



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
17/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	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
17/03/2016	2025 On 05-May-16			Bond Future	123.27	123.1746	123.2659	123.1746	4,606.00
17/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2734	3	2734	3	0.00
17/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2724	3	2724	3	0.00
17/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2744	3	2744	3	0.00
17/03/2016	2025 On 04-August-16			Bond Future	124.35	124.2600	124.3523	124.2600	0.00
17/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	502	0	502	0	0.00
17/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	492	0	492	0	0.00
17/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	482	0	482	0	0.00
17/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
17/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
17/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
17/03/2016	2030 On 05-May-16			Bond Future	9.57	88.1975	9.5706	88.1975	17,364.00
17/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	4071	6	4071	6	0.00
17/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	4145	6	4145	6	0.00
17/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	3998	6	3998	6	0.00
17/03/2016	2030 On 04-August-16			Bond Future	9.64	85.8557	9.6363	85.8557	0.00
17/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	3528	1	3528	1	0.00
17/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
17/03/2016	2032 On 05-May-16			Bond Future	9.70	86.9520	9.7044	86.9520	9,231.00
17/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	429	0	429	0	0.00
17/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	454	0	454	0	0.00
17/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	441	0	441	0	0.00
17/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	5897	8	5897	8	0.00
17/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	5762	8	5762	8	0.00
17/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	5829	8	5829	8	0.00
17/03/2016	2032 On 04-August-16			Bond Future	9.77	88.5949	9.7687	88.5949	0.00
17/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	1313	1	1313	1	0.00
17/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	1351	1	1351	1	0.00

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17/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	1331	1	1331	1	0.00
17/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	7151	9	7151	9	0.00
17/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	7091	9	7091	9	0.00
17/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	7211	9	7211	9	0.00
17/03/2016	2032 On 03-November-16			Bond Future	9.83	86.1255	9.8276	86.1255	0.00
17/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	6118	5	6118	5	0.00
17/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	6202	5	6202	5	0.00
17/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	6160	5	6160	5	0.00
17/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	2977	4	2977	4	0.00
17/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	2952	4	2952	4	0.00
17/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	2926	4	2926	4	0.00
17/03/2016	2033 On 05-May-16			Bond Future	102.93	102.9390	102.9324	102.9390	1,032.00
17/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	532	1	532	1	0.00
17/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	522	1	522	1	0.00
17/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	542	1	542	1	0.00
17/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
17/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
17/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
17/03/2016	2037 On 05-May-16			Bond Future	9.83	88.1356	9.8297	88.1356	39,888.00
17/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	327	0	327	0	0.00
17/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	347	0	347	0	0.00
17/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	337	0	337	0	0.00
17/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	7356	10	7356	10	0.00
17/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	7436	10	7436	10	0.00
17/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	7276	10	7276	10	0.00
17/03/2016	2037 On 04-August-16			Bond Future	9.89	85.5422	9.8941	85.5422	0.00
17/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1804	1	1804	1	0.00
17/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1779	1	1779	1	0.00
17/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1755	1	1755	1	0.00
17/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	7084	9	7084	9	0.00
17/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	7146	9	7146	9	0.00
17/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	7022	9	7022	9	0.00
17/03/2016	2037 On 03-November-16			Bond Future	9.95	87.1740	9.9487	87.1740	0.00
17/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	6502	5	6502	5	0.00

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17/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	6591	5	6591	5	0.00
17/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	6547	5	6547	5	0.00
17/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3438	5	3438	5	0.00
17/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	3467	5	3467	5	0.00
17/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3409	4	3409	4	0.00
17/03/2016	2038 On 05-May-16			Bond Future	128.60	128.6045	128.5963	128.6045	17,007.00
17/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2394	2	2394	2	0.00
17/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2404	2	2404	2	0.00
17/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2414	2	2414	2	0.00
17/03/2016	2038 On 04-August-16			Bond Future	129.63	129.6364	129.6272	129.6364	0.00
17/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	317	0	317	0	0.00
17/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	327	0	327	0	0.00
17/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	307	0	307	0	0.00
17/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
17/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
17/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
17/03/2016	2040 On 05-May-16			Bond Future	9.91	91.5391	9.9101	91.5391	1,812.00
17/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	1131	1	1131	1	0.00
17/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	1106	1	1106	1	0.00
17/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	1081	1	1081	1	0.00
17/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	4684	7	4684	7	0.00
17/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	4749	7	4749	7	0.00
17/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	4619	7	4619	7	0.00
17/03/2016	2040 On 04-August-16			Bond Future	9.98	88.7595	9.9753	88.7595	0.00
17/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	2393	2	2393	2	0.00
17/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	2424	2	2424	2	0.00
17/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	2363	2	2363	2	0.00
17/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	6449	8	6449	8	0.00
17/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	6508	8	6508	8	0.00
17/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	6568	8	6568	8	0.00
17/03/2016	2044 On 05-May-16			Bond Future	9.90	88.9034	9.8987	88.9034	20,223.00

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17/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	292	0	292	0	0.00
17/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	301	0	301	0	0.00
17/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	283	0	283	0	0.00
17/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	8476	11	8476	11	0.00
17/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	8657	11	8657	11	0.00
17/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	8566	11	8566	11	0.00
17/03/2016	2044 On 04-August-16			Bond Future	9.96	86.1993	9.9611	86.1993	0.00
17/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	2478	2	2478	2	0.00
17/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	2447	2	2447	2	0.00
17/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	2416	2	2416	2	0.00
17/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	6486	8	6486	8	0.00
17/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	6426	8	6426	8	0.00
17/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	6546	8	6546	8	0.00
17/03/2016	2044 On 03-November-16			Bond Future	10.01	87.8436	10.0141	87.8436	0.00
17/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	6956	5	6956	5	0.00
17/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	7003	5	7003	5	0.00
17/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	6909	5	6909	5	0.00
17/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	3647	5	3647	5	0.00
17/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	3678	5	3678	5	0.00
17/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	3709	5	3709	5	0.00
17/03/2016	2046 On 05-May-16			Bond Future	127.30	126.4849	127.2985	126.4849	12,766.00
17/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2691	4	2691	4	0.00
17/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2701	4	2701	4	0.00
17/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2711	4	2711	4	0.00
17/03/2016	2046 On 04-August-16			Bond Future	129.71	128.8853	129.7135	128.8853	0.00
17/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	713	0	713	0	0.00
17/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	703	0	703	0	0.00
17/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	693	0	693	0	0.00
17/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
17/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
17/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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17/03/2016	2050 On 05-May-16			Bond Future	137.17	136.2041	137.1702	136.2041	14,916.00
17/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	830	2	830	2	0.00
17/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	840	2	840	2	0.00
17/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	820	2	820	2	0.00
17/03/2016	2050 On 04-August-16			Bond Future	138.20	137.2203	138.2037	137.2203	0.00
17/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
17/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	936	2	936	2	0.00
17/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	926	2	926	2	0.00
17/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	916	2	916	2	0.00
17/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	AL37 On 05-May-16			Index Future	472.64	467.5530	472.6350	467.5530	4.00
17/03/2016	AL37 On 04-August-16			Index Future	481.47	476.2930	481.4660	476.2930	0.00
17/03/2016	AL7T On 05-May-16			Index Future	544.55	534.5120	544.5470	534.5120	0.00
17/03/2016	AL7T On 04-August-16			Index Future	554.72	544.5040	554.7220	544.5040	0.00
17/03/2016	ALBI On 05-May-16			Index Future	494.51	484.5060	494.5110	484.5060	510.00
17/03/2016	ALBI On 04-August-16			Index Future	503.75	493.5630	503.7520	493.5630	133.00
17/03/2016	ALBI On 03-November-16			Index Future	513.45	503.0750	513.4510	503.0750	0.00
17/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/03/2016	EL28 On 05-May-16			Bond Future	126.88	126.8871	126.8800	126.8871	0.00
17/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
17/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
17/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
17/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2130	2	2130	2	0.00
17/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2120	2	2120	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
17/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2110	2	2110	2	0.00
17/03/2016	EL28 On 04-August-16			Bond Future	129.29	129.2951	129.2870	129.2951	0.00
17/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2427	2	2427	2	0.00
17/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2417	2	2417	2	0.00
17/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2407	2	2407	2	0.00
17/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
17/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
17/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
17/03/2016	ES33 On 05-May-16			Bond Future	10.70	74.1784	10.6981	74.1784	8,776.00
17/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
17/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
17/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
17/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	4662	7	4662	7	0.00
17/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	4593	7	4593	7	0.00
17/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	4524	6	4524	6	0.00
17/03/2016	ES33 On 04-August-16			Bond Future	10.79	75.5800	10.7898	75.5800	0.00
17/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
17/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
17/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
17/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	3529	6	3529	6	0.00
17/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	3396	5	3396	5	0.00
17/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	3462	5	3462	5	0.00
17/03/2016	ES33 On 03-November-16			Bond Future	10.88	73.2286	10.8786	73.2286	0.00
17/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	2565	1	2565	1	0.00
17/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	2450	0	2450	0	0.00
17/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	2508	0	2508	0	0.00
17/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
17/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
17/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
17/03/2016	ES42 On 05-May-16			Bond Future	10.85	77.7805	10.8546	77.7805	7,250.00
17/03/2016	GOVI On 05-May-16			GOVI	493.45	484.0190	493.4490	484.0190	478.00
17/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
17/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
17/03/2016	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
17/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	245410	34	245410	34	0.00
17/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	245510	34	245510	34	0.00
17/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	245610	34	245610	34	0.00
17/03/2016	GOVI On 04-August-16			GOVI	502.67	493.0670	502.6690	493.0670	26.00
17/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
17/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
17/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
17/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	183410	28	183410	28	0.00
17/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	183210	28	183210	28	0.00
17/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	183310	28	183310	28	0.00
17/03/2016	GOVI On 03-November-16			GOVI	512.35	502.5690	512.3480	502.5690	0.00
17/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	362380	26	362380	26	0.00
17/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	362280	26	362280	26	0.00
17/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	362180	26	362180	26	0.00
17/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
17/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
17/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
17/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/03/2016	IGOV On 05-May-16			Index Future	237.26	236.8640	237.2620	236.8640	977.00
17/03/2016	IGOV On 04-August-16			Index Future	241.72	241.3110	241.7150	241.3110	81.00
17/03/2016	IGOV On 03-November-16			Index Future	246.39	245.9800	246.3880	245.9800	0.00
17/03/2016	ILBI On 05-May-16			Index Future	643.35	642.4930	643.3540	642.4930	0.00
17/03/2016	ILBI On 04-August-16			Index Future	655.28	654.4060	655.2830	654.4060	157.00
17/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.14	100.1800	100.1398	100.1800	0.00
17/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.18	100.2572	100.1847	100.2572	0.00
17/03/2016	IS01 On 15-June-17			Interest Rate Swap	99.93	100.0433	99.9308	100.0433	0.00
17/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.58	100.7759	100.5812	100.7759	0.00
17/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.06	100.3193	100.0641	100.3193	0.00
17/03/2016	IS02 On 15-June-18			Interest Rate Swap	99.93	100.2376	99.9301	100.2376	0.00
17/03/2016	IS05 On 17-December-20			Interest Rate Swap	100.86	101.5404	100.8623	101.5404	0.00
17/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.38	101.0990	100.3830	101.0990	0.00
17/03/2016	IS05 On 15-June-21			Interest Rate Swap	99.86	100.6204	99.8633	100.6204	0.00
17/03/2016	IS10 On 17-December-25			Interest Rate Swap	102.82	104.1040	102.8159	104.1040	0.00
17/03/2016	IS10 On 16-March-26			Interest Rate Swap	100.05	101.3828	100.0502	101.3828	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
17/03/2016	IS10 On 15-June-26			Interest Rate Swap	98.92	100.2822	98.9190	100.2822	0.00
17/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7800	7.2300	92.7800	0.00
17/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7200	7.2700	92.7200	0.00
17/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.5700	7.3800	92.5700	0.00
17/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.46	92.5100	7.4600	92.5100	0.00
17/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.55	92.4100	7.5500	92.4100	0.00
17/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.3200	7.5900	92.3200	0.00
17/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.85	92.0700	7.8500	92.0700	0.00
17/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.97	91.9000	7.9700	91.9000	0.00
17/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.13	91.7100	8.1300	91.7100	0.00
17/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.20	91.6200	8.2000	91.6200	0.00
17/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.30	91.5600	8.3000	91.5600	0.00
17/03/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.40	8.5000	8.4000	8.5000	0.00
17/03/2016	R023 On 05-May-16			Bond Future	9.05	93.7054	9.0472	93.7054	8,731.00
17/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	168	0	168	0	0.00
17/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	173	0	173	0	0.00
17/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	162	0	162	0	0.00
17/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	4091	5	4091	5	0.00
17/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	4046	5	4046	5	0.00
17/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4136	5	4136	5	0.00
17/03/2016	R023 On 04-August-16			Bond Future	9.12	95.4759	9.1156	95.4759	0.00
17/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	598	0	598	0	0.00
17/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	608	0	608	0	0.00
17/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	618	0	618	0	0.00
17/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	4745	6	4745	6	0.00
17/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	4707	6	4707	6	0.00
17/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	4785	6	4785	6	0.00
17/03/2016	R023 On 03-November-16			Bond Future	9.18	93.3653	9.1828	93.3653	0.00
17/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	4028	3	4028	3	0.00
17/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	4057	3	4057	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
17/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	4085	3	4085	3	0.00
17/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1584	2	1584	2	0.00
17/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1570	2	1570	2	0.00
17/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1599	2	1599	2	0.00
17/03/2016	R035 On 05-May-16			Bond Future	9.79	91.4066	9.7929	91.4066	3,994.00
17/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	4296	2	4296	2	0.00
17/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	4444	2	4444	2	0.00
17/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	4370	2	4370	2	0.00
17/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R035 On 04-August-16			Bond Future	9.85	93.1336	9.8541	93.1336	0.00
17/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	3940	1	3940	1	0.00
17/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	3867	1	3867	1	0.00
17/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	3793	1	3793	1	0.00
17/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R186 On 05-May-16			Bond Future	9.19	110.6761	9.1948	110.6761	56,059.00
17/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	227	0	227	0	0.00
17/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	2141	1	2141	1	180.00
17/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	5209	4	5209	4	0.00
17/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	235	0	235	0	0.00
17/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	220	0	220	0	0.00
17/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	5603	4	5603	4	0.00
17/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	5042	3	5042	3	0.00
17/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	745	0	745	0	180.00
17/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	10	0	10	0	0.00
17/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	949	0	949	0	0.00
17/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	6590	9	6590	9	0.00
17/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	433	1	433	1	180.00
17/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	363	1	363	1	5,000.00
17/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	467	1	467	1	5,000.00
17/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	12484	15	12484	15	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
17/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	6452	8	6452	8	0.00
17/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	6521	8	6521	8	0.00
17/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	3430	5	3430	5	5,350.00
17/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	3960	6	3960	6	1,900.00
17/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	1751	3	1751	3	0.00
17/03/2016	R186 On 04-August-16			Bond Future	9.26	107.4635	9.2575	107.4635	0.00
17/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	1196	1	1196	1	0.00
17/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	1159	1	1159	1	0.00
17/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	1178	1	1178	1	0.00
17/03/2016	R186 On 04-August-16	10.00	Call	Bond Future	6309	5	6309	5	0.00
17/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	6667	8	6667	8	0.00
17/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	6612	8	6612	8	0.00
17/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	6556	8	6556	8	0.00
17/03/2016	R186 On 04-August-16	10.00	Put	Bond Future	1321	2	1321	2	6,500.00
17/03/2016	R197 On 05-May-16			Bond Future	294.44	294.4629	294.4427	294.4629	2,206.00
17/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5557	6	5557	6	0.00
17/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5567	6	5567	6	0.00
17/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5547	6	5547	6	0.00
17/03/2016	R197 On 04-August-16			Bond Future	293.53	293.5551	293.5325	293.5551	0.00
17/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	428	0	428	0	0.00
17/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	438	0	438	0	0.00
17/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	448	0	448	0	0.00
17/03/2016	R202 On 05-May-16			Bond Future	240.76	240.1217	240.7622	240.1217	43,260.00
17/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1153	1	1153	1	0.00
17/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	1149	1	1149	1	0.00
17/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	1151	1	1151	1	0.00
17/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7389	8	7389	8	0.00
17/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7396	8	7396	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
17/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7381	8	7381	8	0.00
17/03/2016	R202 On 04-August-16			Bond Future	241.88	241.2283	241.8792	241.2283	0.00
17/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4677	4	4677	4	0.00
17/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4682	4	4682	4	0.00
17/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4686	4	4686	4	0.00
17/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	6053	6	6053	6	0.00
17/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	6047	6	6047	6	0.00
17/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	6058	6	6058	6	0.00
17/03/2016	R203 On 05-May-16			Bond Future	8.11	101.0528	8.1096	101.0528	54,050.00
17/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	21	0	21	0	0.00
17/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	19	0	19	0	0.00
17/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	20	0	20	0	0.00
17/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1120	1	1120	1	0.00
17/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1097	1	1097	1	0.00
17/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1108	1	1108	1	0.00
17/03/2016	R203 On 04-August-16			Bond Future	8.23	102.9621	8.2259	102.9621	0.00
17/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	77	0	77	0	0.00
17/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	81	0	81	0	0.00
17/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	79	0	79	0	0.00
17/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1093	1	1093	1	0.00
17/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1084	1	1084	1	0.00
17/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1102	1	1102	1	0.00
17/03/2016	R203 On 03-November-16			Bond Future	8.36	100.7536	8.3576	100.7536	0.00
17/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	659	0	659	0	0.00
17/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	670	0	670	0	0.00
17/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	664	0	664	0	0.00
17/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	271	0	271	0	0.00
17/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	266	0	266	0	0.00
17/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	268	0	268	0	0.00
17/03/2016	R204 On 05-May-16			Bond Future	8.49	101.3057	8.4920	101.3057	33,101.00
17/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	77	0	77	0	0.00
17/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	74	0	74	0	0.00
17/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	71	0	71	0	0.00
17/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	1789	2	1789	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
17/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	1769	2	1769	2	0.00
17/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	1810	2	1810	2	0.00
17/03/2016	R204 On 04-August-16			Bond Future	8.60	99.1789	8.5990	99.1789	0.00
17/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	223	0	223	0	0.00
17/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	227	0	227	0	0.00
17/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	232	0	232	0	0.00
17/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2016	3	2016	3	0.00
17/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	1999	3	1999	3	0.00
17/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2034	3	2034	3	0.00
17/03/2016	R204 On 03-November-16			Bond Future	8.70	101.0704	8.6978	101.0704	0.00
17/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1602	1	1602	1	0.00
17/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1627	1	1627	1	0.00
17/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1615	1	1615	1	0.00
17/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	638	1	638	1	0.00
17/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	644	1	644	1	0.00
17/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	632	1	632	1	0.00
17/03/2016	R207 On 05-May-16			Bond Future	8.69	97.0166	8.6919	97.0166	42,093.00
17/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	25	0	25	0	43.00
17/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	76	0	76	0	0.00
17/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	79	0	79	0	0.00
17/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	73	0	73	0	0.00
17/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	2652	3	2652	3	0.00
17/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	2624	3	2624	3	0.00
17/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	2681	3	2681	3	0.00
17/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	3508	4	3508	4	0.00
17/03/2016	R207 On 04-August-16			Bond Future	8.79	95.2054	8.7871	95.2054	0.00
17/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	369	0	369	0	0.00
17/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	363	0	363	0	0.00
17/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	376	0	376	0	0.00
17/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	2649	3	2649	3	0.00
17/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	2604	3	2604	3	0.00
17/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	2627	3	2627	3	0.00
17/03/2016	R207 On 02-February-17			Bond Future	8.91	95.3785	8.9128	95.3785	0.00
17/03/2016	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
17/03/2016	R207 On 02-February-17	9.22	Call	Bond Future	755	0	755	0	0.00
17/03/2016	R207 On 02-February-17	9.24	Call	Bond Future	804	0	804	0	0.00
17/03/2016	R207 On 02-February-17	9.23	Call	Bond Future	779	0	779	0	0.00
17/03/2016	R207 On 02-February-17	8.91	Put	Bond Future	7	1	7	1	0.00
17/03/2016	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R208 On 05-May-16			Bond Future	8.82	91.6409	8.8228	91.6409	45,144.00
17/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	104	0	104	0	0.00
17/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	111	0	111	0	0.00
17/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	107	0	107	0	0.00
17/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3222	4	3222	4	0.00
17/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	3257	4	3257	4	0.00
17/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3187	4	3187	4	0.00
17/03/2016	R208 On 04-August-16			Bond Future	8.90	93.3724	8.9023	93.3724	0.00
17/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	395	0	395	0	0.00
17/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	401	0	401	0	0.00
17/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	409	0	409	0	0.00
17/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	3703	5	3703	5	0.00
17/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	3673	5	3673	5	0.00
17/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	3643	4	3643	4	0.00
17/03/2016	R208 On 03-November-16			Bond Future	8.97	91.7502	8.9747	91.7502	0.00
17/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	3077	2	3077	2	0.00
17/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	3122	2	3122	2	0.00
17/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	3099	2	3099	2	0.00
17/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1085	1	1085	1	0.00
17/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1074	1	1074	1	0.00
17/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1063	1	1063	1	0.00
17/03/2016	R209 On 05-May-16			Bond Future	9.73	68.2630	9.7304	68.2630	29,623.00
17/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	370	0	370	0	6,700.00
17/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	26	0	26	0	6,700.00
17/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	359	0	359	0	0.00
17/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	380	0	380	0	0.00
17/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	5420	7	5420	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
17/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	5483	7	5483	7	0.00
17/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	11004	13	11004	13	0.00
17/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	5546	7	5546	7	0.00
17/03/2016	R209 On 04-August-16			Bond Future	9.79	69.5528	9.7867	69.5528	0.00
17/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	6276	5	6276	5	5,760.00
17/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1652	1	1652	1	0.00
17/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1697	1	1697	1	0.00
17/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1675	1	1675	1	0.00
17/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2572	2	2572	2	5,760.00
17/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	5291	7	5291	7	0.00
17/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1239	2	1239	2	0.00
17/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	5388	7	5388	7	0.00
17/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	5339	7	5339	7	0.00
17/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	3814	5	3814	5	0.00
17/03/2016	R209 On 03-November-16			Bond Future	9.84	67.7285	9.8382	67.7285	0.00
17/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	5377	4	5377	4	0.00
17/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	5451	4	5451	4	0.00
17/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	5414	4	5414	4	0.00
17/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	2814	4	2814	4	0.00
17/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	2789	4	2789	4	0.00
17/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	2838	4	2838	4	0.00
17/03/2016	R210 On 05-May-16			Bond Future	181.36	181.3735	181.3613	181.3735	1,554.00
17/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3639	4	3639	4	0.00
17/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3649	4	3649	4	0.00
17/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3629	4	3629	4	0.00
17/03/2016	R210 On 04-August-16			Bond Future	184.80	184.8155	184.8018	184.8155	0.00
17/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3292	3	3292	3	0.00
17/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3302	3	3302	3	0.00
17/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3282	3	3282	3	0.00
17/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
17/03/2016	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
17/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R211 On 05-May-16			Bond Future	137.36	137.3749	137.3627	137.3749	62.00
17/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1627	2	1627	2	0.00
17/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1637	2	1637	2	0.00
17/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1647	2	1647	2	0.00
17/03/2016	R211 On 04-August-16			Bond Future	138.23	138.2437	138.2304	138.2437	0.00
17/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1140	1	1140	1	0.00
17/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1160	1	1160	1	0.00
17/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1150	1	1150	1	0.00
17/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R212 On 05-May-16			Bond Future	143.13	143.1445	143.1345	143.1445	3,833.00
17/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
17/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1865	2	1865	2	0.00
17/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1875	2	1875	2	0.00
17/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1855	2	1855	2	0.00
17/03/2016	R212 On 04-August-16			Bond Future	143.94	143.9532	143.9420	143.9532	0.00
17/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1502	2	1502	2	0.00
17/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1512	2	1512	2	0.00
17/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1522	2	1522	2	0.00
17/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
17/03/2016	R213 On 05-May-16			Bond Future	9.60	78.9450	9.6013	78.9450	47,281.00
17/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	242	0	242	0	0.00
17/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	257	0	257	0	0.00
17/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	249	0	249	0	0.00
17/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	6213	8	6213	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
17/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	6280	8	6280	8	0.00
17/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	6148	8	6148	8	0.00
17/03/2016	R213 On 04-August-16			Bond Future	9.66	80.4367	9.6591	80.4367	0.00
17/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1418	1	1418	1	0.00
17/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1378	1	1378	1	0.00
17/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1398	1	1398	1	0.00
17/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	5953	8	5953	8	0.00
17/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	5851	7	5851	7	0.00
17/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	5902	7	5902	7	0.00
17/03/2016	R213 On 03-November-16			Bond Future	9.71	78.4197	9.7149	78.4197	0.00
17/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	5688	4	5688	4	0.00
17/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	5650	4	5650	4	0.00
17/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	5612	4	5612	4	0.00
17/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	2648	4	2648	4	0.00
17/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	2625	3	2625	3	0.00
17/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	2672	4	2672	4	0.00
17/03/2016	R214 On 05-May-16			Bond Future	9.82	68.3711	9.8243	68.3711	32,449.00
17/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	281	0	281	0	0.00
17/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	298	0	298	0	0.00
17/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	289	0	289	0	0.00
17/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	667	0	667	0	0.00
17/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	6275	8	6275	8	0.00
17/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	6344	8	6344	8	0.00
17/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	6414	8	6414	8	0.00
17/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	4421	6	4421	6	0.00
17/03/2016	R214 On 04-August-16			Bond Future	9.88	69.6630	9.8786	69.6630	0.00
17/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1661	1	1661	1	1,300.00
17/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	9223	7	9223	7	5,800.00
17/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1530	1	1530	1	0.00
17/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1573	1	1573	1	0.00
17/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1551	1	1551	1	0.00
17/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	507	0	507	0	1,300.00
17/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	4839	4	4839	4	5,800.00
17/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	5993	8	5993	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
17/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	6100	8	6100	8	0.00
17/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	5781	7	5781	7	0.00
17/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	598	1	598	1	0.00
17/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2075	3	2075	3	0.00
17/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	6046	8	6046	8	0.00
17/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	10597	13	10597	13	0.00
17/03/2016	R214 On 03-November-16			Bond Future	9.93	67.6943	9.9308	67.6943	0.00
17/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	5586	4	5586	4	0.00
17/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	5662	4	5662	4	0.00
17/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	5624	4	5624	4	0.00
17/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	2985	4	2985	4	0.00
17/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	2960	4	2960	4	0.00
17/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	2935	4	2935	4	0.00
17/03/2016	R248 On 05-May-16			Bond Future	9.89	87.9278	9.8905	87.9278	62,502.00
17/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	311	0	311	0	0.00
17/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	301	0	301	0	0.00
17/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	292	0	292	0	0.00
17/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	8691	11	8691	11	0.00
17/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	8783	11	8783	11	0.00
17/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	8599	11	8599	11	0.00
17/03/2016	R248 On 04-August-16			Bond Future	9.95	89.5892	9.9473	89.5892	0.00
17/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1802	1	1802	1	0.00
17/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1827	1	1827	1	0.00
17/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1776	1	1776	1	0.00
17/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	8111	10	8111	10	0.00
17/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	8182	10	8182	10	0.00
17/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	8254	10	8254	10	0.00
17/03/2016	R248 On 03-November-16			Bond Future	10.00	86.8591	10.0018	86.8591	0.00
17/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	6989	5	6989	5	0.00
17/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	6941	5	6941	5	0.00
17/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	6894	5	6894	5	0.00
17/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	3825	5	3825	5	0.00
17/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	3793	5	3793	5	0.00
17/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	3857	5	3857	5	0.00

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