209 On 03-November-16			Bond Future	10.13	69.7535	10.1324	69.7535	0.00
15/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4267	5	4267	5	0.00
15/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4332	5	4332	5	0.00
15/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4299	5	4299	5	0.00
15/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3572	3	3572	3	0.00
15/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3544	3	3544	3	0.00
15/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3601	3	3601	3	0.00
15/03/2016	R210 On 05-May-16			Bond Future	181.43	181.4379	181.4251	181.4379	1,554.00
15/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3575	4	3575	4	0.00
15/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3585	4	3585	4	0.00
15/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3565	4	3565	4	0.00
15/03/2016	R210 On 04-August-16			Bond Future	184.87	184.8836	184.8683	184.8836	0.00
15/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3358	3	3358	3	0.00
15/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3368	3	3368	3	0.00
15/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3348	3	3348	3	0.00
15/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R211 On 05-May-16			Bond Future	137.42	137.4366	137.4240	137.4366	62.00
15/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1566	2	1566	2	0.00
15/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1576	2	1576	2	0.00
15/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1586	2	1586	2	0.00
15/03/2016	R211 On 04-August-16			Bond Future	138.29	138.3084	138.2940	138.3084	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
15/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1204	1	1204	1	0.00
15/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1224	1	1224	1	0.00
15/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1214	1	1214	1	0.00
15/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R212 On 05-May-16			Bond Future	143.18	143.1953	143.1849	143.1953	3,833.00
15/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
15/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1815	2	1815	2	0.00
15/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1825	2	1825	2	0.00
15/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1805	2	1805	2	0.00
15/03/2016	R212 On 04-August-16			Bond Future	143.99	144.0068	143.9945	144.0068	0.00
15/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1555	2	1555	2	0.00
15/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1565	2	1565	2	0.00
15/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1575	2	1575	2	0.00
15/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
15/03/2016	R213 On 05-May-16			Bond Future	9.86	80.9823	9.8642	80.9823	48,116.00
15/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	112	0	112	0	0.00
15/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	120	0	120	0	0.00
15/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	116	0	116	0	0.00
15/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	7803	6	7803	6	0.00
15/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	7873	6	7873	6	0.00
15/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	7733	6	7733	6	0.00
15/03/2016	R213 On 04-August-16			Bond Future	9.93	82.5135	9.9303	82.5135	0.00
15/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	961	1	961	1	0.00
15/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	932	1	932	1	0.00
15/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	947	1	947	1	0.00
15/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	7261	6	7261	6	0.00
15/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	7149	6	7149	6	0.00
15/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	7205	6	7205	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
15/03/2016	R213 On 03-November-16			Bond Future	9.99	80.5371	9.9944	80.5371	0.00
15/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	4599	6	4599	6	0.00
15/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	4565	6	4565	6	0.00
15/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	4531	6	4531	6	0.00
15/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	3350	3	3350	3	0.00
15/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	3322	3	3322	3	0.00
15/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3377	3	3377	3	0.00
15/03/2016	R214 On 05-May-16			Bond Future	10.12	70.3447	10.1171	70.3447	32,449.00
15/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	122	0	122	0	0.00
15/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	131	0	131	0	0.00
15/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	127	0	127	0	0.00
15/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	327	1	327	1	0.00
15/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	8067	6	8067	6	0.00
15/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	8141	7	8141	7	0.00
15/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	8215	7	8215	7	0.00
15/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	6041	5	6041	5	0.00
15/03/2016	R214 On 04-August-16			Bond Future	10.18	71.6749	10.1799	71.6749	0.00
15/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1100	2	1100	2	1,300.00
15/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	7553	9	7553	9	5,800.00
15/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1004	1	1004	1	0.00
15/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1035	2	1035	2	0.00
15/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1019	2	1019	2	0.00
15/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	299	0	299	0	1,300.00
15/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	3642	5	3642	5	5,800.00
15/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	7450	6	7450	6	0.00
15/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	7570	6	7570	6	0.00
15/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	7216	6	7216	6	0.00
15/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	924	1	924	1	0.00
15/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2873	2	2873	2	0.00
15/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	7510	6	7510	6	0.00
15/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	12384	11	12384	11	0.00
15/03/2016	R214 On 03-November-16			Bond Future	10.24	69.7452	10.2404	69.7452	0.00
15/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	4391	5	4391	5	0.00
15/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	4457	6	4457	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
15/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	4424	6	4424	6	0.00
15/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3822	3	3822	3	0.00
15/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3792	3	3792	3	0.00
15/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3762	3	3762	3	0.00
15/03/2016	R248 On 05-May-16			Bond Future	10.19	90.3396	10.1938	90.3396	62,502.00
15/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	130	0	130	0	0.00
15/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	125	0	125	0	0.00
15/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	121	0	121	0	0.00
15/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	11083	9	11083	9	0.00
15/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	11181	9	11181	9	0.00
15/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	10986	9	10986	9	0.00
15/03/2016	R248 On 04-August-16			Bond Future	10.26	92.0477	10.2598	92.0477	0.00
15/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1159	2	1159	2	0.00
15/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1177	2	1177	2	0.00
15/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1140	2	1140	2	0.00
15/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	10077	8	10077	8	0.00
15/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	10155	8	10155	8	0.00
15/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	10234	9	10234	9	0.00
15/03/2016	R248 On 03-November-16			Bond Future	10.32	89.3655	10.3235	89.3655	0.00
15/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	5443	7	5443	7	0.00
15/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	5401	7	5401	7	0.00
15/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	5361	7	5361	7	0.00
15/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4948	4	4948	4	0.00
15/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4910	4	4910	4	0.00
15/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4987	4	4987	4	0.00