



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	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
16/03/2016	2025 On 05-May-16			Bond Future	123.17	123.7059	123.1746	123.7059	4,606.00
16/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2825	2	2825	2	0.00
16/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2815	2	2815	2	0.00
16/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2835	2	2835	2	0.00
16/03/2016	2025 On 04-August-16			Bond Future	124.26	124.8016	124.2600	124.8016	0.00
16/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	410	1	410	1	0.00
16/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	400	1	400	1	0.00
16/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	390	1	390	1	0.00
16/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
16/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
16/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
16/03/2016	2030 On 05-May-16			Bond Future	9.88	88.5501	9.8819	88.5501	17,364.00
16/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	6186	6	6186	6	0.00
16/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	6260	6	6260	6	0.00
16/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	6113	6	6113	6	0.00
16/03/2016	2030 On 04-August-16			Bond Future	9.96	86.2151	9.9585	86.2151	0.00
16/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	1374	2	1374	2	0.00
16/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
16/03/2016	2032 On 05-May-16			Bond Future	10.02	87.2848	10.0205	87.2848	9,231.00
16/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	176	0	176	0	0.00
16/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	188	0	188	0	0.00
16/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	182	0	182	0	0.00
16/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	7914	8	7914	8	0.00
16/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	7766	7	7766	7	0.00
16/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	7840	8	7840	8	0.00
16/03/2016	2032 On 04-August-16			Bond Future	10.10	88.9342	10.0951	88.9342	0.00
16/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	803	1	803	1	0.00
16/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	830	1	830	1	0.00

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16/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	816	1	816	1	0.00
16/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8948	9	8948	9	0.00
16/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	8883	9	8883	9	0.00
16/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	9015	9	9015	9	0.00
16/03/2016	2032 On 03-November-16			Bond Future	10.16	86.4725	10.1646	86.4725	0.00
16/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	4724	5	4724	5	0.00
16/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	4796	5	4796	5	0.00
16/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	4760	5	4760	5	0.00
16/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3939	4	3939	4	0.00
16/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3907	4	3907	4	0.00
16/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3876	4	3876	4	0.00
16/03/2016	2033 On 05-May-16			Bond Future	102.94	102.9659	102.9390	102.9659	1,032.00
16/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	539	1	539	1	0.00
16/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	529	1	529	1	0.00
16/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	549	1	549	1	0.00
16/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
16/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
16/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
16/03/2016	2037 On 05-May-16			Bond Future	10.15	88.3818	10.1508	88.3818	39,888.00
16/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	126	0	126	0	0.00
16/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	135	0	135	0	0.00
16/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	130	0	130	0	0.00
16/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	9647	9	9647	9	0.00
16/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	9732	10	9732	10	0.00
16/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	9562	9	9562	9	0.00
16/03/2016	2037 On 04-August-16			Bond Future	10.23	85.7931	10.2254	85.7931	0.00
16/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1132	1	1132	1	0.00
16/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1115	1	1115	1	0.00
16/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1098	1	1098	1	0.00
16/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	8964	9	8964	9	0.00
16/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	9033	9	9033	9	0.00
16/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	8895	9	8895	9	0.00
16/03/2016	2037 On 03-November-16			Bond Future	10.29	87.4310	10.2899	87.4310	0.00
16/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	4999	5	4999	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
16/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5075	5	5075	5	0.00
16/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5037	5	5037	5	0.00
16/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	4519	4	4519	4	0.00
16/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	4555	4	4555	4	0.00
16/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	4485	4	4485	4	0.00
16/03/2016	2038 On 05-May-16			Bond Future	128.60	128.6376	128.6045	128.6376	17,007.00
16/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2386	2	2386	2	0.00
16/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2396	2	2396	2	0.00
16/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2406	2	2406	2	0.00
16/03/2016	2038 On 04-August-16			Bond Future	129.64	129.6703	129.6364	129.6703	0.00
16/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	326	0	326	0	0.00
16/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	336	0	336	0	0.00
16/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	316	0	316	0	0.00
16/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
16/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
16/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
16/03/2016	2040 On 05-May-16			Bond Future	10.23	91.7995	10.2312	91.7995	1,812.00
16/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	535	1	535	1	0.00
16/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	521	1	521	1	0.00
16/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	507	1	507	1	0.00
16/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	6747	7	6747	7	0.00
16/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	6824	7	6824	7	0.00
16/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	6672	6	6672	6	0.00
16/03/2016	2040 On 04-August-16			Bond Future	10.31	89.0248	10.3066	89.0248	0.00
16/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	1549	2	1549	2	0.00
16/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	1571	2	1571	2	0.00
16/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	1527	2	1527	2	0.00
16/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	8294	8	8294	8	0.00
16/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	8361	8	8361	8	0.00
16/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	8429	8	8429	8	0.00
16/03/2016	2044 On 05-May-16			Bond Future	10.22	89.1248	10.2196	89.1248	20,223.00

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16/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	110	0	110	0	0.00
16/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	114	0	114	0	0.00
16/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	106	0	106	0	0.00
16/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	10955	11	10955	11	0.00
16/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	11146	11	11146	11	0.00
16/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	11050	11	11050	11	0.00
16/03/2016	2044 On 04-August-16			Bond Future	10.29	86.4249	10.2922	86.4249	0.00
16/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	1608	2	1608	2	0.00
16/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	1585	2	1585	2	0.00
16/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	1563	2	1563	2	0.00
16/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	8340	8	8340	8	0.00
16/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	8272	8	8272	8	0.00
16/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	8409	8	8409	8	0.00
16/03/2016	2044 On 03-November-16			Bond Future	10.35	88.0748	10.3549	88.0748	0.00
16/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	5343	5	5343	5	0.00
16/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	5384	6	5384	6	0.00
16/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	5303	5	5303	5	0.00
16/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4794	5	4794	5	0.00
16/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4831	5	4831	5	0.00
16/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4869	5	4869	5	0.00
16/03/2016	2046 On 05-May-16			Bond Future	126.48	127.3397	126.4849	127.3397	12,766.00
16/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	3505	3	3505	3	0.00
16/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	3515	3	3515	3	0.00
16/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	3525	3	3525	3	0.00
16/03/2016	2046 On 04-August-16			Bond Future	128.89	129.7565	128.8853	129.7565	0.00
16/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	0	1	0	1	0.00
16/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	0	1	0	1	0.00
16/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	0	1	0	1	0.00
16/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	125	0	125	0	0.00
16/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	135	0	135	0	0.00
16/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	115	0	115	0	0.00

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16/03/2016	2050 On 05-May-16			Bond Future	136.20	137.2130	136.2041	137.2130	14,916.00
16/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	1796	1	1796	1	0.00
16/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	1806	1	1806	1	0.00
16/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	1786	1	1786	1	0.00
16/03/2016	2050 On 04-August-16			Bond Future	137.22	138.2486	137.2203	138.2486	0.00
16/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
16/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	1920	1	1920	1	0.00
16/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	1910	1	1910	1	0.00
16/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	1900	1	1900	1	0.00
16/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	AL37 On 05-May-16			Index Future	467.55	468.2950	467.5530	468.2950	4.00
16/03/2016	AL37 On 04-August-16			Index Future	476.29	477.0480	476.2930	477.0480	0.00
16/03/2016	AL7T On 05-May-16			Index Future	534.51	536.3620	534.5120	536.3620	0.00
16/03/2016	AL7T On 04-August-16			Index Future	544.50	546.3870	544.5040	546.3870	0.00
16/03/2016	ALBI On 05-May-16			Index Future	484.51	485.8670	484.5060	485.8670	510.00
16/03/2016	ALBI On 04-August-16			Index Future	493.56	494.9480	493.5630	494.9480	133.00
16/03/2016	ALBI On 03-November-16			Index Future	503.08	504.4920	503.0750	504.4920	0.00
16/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/03/2016	EL28 On 05-May-16			Bond Future	126.89	126.9154	126.8871	126.9154	0.00
16/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
16/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
16/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
16/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2123	2	2123	2	0.00
16/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2113	2	2113	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
16/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2103	2	2103	2	0.00
16/03/2016	EL28 On 04-August-16			Bond Future	129.30	129.3241	129.2951	129.3241	0.00
16/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2435	2	2435	2	0.00
16/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2425	2	2425	2	0.00
16/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2415	2	2415	2	0.00
16/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
16/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
16/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
16/03/2016	ES33 On 05-May-16			Bond Future	11.01	74.3981	11.0146	74.3981	8,776.00
16/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
16/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
16/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
16/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	6613	6	6613	6	0.00
16/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	6544	6	6544	6	0.00
16/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	6475	6	6475	6	0.00
16/03/2016	ES33 On 04-August-16			Bond Future	11.12	75.8039	11.1172	75.8039	0.00
16/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
16/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
16/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
16/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	5516	5	5516	5	0.00
16/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	5383	5	5383	5	0.00
16/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	5449	5	5449	5	0.00
16/03/2016	ES33 On 03-November-16			Bond Future	11.22	73.4578	11.2169	73.4578	0.00
16/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	542	1	542	1	0.00
16/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	426	1	426	1	0.00
16/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	484	1	484	1	0.00
16/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
16/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
16/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
16/03/2016	ES42 On 05-May-16			Bond Future	11.18	77.9901	11.1816	77.9901	7,250.00
16/03/2016	GOVI On 05-May-16			GOVI	484.02	485.3140	484.0190	485.3140	478.00
16/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
16/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
16/03/2016	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
16/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	339710	33	339710	33	0.00
16/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	339810	33	339810	33	0.00
16/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	339910	33	339910	33	0.00
16/03/2016	GOVI On 04-August-16			GOVI	493.07	494.3850	493.0670	494.3850	26.00
16/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
16/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
16/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
16/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	279430	27	279430	27	0.00
16/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	279230	27	279230	27	0.00
16/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	279330	27	279330	27	0.00
16/03/2016	GOVI On 03-November-16			GOVI	502.57	503.9180	502.5690	503.9180	0.00
16/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	264590	28	264590	28	0.00
16/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	264490	28	264490	28	0.00
16/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	264390	28	264390	28	0.00
16/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
16/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
16/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
16/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/03/2016	IGOV On 05-May-16			Index Future	236.86	237.2210	236.8640	237.2210	977.00
16/03/2016	IGOV On 04-August-16			Index Future	241.31	241.6750	241.3110	241.6750	81.00
16/03/2016	IGOV On 03-November-16			Index Future	245.98	246.3540	245.9800	246.3540	0.00
16/03/2016	ILBI On 05-May-16			Index Future	642.49	643.2090	642.4930	643.2090	0.00
16/03/2016	ILBI On 04-August-16			Index Future	654.41	655.1370	654.4060	655.1370	157.00
16/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.18	100.1787	100.1800	100.1787	0.00
16/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.26	100.2510	100.2572	100.2510	0.00
16/03/2016	IS01 On 15-June-17			Interest Rate Swap	100.04	100.0294	100.0433	100.0294	0.00
16/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.78	100.7502	100.7759	100.7502	0.00
16/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.32	100.2421	100.3193	100.2421	0.00
16/03/2016	IS02 On 15-June-18			Interest Rate Swap	100.24	100.1413	100.2376	100.1413	0.00
16/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.54	101.4859	101.5404	101.4859	0.00
16/03/2016	IS05 On 16-March-21			Interest Rate Swap	101.10	101.0356	101.0990	101.0356	0.00
16/03/2016	IS05 On 15-June-21			Interest Rate Swap	100.62	100.5481	100.6204	100.5481	0.00
16/03/2016	IS10 On 17-December-25			Interest Rate Swap	104.10	103.9813	104.1040	103.9813	0.00
16/03/2016	IS10 On 16-March-26			Interest Rate Swap	101.38	101.2579	101.3828	101.2579	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
16/03/2016	IS10 On 15-June-26			Interest Rate Swap	100.28	100.1557	100.2822	100.1557	0.00
16/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
16/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/03/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
16/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.22	92.8400	7.2200	92.8400	0.00
16/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.28	92.7800	7.2800	92.7800	0.00
16/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.6500	7.4300	92.6500	0.00
16/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.49	92.5900	7.4900	92.5900	0.00
16/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.59	92.5000	7.5900	92.5000	0.00
16/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.68	92.4400	7.6800	92.4400	0.00
16/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.93	92.2100	7.9300	92.2100	0.00
16/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.10	92.0800	8.1000	92.0800	0.00
16/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.29	91.9200	8.2900	91.9200	0.00
16/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.38	91.8400	8.3800	91.8400	0.00
16/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.44	91.7600	8.4400	91.7600	0.00
16/03/2016	R023 On 05-May-16			Bond Future	9.32	93.9792	9.3198	93.9792	8,731.00
16/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	69	0	69	0	0.00
16/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	71	0	71	0	0.00
16/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	66	0	66	0	0.00
16/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	5288	5	5288	5	0.00
16/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	5241	5	5241	5	0.00
16/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	5336	5	5336	5	0.00
16/03/2016	R023 On 04-August-16			Bond Future	9.40	95.7550	9.4018	95.7550	0.00
16/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	366	0	366	0	0.00
16/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	373	0	373	0	0.00
16/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	380	0	380	0	0.00
16/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5830	6	5830	6	0.00
16/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5789	6	5789	6	0.00
16/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5873	6	5873	6	0.00
16/03/2016	R023 On 03-November-16			Bond Future	9.48	93.6511	9.4833	93.6511	0.00
16/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3203	3	3203	3	0.00
16/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3228	3	3228	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
16/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3253	3	3253	3	0.00
16/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	2099	2	2099	2	0.00
16/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	2081	2	2081	2	0.00
16/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	2118	2	2118	2	0.00
16/03/2016	R035 On 05-May-16			Bond Future	10.11	91.6953	10.1088	91.6953	3,994.00
16/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	1821	2	1821	2	0.00
16/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	1969	2	1969	2	0.00
16/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	1895	2	1895	2	0.00
16/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R035 On 04-August-16			Bond Future	10.18	93.4279	10.1801	93.4279	0.00
16/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	1419	2	1419	2	0.00
16/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	1346	2	1346	2	0.00
16/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	1272	2	1272	2	0.00
16/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R186 On 05-May-16			Bond Future	9.49	111.0415	9.4918	111.0415	56,009.00
16/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	87	0	87	0	0.00
16/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1213	1	1213	1	180.00
16/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	3602	4	3602	4	0.00
16/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	90	0	90	0	0.00
16/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	83	0	83	0	0.00
16/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	3940	4	3940	4	0.00
16/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	3461	4	3461	4	0.00
16/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	345	0	345	0	180.00
16/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	3	0	3	0	0.00
16/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	459	1	459	1	0.00
16/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	8529	8	8529	8	0.00
16/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	902	1	902	1	180.00
16/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	776	1	776	1	5,000.00
16/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	961	1	961	1	5,000.00
16/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	14553	14	14553	14	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
16/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	8383	8	8383	8	0.00
16/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	8456	8	8456	8	0.00
16/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	5016	5	5016	5	5,350.00
16/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	5636	5	5636	5	1,900.00
16/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2900	3	2900	3	0.00
16/03/2016	R186 On 04-August-16			Bond Future	9.57	107.8360	9.5665	107.8360	0.00
16/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	737	1	737	1	0.00
16/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	711	1	711	1	0.00
16/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	724	1	724	1	0.00
16/03/2016	R186 On 04-August-16	10.00	Call	Bond Future	4838	5	4838	5	0.00
16/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	8334	8	8334	8	0.00
16/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	8273	8	8273	8	0.00
16/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	8211	8	8211	8	0.00
16/03/2016	R186 On 04-August-16	10.00	Put	Bond Future	1965	2	1965	2	6,500.00
16/03/2016	R197 On 05-May-16			Bond Future	294.46	294.5443	294.4629	294.5443	2,206.00
16/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5537	5	5537	5	0.00
16/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5547	5	5547	5	0.00
16/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5527	5	5527	5	0.00
16/03/2016	R197 On 04-August-16			Bond Future	293.56	293.6384	293.5551	293.6384	0.00
16/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	405	0	405	0	0.00
16/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	415	0	415	0	0.00
16/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	425	0	425	0	0.00
16/03/2016	R202 On 05-May-16			Bond Future	240.12	240.1839	240.1217	240.1839	43,260.00
16/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1033	1	1033	1	0.00
16/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1029	1	1029	1	0.00
16/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1031	1	1031	1	0.00
16/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7910	8	7910	8	0.00
16/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7917	8	7917	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
16/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7902	8	7902	8	0.00
16/03/2016	R202 On 04-August-16			Bond Future	241.23	241.2920	241.2283	241.2920	0.00
16/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4397	4	4397	4	0.00
16/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4401	4	4401	4	0.00
16/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4405	4	4405	4	0.00
16/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6423	6	6423	6	0.00
16/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6417	6	6417	6	0.00
16/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6428	6	6428	6	0.00
16/03/2016	R203 On 05-May-16			Bond Future	8.40	101.1063	8.3978	101.1063	54,050.00
16/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	6	0	6	0	0.00
16/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	6	0	6	0	0.00
16/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	6	0	6	0	0.00
16/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1468	1	1468	1	0.00
16/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1443	1	1443	1	0.00
16/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1456	1	1456	1	0.00
16/03/2016	R203 On 04-August-16			Bond Future	8.58	103.0167	8.5832	103.0167	0.00
16/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	36	0	36	0	0.00
16/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	38	0	38	0	0.00
16/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	37	0	37	0	0.00
16/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1419	1	1419	1	0.00
16/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1409	1	1409	1	0.00
16/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1428	1	1428	1	0.00
16/03/2016	R203 On 03-November-16			Bond Future	8.82	100.8107	8.8211	100.8107	0.00
16/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	446	0	446	0	0.00
16/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	454	0	454	0	0.00
16/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	450	0	450	0	0.00
16/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	431	0	431	0	0.00
16/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	423	0	423	0	0.00
16/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	427	0	427	0	0.00
16/03/2016	R204 On 05-May-16			Bond Future	8.77	101.4005	8.7683	101.4005	33,101.00
16/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	29	0	29	0	0.00
16/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	28	0	28	0	0.00
16/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	27	0	27	0	0.00
16/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2372	2	2372	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
16/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2350	2	2350	2	0.00
16/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2395	2	2395	2	0.00
16/03/2016	R204 On 04-August-16			Bond Future	8.91	99.2756	8.9077	99.2756	0.00
16/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	124	0	124	0	0.00
16/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	127	0	127	0	0.00
16/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	129	0	129	0	0.00
16/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2556	2	2556	2	0.00
16/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2538	2	2538	2	0.00
16/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2575	2	2575	2	0.00
16/03/2016	R204 On 03-November-16			Bond Future	9.05	101.1704	9.0451	101.1704	0.00
16/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1214	1	1214	1	0.00
16/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1236	1	1236	1	0.00
16/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1225	1	1225	1	0.00
16/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	899	1	899	1	0.00
16/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	907	1	907	1	0.00
16/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	891	1	891	1	0.00
16/03/2016	R207 On 05-May-16			Bond Future	8.96	97.0788	8.9641	97.0788	42,093.00
16/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	8	0	8	0	43.00
16/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	29	0	29	0	0.00
16/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	30	0	30	0	0.00
16/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	28	0	28	0	0.00
16/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3420	3	3420	3	0.00
16/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3390	3	3390	3	0.00
16/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3450	3	3450	3	0.00
16/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	4306	4	4306	4	0.00
16/03/2016	R207 On 04-August-16			Bond Future	9.08	95.2689	9.0822	95.2689	0.00
16/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	218	0	218	0	0.00
16/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	214	0	214	0	0.00
16/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	223	0	223	0	0.00
16/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	3330	3	3330	3	0.00
16/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	3281	3	3281	3	0.00
16/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	3305	3	3305	3	0.00
16/03/2016	R207 On 02-February-17			Bond Future	9.26	9.2337	9.2627	9.2337	0.00
16/03/2016	R207 On 02-February-17	8.91	Call	Bond Future	0	0	0	0	62.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2016	R207 On 02-February-17	9.22	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R207 On 02-February-17	9.24	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R207 On 02-February-17	9.23	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R207 On 02-February-17	8.91	Put	Bond Future	866	0	866	0	0.00
16/03/2016	R207 On 02-February-17	9.22	Put	Bond Future	104	0	104	0	0.00
16/03/2016	R207 On 02-February-17	9.23	Put	Bond Future	80	0	80	0	0.00
16/03/2016	R207 On 02-February-17	9.24	Put	Bond Future	55	0	55	0	0.00
16/03/2016	R208 On 05-May-16			Bond Future	9.09	91.7181	9.0921	91.7181	45,144.00
16/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	41	0	41	0	0.00
16/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	44	0	44	0	0.00
16/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	42	0	42	0	0.00
16/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	4149	4	4149	4	0.00
16/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	4187	4	4187	4	0.00
16/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	4113	4	4113	4	0.00
16/03/2016	R208 On 04-August-16			Bond Future	9.19	93.4512	9.1889	93.4512	0.00
16/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	235	0	235	0	0.00
16/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	239	0	239	0	0.00
16/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	244	0	244	0	0.00
16/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4554	4	4554	4	0.00
16/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4522	4	4522	4	0.00
16/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4489	4	4489	4	0.00
16/03/2016	R208 On 03-November-16			Bond Future	9.28	91.8318	9.2800	91.8318	0.00
16/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2432	2	2432	2	0.00
16/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2472	3	2472	3	0.00
16/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2452	3	2452	3	0.00
16/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1468	1	1468	1	0.00
16/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1455	1	1455	1	0.00
16/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1442	1	1442	1	0.00
16/03/2016	R209 On 05-May-16			Bond Future	10.05	68.4998	10.0458	68.4998	29,623.00
16/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	151	0	151	0	6,700.00
16/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	7	0	7	0	6,700.00
16/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	146	0	146	0	0.00
16/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	156	0	156	0	0.00
16/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	7239	7	7239	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	7308	7	7308	7	0.00
16/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	13029	13	13029	13	0.00
16/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	7377	7	7377	7	0.00
16/03/2016	R209 On 04-August-16			Bond Future	10.11	69.7942	10.1114	69.7942	0.00
16/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	4798	5	4798	5	5,760.00
16/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1053	1	1053	1	0.00
16/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1086	1	1086	1	0.00
16/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1069	1	1069	1	0.00
16/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	1735	2	1735	2	5,760.00
16/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	6761	7	6761	7	0.00
16/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1843	2	1843	2	0.00
16/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6871	7	6871	7	0.00
16/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	6816	7	6816	7	0.00
16/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	5059	5	5059	5	0.00
16/03/2016	R209 On 03-November-16			Bond Future	10.17	67.9755	10.1721	67.9755	0.00
16/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4140	4	4140	4	0.00
16/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4203	4	4203	4	0.00
16/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4171	4	4171	4	0.00
16/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3691	4	3691	4	0.00
16/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3662	4	3662	4	0.00
16/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3721	4	3721	4	0.00
16/03/2016	R210 On 05-May-16			Bond Future	181.37	181.4251	181.3735	181.4251	1,554.00
16/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3626	4	3626	4	0.00
16/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3636	4	3636	4	0.00
16/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3616	4	3616	4	0.00
16/03/2016	R210 On 04-August-16			Bond Future	184.82	184.8683	184.8155	184.8683	0.00
16/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3305	3	3305	3	0.00
16/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3315	3	3315	3	0.00
16/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3295	3	3295	3	0.00
16/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R210 On 04-August-16	181.52	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
16/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R211 On 05-May-16			Bond Future	137.37	137.4240	137.3749	137.4240	62.00
16/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1615	2	1615	2	0.00
16/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1625	2	1625	2	0.00
16/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1635	2	1635	2	0.00
16/03/2016	R211 On 04-August-16			Bond Future	138.24	138.2940	138.2437	138.2940	0.00
16/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1154	1	1154	1	0.00
16/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1174	1	1174	1	0.00
16/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1164	1	1164	1	0.00
16/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R212 On 05-May-16			Bond Future	143.14	143.1849	143.1445	143.1849	3,833.00
16/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
16/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1855	2	1855	2	0.00
16/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1865	2	1865	2	0.00
16/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1845	2	1845	2	0.00
16/03/2016	R212 On 04-August-16			Bond Future	143.95	143.9945	143.9532	143.9945	0.00
16/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1513	2	1513	2	0.00
16/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1523	2	1523	2	0.00
16/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1533	2	1533	2	0.00
16/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
16/03/2016	R213 On 05-May-16			Bond Future	9.92	79.2856	9.9171	79.2856	47,281.00
16/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	91	0	91	0	0.00
16/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	97	0	97	0	0.00
16/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	94	0	94	0	0.00
16/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	8122	8	8122	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
16/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	8192	8	8192	8	0.00
16/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	8051	8	8051	8	0.00
16/03/2016	R213 On 04-August-16			Bond Future	9.99	80.7838	9.9850	80.7838	0.00
16/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	884	1	884	1	0.00
16/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	856	1	856	1	0.00
16/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	870	1	870	1	0.00
16/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	7533	7	7533	7	0.00
16/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	7418	7	7418	7	0.00
16/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	7475	7	7475	7	0.00
16/03/2016	R213 On 03-November-16			Bond Future	10.05	78.7746	10.0510	78.7746	0.00
16/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	4404	5	4404	5	0.00
16/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	4370	5	4370	5	0.00
16/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	4337	5	4337	5	0.00
16/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	3510	3	3510	3	0.00
16/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	3482	3	3482	3	0.00
16/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3538	3	3538	3	0.00
16/03/2016	R214 On 05-May-16			Bond Future	10.15	68.5844	10.1498	68.5844	32,449.00
16/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	106	0	106	0	0.00
16/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	114	0	114	0	0.00
16/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	110	0	110	0	0.00
16/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	292	0	292	0	0.00
16/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	8262	8	8262	8	0.00
16/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	8337	8	8337	8	0.00
16/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	8412	8	8412	8	0.00
16/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	6218	6	6218	6	0.00
16/03/2016	R214 On 04-August-16			Bond Future	10.21	69.8804	10.2136	69.8804	0.00
16/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1044	1	1044	1	1,300.00
16/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	7374	8	7374	8	5,800.00
16/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	951	1	951	1	0.00
16/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	981	1	981	1	0.00
16/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	966	1	966	1	0.00
16/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	279	0	279	0	1,300.00
16/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	3517	4	3517	4	5,800.00
16/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	7614	7	7614	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	7735	8	7735	8	0.00
16/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	7377	7	7377	7	0.00
16/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	962	1	962	1	0.00
16/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2965	3	2965	3	0.00
16/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	7674	8	7674	8	0.00
16/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	12582	12	12582	12	0.00
16/03/2016	R214 On 03-November-16			Bond Future	10.28	67.9167	10.2753	67.9167	0.00
16/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	4274	4	4274	4	0.00
16/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	4339	4	4339	4	0.00
16/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	4306	4	4306	4	0.00
16/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3927	4	3927	4	0.00
16/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3896	4	3896	4	0.00
16/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3866	4	3866	4	0.00
16/03/2016	R248 On 05-May-16			Bond Future	10.22	88.1128	10.2163	88.1128	62,502.00
16/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	116	0	116	0	0.00
16/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	111	0	111	0	0.00
16/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	107	0	107	0	0.00
16/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	11255	11	11255	11	0.00
16/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	11353	11	11353	11	0.00
16/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	11157	11	11157	11	0.00
16/03/2016	R248 On 04-August-16			Bond Future	10.28	89.7777	10.2830	89.7777	0.00
16/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1114	1	1114	1	0.00
16/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1131	1	1131	1	0.00
16/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1096	1	1096	1	0.00
16/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	10220	10	10220	10	0.00
16/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	10299	10	10299	10	0.00
16/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	10378	10	10378	10	0.00
16/03/2016	R248 On 03-November-16			Bond Future	10.35	87.0524	10.3475	87.0524	0.00
16/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	5335	5	5335	5	0.00
16/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	5294	5	5294	5	0.00
16/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	5254	5	5254	5	0.00
16/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	5034	5	5034	5	0.00
16/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4995	5	4995	5	0.00
16/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	5074	5	5074	5	0.00

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