



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
23/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	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
23/03/2016	2025 On 05-May-16			Bond Future	123.61	123.2228	123.6118	123.2228	4,606.00
23/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2388	3	2388	3	0.00
23/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2378	3	2378	3	0.00
23/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2398	3	2398	3	0.00
23/03/2016	2025 On 04-August-16			Bond Future	124.74	124.3407	124.7371	124.3407	0.00
23/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	887	0	887	0	0.00
23/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	877	0	877	0	0.00
23/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	867	0	867	0	0.00
23/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
23/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
23/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
23/03/2016	2030 On 05-May-16			Bond Future	9.75	89.1308	9.7475	89.1308	17,364.00
23/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	5282	5	5282	5	0.00
23/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	5356	5	5356	5	0.00
23/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	5209	5	5209	5	0.00
23/03/2016	2030 On 04-August-16			Bond Future	9.82	86.8294	9.8159	86.8294	0.00
23/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	2318	2	2318	2	0.00
23/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
23/03/2016	2032 On 05-May-16			Bond Future	9.88	87.9713	9.8763	87.9713	9,231.00
23/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	181	0	181	0	0.00
23/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	194	0	194	0	0.00
23/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	187	0	187	0	0.00
23/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	6894	7	6894	7	0.00
23/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	6747	7	6747	7	0.00
23/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	6820	7	6820	7	0.00
23/03/2016	2032 On 04-August-16			Bond Future	9.94	89.6560	9.9429	89.6560	0.00
23/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	956	1	956	1	0.00
23/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	986	1	986	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
23/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	971	1	971	1	0.00
23/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8036	8	8036	8	0.00
23/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	7973	8	7973	8	0.00
23/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	8100	8	8100	8	0.00
23/03/2016	2032 On 03-November-16			Bond Future	10.01	87.2171	10.0061	87.2171	0.00
23/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5285	5	5285	5	0.00
23/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5363	5	5363	5	0.00
23/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5324	5	5324	5	0.00
23/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3404	3	3404	3	0.00
23/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3375	3	3375	3	0.00
23/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3347	3	3347	3	0.00
23/03/2016	2033 On 05-May-16			Bond Future	103.04	103.0452	103.0381	103.0452	1,032.00
23/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	638	1	638	1	0.00
23/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	628	1	628	1	0.00
23/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	648	1	648	1	0.00
23/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
23/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
23/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
23/03/2016	2037 On 05-May-16			Bond Future	10.02	89.1585	10.0218	89.1585	39,888.00
23/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	120	0	120	0	0.00
23/03/2016	2037 On 05-May-16	9.67	Call	Bond Future	994	1	994	1	500.00
23/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	130	0	130	0	0.00
23/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	125	0	125	0	0.00
23/03/2016	2037 On 05-May-16	9.67	Put	Bond Future	3789	4	3789	4	0.00
23/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	8652	9	8652	9	0.00
23/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	8738	9	8738	9	0.00
23/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	8567	9	8567	9	0.00
23/03/2016	2037 On 04-August-16			Bond Future	10.09	86.6071	10.0893	86.6071	0.00
23/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1288	1	1288	1	0.00
23/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1269	1	1269	1	0.00
23/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1250	1	1250	1	0.00
23/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	8087	8	8087	8	0.00
23/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	8154	8	8154	8	0.00
23/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	8020	8	8020	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
23/03/2016	2037 On 03-November-16			Bond Future	10.15	88.2693	10.1485	88.2693	0.00
23/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5463	6	5463	6	0.00
23/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5544	6	5544	6	0.00
23/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5503	6	5503	6	0.00
23/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3927	4	3927	4	0.00
23/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	3960	4	3960	4	0.00
23/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3894	4	3894	4	0.00
23/03/2016	2038 On 05-May-16			Bond Future	128.54	128.5529	128.5443	128.5529	17,007.00
23/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2446	2	2446	2	0.00
23/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2456	2	2456	2	0.00
23/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2466	2	2466	2	0.00
23/03/2016	2038 On 04-August-16			Bond Future	129.61	129.6168	129.6079	129.6168	0.00
23/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	298	0	298	0	0.00
23/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	308	0	308	0	0.00
23/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	288	0	288	0	0.00
23/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
23/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
23/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
23/03/2016	2040 On 05-May-16			Bond Future	10.10	92.5813	10.1022	92.5813	1,812.00
23/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	563	1	563	1	0.00
23/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	547	1	547	1	0.00
23/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	531	1	531	1	0.00
23/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	5725	6	5725	6	0.00
23/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	5799	6	5799	6	0.00
23/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	5651	6	5651	6	0.00
23/03/2016	2040 On 04-August-16			Bond Future	10.17	89.8450	10.1705	89.8450	0.00
23/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	1758	2	1758	2	0.00
23/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	1783	2	1783	2	0.00
23/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	1733	2	1733	2	0.00
23/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7414	7	7414	7	0.00
23/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7478	8	7478	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
23/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7544	8	7544	8	0.00
23/03/2016	2044 On 05-May-16			Bond Future	10.12	89.7406	10.1163	89.7406	20,223.00
23/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	94	0	94	0	0.00
23/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	97	0	97	0	0.00
23/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	90	0	90	0	0.00
23/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	10095	10	10095	10	0.00
23/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	10287	10	10287	10	0.00
23/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	10191	10	10191	10	0.00
23/03/2016	2044 On 04-August-16			Bond Future	10.18	87.0751	10.1827	87.0751	0.00
23/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	1759	2	1759	2	0.00
23/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	1735	2	1735	2	0.00
23/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	1710	2	1710	2	0.00
23/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7608	8	7608	8	0.00
23/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7541	8	7541	8	0.00
23/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	7674	8	7674	8	0.00
23/03/2016	2044 On 03-November-16			Bond Future	10.24	88.7462	10.2410	88.7462	0.00
23/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	5776	6	5776	6	0.00
23/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	5819	6	5819	6	0.00
23/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	5733	6	5733	6	0.00
23/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4321	4	4321	4	0.00
23/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4357	4	4357	4	0.00
23/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4392	4	4392	4	0.00
23/03/2016	2046 On 05-May-16			Bond Future	127.80	127.2565	127.7988	127.2565	12,766.00
23/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2191	3	2191	3	0.00
23/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2201	3	2201	3	0.00
23/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2211	3	2211	3	0.00
23/03/2016	2046 On 04-August-16			Bond Future	130.26	129.7041	130.2567	129.7041	0.00
23/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	1257	1	1257	1	0.00
23/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	1247	1	1247	1	0.00
23/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	1237	1	1237	1	0.00
23/03/2016	2046 On 04-August-16	129.01	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
23/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
23/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
23/03/2016	2050 On 05-May-16			Bond Future	137.44	137.1252	137.4426	137.1252	14,916.00
23/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	557	1	557	1	0.00
23/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	567	1	567	1	0.00
23/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	547	1	547	1	0.00
23/03/2016	2050 On 04-August-16			Bond Future	138.52	138.1936	138.5170	138.1936	0.00
23/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
23/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	623	1	623	1	0.00
23/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	613	1	613	1	0.00
23/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	603	1	603	1	0.00
23/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	AL37 On 05-May-16			Index Future	469.72	469.6890	469.7240	469.6890	4.00
23/03/2016	AL37 On 04-August-16			Index Future	478.63	478.5900	478.6250	478.5900	0.00
23/03/2016	AL7T On 05-May-16			Index Future	539.19	539.5070	539.1880	539.5070	0.00
23/03/2016	AL7T On 04-August-16			Index Future	549.41	549.7300	549.4060	549.7300	0.00
23/03/2016	ALBI On 05-May-16			Index Future	488.62	488.6560	488.6220	488.6560	510.00
23/03/2016	ALBI On 04-August-16			Index Future	497.88	497.9150	497.8810	497.9150	133.00
23/03/2016	ALBI On 03-November-16			Index Future	507.53	507.5720	507.5270	507.5720	0.00
23/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C040 On 06-October-15			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
23/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/03/2016	EL28 On 05-May-16			Bond Future	126.84	126.8436	126.8362	126.8436	0.00
23/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
23/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
23/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2174	2	2174	2	0.00
23/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2164	2	2164	2	0.00
23/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2154	2	2154	2	0.00
23/03/2016	EL28 On 04-August-16			Bond Future	129.28	129.2834	129.2758	129.2834	0.00
23/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2416	2	2416	2	0.00
23/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2406	2	2406	2	0.00
23/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2396	2	2396	2	0.00
23/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
23/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
23/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
23/03/2016	ES33 On 05-May-16			Bond Future	10.88	75.0028	10.8782	75.0028	8,776.00
23/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
23/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
23/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
23/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5782	6	5782	6	0.00
23/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5713	6	5713	6	0.00
23/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5644	6	5644	6	0.00
23/03/2016	ES33 On 04-August-16			Bond Future	10.97	76.4392	10.9729	76.4392	0.00
23/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
23/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
23/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
23/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4650	5	4650	5	0.00
23/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4517	5	4517	5	0.00
23/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4583	5	4583	5	0.00
23/03/2016	ES33 On 03-November-16			Bond Future	11.07	74.1129	11.0664	74.1129	0.00
23/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1432	1	1432	1	0.00
23/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1316	1	1316	1	0.00
23/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1374	1	1374	1	0.00
23/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
23/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
23/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
23/03/2016	ES42 On 05-May-16			Bond Future	11.05	78.6367	11.0548	78.6367	7,250.00
23/03/2016	GOVI On 05-May-16			GOVI	487.99	488.0250	487.9940	488.0250	479.00
23/03/2016	GOVI On 05-May-16	517.99	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
23/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
23/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
23/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	299960	30	299960	30	0.00
23/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	300060	30	300060	30	0.00
23/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	300160	30	300160	30	0.00
23/03/2016	GOVI On 04-August-16			GOVI	497.24	497.2730	497.2410	497.2730	26.00
23/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
23/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
23/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
23/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	237690	24	237690	24	0.00
23/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	237490	24	237490	24	0.00
23/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	237590	24	237590	24	0.00
23/03/2016	GOVI On 03-November-16			GOVI	506.87	506.9170	506.8740	506.9170	0.00
23/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	307640	31	307640	31	0.00
23/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	307540	31	307540	31	0.00
23/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	307440	31	307440	31	0.00
23/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
23/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
23/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
23/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/03/2016	IGOV On 05-May-16			Index Future	237.47	237.2000	237.4690	237.2000	977.00
23/03/2016	IGOV On 04-August-16			Index Future	241.99	241.7140	241.9880	241.7140	81.00
23/03/2016	IGOV On 03-November-16			Index Future	246.70	246.4210	246.6950	246.4210	0.00
23/03/2016	ILBI On 05-May-16			Index Future	643.87	643.4050	643.8740	643.4050	0.00
23/03/2016	ILBI On 04-August-16			Index Future	655.77	655.2930	655.7680	655.2930	157.00
23/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.19	100.1587	100.1911	100.1587	0.00
23/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.25	100.2094	100.2508	100.2094	0.00
23/03/2016	IS01 On 15-June-17			Interest Rate Swap	100.02	99.9692	100.0227	99.9692	0.00
23/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.72	100.6457	100.7186	100.6457	0.00
23/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.23	100.1300	100.2254	100.1300	0.00
23/03/2016	IS02 On 15-June-18			Interest Rate Swap	100.12	100.0176	100.1194	100.0176	0.00
23/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.26	101.1192	101.2576	101.1192	0.00
23/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.79	100.6524	100.7936	100.6524	0.00
23/03/2016	IS05 On 15-June-21			Interest Rate Swap	100.29	100.1509	100.2936	100.1509	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
23/03/2016	IS10 On 17-December-25			Interest Rate Swap	103.36	103.2520	103.3633	103.2520	0.00
23/03/2016	IS10 On 16-March-26			Interest Rate Swap	100.61	100.4917	100.6062	100.4917	0.00
23/03/2016	IS10 On 15-June-26			Interest Rate Swap	99.48	99.3628	99.4776	99.3628	0.00
23/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.26	92.7700	7.2600	92.7700	0.00
23/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.38	92.7300	7.3800	92.7300	0.00
23/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.44	92.6200	7.4400	92.6200	0.00
23/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.57	92.5400	7.5700	92.5400	0.00
23/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.61	92.4500	7.6100	92.4500	0.00
23/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.70	92.4100	7.7000	92.4100	0.00
23/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.88	92.1500	7.8800	92.1500	0.00
23/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.04	92.0300	8.0400	92.0300	0.00
23/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.22	91.8700	8.2200	91.8700	0.00
23/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.28	91.8000	8.2800	91.8000	0.00
23/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.37	91.7000	8.3700	91.7000	0.00
23/03/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.47	91.6000	8.4700	91.6000	0.00
23/03/2016	R023 On 05-May-16			Bond Future	9.21	94.2482	9.2093	94.2482	8,731.00
23/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	64	0	64	0	0.00
23/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	67	0	67	0	0.00
23/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	61	0	61	0	0.00
23/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	4761	5	4761	5	0.00
23/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	4713	5	4713	5	0.00
23/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4809	5	4809	5	0.00
23/03/2016	R023 On 04-August-16			Bond Future	9.28	96.0531	9.2806	96.0531	0.00
23/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	423	0	423	0	0.00
23/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	431	0	431	0	0.00
23/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	439	0	439	0	0.00
23/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5332	5	5332	5	0.00
23/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5291	5	5291	5	0.00
23/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5374	5	5374	5	0.00
23/03/2016	R023 On 03-November-16			Bond Future	9.35	93.9643	9.3538	93.9643	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
23/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3505	4	3505	4	0.00
23/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3531	4	3531	4	0.00
23/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3558	4	3558	4	0.00
23/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1827	2	1827	2	0.00
23/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1810	2	1810	2	0.00
23/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1844	2	1844	2	0.00
23/03/2016	R035 On 05-May-16			Bond Future	9.99	92.4354	9.9852	92.4354	4,494.00
23/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	2776	3	2776	3	0.00
23/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	2925	3	2925	3	0.00
23/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	2850	3	2850	3	0.00
23/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R035 On 04-August-16			Bond Future	10.05	94.2056	10.0494	94.2056	0.00
23/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2416	2	2416	2	0.00
23/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	2343	2	2343	2	0.00
23/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	2269	2	2269	2	0.00
23/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R186 On 05-May-16			Bond Future	9.35	111.7136	9.3518	111.7136	55,867.00
23/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	87	0	87	0	0.00
23/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1416	2	1416	2	180.00
23/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	4173	4	4173	4	0.00
23/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	90	0	90	0	0.00
23/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	83	0	83	0	0.00
23/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4552	5	4552	5	0.00
23/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	4014	4	4014	4	0.00
23/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	378	0	378	0	180.00
23/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	2	0	2	0	0.00
23/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	513	1	513	1	0.00
23/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	7557	8	7557	8	0.00
23/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	502	1	502	1	180.00
23/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	416	0	416	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	543	1	543	1	5,000.00
23/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	13580	14	13580	14	0.00
23/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7411	7	7411	7	0.00
23/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	7484	7	7484	7	0.00
23/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	4098	4	4098	4	5,350.00
23/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	4697	5	4697	5	1,900.00
23/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2130	2	2130	2	0.00
23/03/2016	R186 On 04-August-16			Bond Future	9.42	108.5486	9.4167	108.5486	0.00
23/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	867	1	867	1	0.00
23/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	838	1	838	1	0.00
23/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	852	1	852	1	0.00
23/03/2016	R186 On 04-August-16	10.00	Call	Bond Future	5417	6	5417	6	0.00
23/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	7443	7	7443	7	0.00
23/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7383	7	7383	7	0.00
23/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7323	7	7323	7	0.00
23/03/2016	R186 On 04-August-16	10.00	Put	Bond Future	1526	2	1526	2	6,500.00
23/03/2016	R197 On 05-May-16			Bond Future	294.88	294.3345	294.8794	294.3345	2,206.00
23/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
23/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
23/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
23/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5121	6	5121	6	0.00
23/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5131	6	5131	6	0.00
23/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5111	6	5111	6	0.00
23/03/2016	R197 On 04-August-16			Bond Future	294.05	293.4987	294.0536	293.4987	0.00
23/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	94	0	94	0	0.00
23/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	74	0	74	0	0.00
23/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	84	0	84	0	0.00
23/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R202 On 05-May-16			Bond Future	240.66	240.6790	240.6628	240.6790	43,260.00
23/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	970	1	970	1	0.00
23/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	966	1	966	1	0.00
23/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	968	1	968	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
23/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7305	7	7305	7	0.00
23/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7313	7	7313	7	0.00
23/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7297	7	7297	7	0.00
23/03/2016	R202 On 04-August-16			Bond Future	241.84	241.8575	241.8406	241.8575	0.00
23/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4544	5	4544	5	0.00
23/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4549	5	4549	5	0.00
23/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4553	5	4553	5	0.00
23/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	5958	6	5958	6	0.00
23/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	5953	6	5953	6	0.00
23/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	5964	6	5964	6	0.00
23/03/2016	R203 On 05-May-16			Bond Future	8.29	101.2031	8.2871	101.2031	53,939.00
23/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	6	0	6	0	0.00
23/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	5	0	5	0	0.00
23/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	5	0	5	0	0.00
23/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1329	1	1329	1	0.00
23/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1304	1	1304	1	0.00
23/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1317	1	1317	1	0.00
23/03/2016	R203 On 04-August-16			Bond Future	8.42	103.1412	8.4206	103.1412	0.00
23/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	47	0	47	0	0.00
23/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	50	0	50	0	0.00
23/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	48	0	48	0	0.00
23/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1263	1	1263	1	0.00
23/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1254	1	1254	1	0.00
23/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1272	1	1272	1	0.00
23/03/2016	R203 On 03-November-16			Bond Future	8.60	100.9479	8.5969	100.9479	0.00
23/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	533	1	533	1	0.00
23/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	543	1	543	1	0.00
23/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	538	1	538	1	0.00
23/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	338	0	338	0	0.00
23/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	332	0	332	0	0.00
23/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	335	0	335	0	0.00
23/03/2016	R204 On 05-May-16			Bond Future	8.66	101.5612	8.6650	101.5612	33,101.00
23/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	26	0	26	0	0.00
23/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	25	0	25	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
23/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	24	0	24	0	0.00
23/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2134	2	2134	2	0.00
23/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2112	2	2112	2	0.00
23/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2157	2	2157	2	0.00
23/03/2016	R204 On 04-August-16			Bond Future	8.78	99.4647	8.7799	99.4647	0.00
23/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	147	0	147	0	0.00
23/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	150	0	150	0	0.00
23/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	153	0	153	0	0.00
23/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2315	2	2315	2	0.00
23/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2297	2	2297	2	0.00
23/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2333	2	2333	2	0.00
23/03/2016	R204 On 03-November-16			Bond Future	8.90	101.3734	8.8957	101.3734	0.00
23/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1353	1	1353	1	0.00
23/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1375	1	1375	1	0.00
23/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1364	1	1364	1	0.00
23/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	759	1	759	1	0.00
23/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	766	1	766	1	0.00
23/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	752	1	752	1	0.00
23/03/2016	R207 On 05-May-16			Bond Future	8.84	97.3583	8.8433	97.3583	43,093.00
23/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	7	0	7	0	43.00
23/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	27	0	27	0	0.00
23/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	28	0	28	0	0.00
23/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	26	0	26	0	0.00
23/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3057	3	3057	3	0.00
23/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3027	3	3027	3	0.00
23/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3087	3	3087	3	0.00
23/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	3944	4	3944	4	0.00
23/03/2016	R207 On 04-August-16			Bond Future	8.94	95.5783	8.9423	95.5783	0.00
23/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	261	0	261	0	0.00
23/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	256	0	256	0	0.00
23/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	266	0	266	0	0.00
23/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	2980	3	2980	3	0.00
23/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	2932	3	2932	3	0.00
23/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	2956	3	2956	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2016	R207 On 02-February-17			Bond Future	9.09	95.7917	9.0864	95.7917	0.00
23/03/2016	R207 On 02-February-17	8.91	Call	Bond Future	1381	0	1381	0	62.00
23/03/2016	R207 On 02-February-17	9.22	Call	Bond Future	1768	0	1768	0	0.00
23/03/2016	R207 On 02-February-17	9.24	Call	Bond Future	1795	0	1795	0	0.00
23/03/2016	R207 On 02-February-17	9.23	Call	Bond Future	1782	0	1782	0	0.00
23/03/2016	R207 On 02-February-17	8.91	Put	Bond Future	1815	0	1815	0	0.00
23/03/2016	R207 On 02-February-17	9.22	Put	Bond Future	1441	0	1441	0	0.00
23/03/2016	R207 On 02-February-17	9.23	Put	Bond Future	1430	0	1430	0	0.00
23/03/2016	R207 On 02-February-17	9.24	Put	Bond Future	1419	0	1419	0	0.00
23/03/2016	R208 On 05-May-16			Bond Future	8.97	92.0692	8.9694	92.0692	46,553.00
23/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	39	0	39	0	0.00
23/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	42	0	42	0	0.00
23/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	40	0	40	0	0.00
23/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3697	4	3697	4	0.00
23/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	3734	4	3734	4	0.00
23/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3660	4	3660	4	0.00
23/03/2016	R208 On 04-August-16			Bond Future	9.05	93.8323	9.0515	93.8323	0.00
23/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	279	0	279	0	0.00
23/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	285	0	285	0	0.00
23/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	291	0	291	0	0.00
23/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4116	4	4116	4	0.00
23/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4084	4	4084	4	0.00
23/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4053	4	4053	4	0.00
23/03/2016	R208 On 03-November-16			Bond Future	9.13	92.2297	9.1307	92.2297	0.00
23/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2702	3	2702	3	0.00
23/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2744	3	2744	3	0.00
23/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2723	3	2723	3	0.00
23/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1237	1	1237	1	0.00
23/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1225	1	1225	1	0.00
23/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1213	1	1213	1	0.00
23/03/2016	R209 On 05-May-16			Bond Future	9.91	69.1090	9.9128	69.1090	29,713.00
23/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	148	0	148	0	6,700.00
23/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	5	0	5	0	6,700.00
23/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	143	0	143	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
23/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	154	0	154	0	0.00
23/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6386	6	6386	6	0.00
23/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6455	6	6455	6	0.00
23/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	12177	12	12177	12	0.00
23/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6523	7	6523	7	0.00
23/03/2016	R209 On 04-August-16			Bond Future	9.97	70.4325	9.9717	70.4325	0.00
23/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5338	5	5338	5	5,760.00
23/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1225	1	1225	1	0.00
23/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1261	1	1261	1	0.00
23/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1243	1	1243	1	0.00
23/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	1994	2	1994	2	5,760.00
23/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	6053	6	6053	6	0.00
23/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1499	2	1499	2	0.00
23/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6158	6	6158	6	0.00
23/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	6105	6	6105	6	0.00
23/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4434	4	4434	4	0.00
23/03/2016	R209 On 03-November-16			Bond Future	10.03	68.6330	10.0272	68.6330	0.00
23/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4590	5	4590	5	0.00
23/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4658	5	4658	5	0.00
23/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4624	5	4624	5	0.00
23/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3236	3	3236	3	0.00
23/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3210	3	3210	3	0.00
23/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3264	3	3264	3	0.00
23/03/2016	R210 On 05-May-16			Bond Future	181.28	181.2955	181.2826	181.2955	1,554.00
23/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
23/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
23/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
23/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3717	4	3717	4	0.00
23/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3727	4	3727	4	0.00
23/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3707	4	3707	4	0.00
23/03/2016	R210 On 04-August-16			Bond Future	184.77	184.7824	184.7693	184.7824	0.00
23/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3259	3	3259	3	0.00
23/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3269	3	3269	3	0.00
23/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3249	3	3249	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R211 On 05-May-16			Bond Future	137.60	137.2956	137.6017	137.2956	62.00
23/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
23/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
23/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
23/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1388	2	1388	2	0.00
23/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1398	2	1398	2	0.00
23/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1408	2	1408	2	0.00
23/03/2016	R211 On 04-August-16			Bond Future	138.51	138.1981	138.5100	138.1981	0.00
23/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1420	1	1420	1	0.00
23/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1440	1	1440	1	0.00
23/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1430	1	1430	1	0.00
23/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R212 On 05-May-16			Bond Future	143.07	143.0808	143.0703	143.0808	3,712.00
23/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
23/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
23/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
23/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1930	2	1930	2	0.00
23/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1940	2	1940	2	0.00
23/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1920	2	1920	2	0.00
23/03/2016	R212 On 04-August-16			Bond Future	143.91	143.9248	143.9141	143.9248	0.00
23/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1474	1	1474	1	0.00
23/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1484	1	1484	1	0.00
23/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1494	2	1494	2	0.00
23/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
23/03/2016	R213 On 05-May-16			Bond Future	9.77	79.8689	9.7736	79.8689	47,235.00
23/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	92	0	92	0	0.00
23/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	99	0	99	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
23/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	95	0	95	0	0.00
23/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	7194	7	7194	7	0.00
23/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	7265	7	7265	7	0.00
23/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	7125	7	7125	7	0.00
23/03/2016	R213 On 04-August-16			Bond Future	9.83	81.3984	9.8336	81.3984	0.00
23/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1048	1	1048	1	0.00
23/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1016	1	1016	1	0.00
23/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1032	1	1032	1	0.00
23/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	6726	7	6726	7	0.00
23/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6616	7	6616	7	0.00
23/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	6671	7	6671	7	0.00
23/03/2016	R213 On 03-November-16			Bond Future	9.89	79.4090	9.8936	79.4090	0.00
23/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	4872	5	4872	5	0.00
23/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	4837	5	4837	5	0.00
23/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	4801	5	4801	5	0.00
23/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	2983	3	2983	3	0.00
23/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	2958	3	2958	3	0.00
23/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3009	3	3009	3	0.00
23/03/2016	R214 On 05-May-16			Bond Future	10.03	69.1721	10.0271	69.1721	32,449.00
23/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	99	0	99	0	0.00
23/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	107	0	107	0	0.00
23/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	103	0	103	0	0.00
23/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	299	0	299	0	0.00
23/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7451	7	7451	7	0.00
23/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7525	8	7525	8	0.00
23/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7600	8	7600	8	0.00
23/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5420	5	5420	5	0.00
23/03/2016	R214 On 04-August-16			Bond Future	10.08	70.4969	10.0846	70.4969	0.00
23/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1177	1	1177	1	1,300.00
23/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	8006	8	8006	8	5,800.00
23/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1074	1	1074	1	0.00
23/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1107	1	1107	1	0.00
23/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1090	1	1090	1	0.00
23/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	322	0	322	0	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	3879	4	3879	4	5,800.00
23/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	6902	7	6902	7	0.00
23/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	7019	7	7019	7	0.00
23/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6672	7	6672	7	0.00
23/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	756	1	756	1	0.00
23/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2490	3	2490	3	0.00
23/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	6960	7	6960	7	0.00
23/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	11787	12	11787	12	0.00
23/03/2016	R214 On 03-November-16			Bond Future	10.14	68.5518	10.1414	68.5518	0.00
23/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	4645	5	4645	5	0.00
23/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	4714	5	4714	5	0.00
23/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	4680	5	4680	5	0.00
23/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3438	3	3438	3	0.00
23/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3409	3	3409	3	0.00
23/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3381	3	3381	3	0.00
23/03/2016	R248 On 05-May-16			Bond Future	10.09	88.8586	10.0933	88.8586	62,502.00
23/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	106	0	106	0	0.00
23/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	102	0	102	0	0.00
23/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	98	0	98	0	0.00
23/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	10224	10	10224	10	0.00
23/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	10322	10	10322	10	0.00
23/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	10126	10	10126	10	0.00
23/03/2016	R248 On 04-August-16			Bond Future	10.15	90.5603	10.1534	90.5603	0.00
23/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1254	1	1254	1	0.00
23/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1274	1	1274	1	0.00
23/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1234	1	1234	1	0.00
23/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	9299	9	9299	9	0.00
23/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	9375	9	9375	9	0.00
23/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9454	10	9454	10	0.00
23/03/2016	R248 On 03-November-16			Bond Future	10.21	87.8588	10.2129	87.8588	0.00
23/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	5864	6	5864	6	0.00
23/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	5821	6	5821	6	0.00
23/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	5778	6	5778	6	0.00
23/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4469	5	4469	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4433	4	4433	4	0.00
23/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4506	5	4506	5	0.00