



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
22/03/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	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
22/03/2016	2025 On 05-May-16			Bond Future	123.22	123.2602	123.2228	123.2602	4,606.00
22/03/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2025 On 05-May-16	126.00	Put	Bond Future	2777	3	2777	3	0.00
22/03/2016	2025 On 05-May-16	125.99	Put	Bond Future	2767	3	2767	3	0.00
22/03/2016	2025 On 05-May-16	126.01	Put	Bond Future	2787	3	2787	3	0.00
22/03/2016	2025 On 04-August-16			Bond Future	124.34	124.3625	124.3407	124.3625	0.00
22/03/2016	2025 On 04-August-16	123.85	Call	Bond Future	491	1	491	1	0.00
22/03/2016	2025 On 04-August-16	123.86	Call	Bond Future	481	1	481	1	0.00
22/03/2016	2025 On 04-August-16	123.87	Call	Bond Future	471	0	471	0	0.00
22/03/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
22/03/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
22/03/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
22/03/2016	2030 On 05-May-16			Bond Future	9.74	89.5159	9.7432	89.5159	17,364.00
22/03/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2030 On 05-May-16	9.00	Put	Bond Future	5253	5	5253	5	0.00
22/03/2016	2030 On 05-May-16	8.99	Put	Bond Future	5327	5	5327	5	0.00
22/03/2016	2030 On 05-May-16	9.01	Put	Bond Future	5179	5	5179	5	0.00
22/03/2016	2030 On 04-August-16			Bond Future	9.81	87.2101	9.8115	87.2101	0.00
22/03/2016	2030 On 04-August-16	10.17	Call	Bond Future	2348	3	2348	3	0.00
22/03/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
22/03/2016	2032 On 05-May-16			Bond Future	9.88	88.3794	9.8771	88.3794	9,231.00
22/03/2016	2032 On 05-May-16	8.99	Call	Bond Future	214	0	214	0	0.00
22/03/2016	2032 On 05-May-16	9.01	Call	Bond Future	229	0	229	0	0.00
22/03/2016	2032 On 05-May-16	9.00	Call	Bond Future	221	0	221	0	0.00
22/03/2016	2032 On 05-May-16	8.99	Put	Bond Future	6933	7	6933	7	0.00
22/03/2016	2032 On 05-May-16	9.01	Put	Bond Future	6788	6	6788	6	0.00
22/03/2016	2032 On 05-May-16	9.00	Put	Bond Future	6860	7	6860	7	0.00
22/03/2016	2032 On 04-August-16			Bond Future	9.94	90.0602	9.9437	90.0602	0.00
22/03/2016	2032 On 04-August-16	8.99	Call	Bond Future	965	1	965	1	0.00
22/03/2016	2032 On 04-August-16	9.01	Call	Bond Future	996	1	996	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2016	2032 On 04-August-16	9.00	Call	Bond Future	980	1	980	1	0.00
22/03/2016	2032 On 04-August-16	9.00	Put	Bond Future	8051	8	8051	8	0.00
22/03/2016	2032 On 04-August-16	9.01	Put	Bond Future	7988	8	7988	8	0.00
22/03/2016	2032 On 04-August-16	8.99	Put	Bond Future	8115	8	8115	8	0.00
22/03/2016	2032 On 03-November-16			Bond Future	10.01	87.6308	10.0067	87.6308	0.00
22/03/2016	2032 On 03-November-16	10.28	Call	Bond Future	5294	6	5294	6	0.00
22/03/2016	2032 On 03-November-16	10.30	Call	Bond Future	5372	6	5372	6	0.00
22/03/2016	2032 On 03-November-16	10.29	Call	Bond Future	5333	6	5333	6	0.00
22/03/2016	2032 On 03-November-16	10.28	Put	Bond Future	3417	3	3417	3	0.00
22/03/2016	2032 On 03-November-16	10.29	Put	Bond Future	3389	3	3389	3	0.00
22/03/2016	2032 On 03-November-16	10.30	Put	Bond Future	3360	3	3360	3	0.00
22/03/2016	2033 On 05-May-16			Bond Future	103.05	103.0761	103.0452	103.0761	1,032.00
22/03/2016	2033 On 05-May-16	102.40	Call	Bond Future	645	1	645	1	0.00
22/03/2016	2033 On 05-May-16	102.41	Call	Bond Future	635	1	635	1	0.00
22/03/2016	2033 On 05-May-16	102.39	Call	Bond Future	655	1	655	1	0.00
22/03/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
22/03/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
22/03/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
22/03/2016	2037 On 05-May-16			Bond Future	10.02	89.6392	10.0175	89.6392	39,888.00
22/03/2016	2037 On 05-May-16	8.99	Call	Bond Future	145	0	145	0	0.00
22/03/2016	2037 On 05-May-16	9.67	Call	Bond Future	1073	0	1073	0	500.00
22/03/2016	2037 On 05-May-16	9.01	Call	Bond Future	156	0	156	0	0.00
22/03/2016	2037 On 05-May-16	9.00	Call	Bond Future	151	0	151	0	0.00
22/03/2016	2037 On 05-May-16	9.67	Put	Bond Future	3835	0	3835	0	0.00
22/03/2016	2037 On 05-May-16	9.00	Put	Bond Future	8645	8	8645	8	0.00
22/03/2016	2037 On 05-May-16	8.99	Put	Bond Future	8729	8	8729	8	0.00
22/03/2016	2037 On 05-May-16	9.01	Put	Bond Future	8560	8	8560	8	0.00
22/03/2016	2037 On 04-August-16			Bond Future	10.08	87.0852	10.0849	87.0852	0.00
22/03/2016	2037 On 04-August-16	9.26	Call	Bond Future	1326	1	1326	1	0.00
22/03/2016	2037 On 04-August-16	9.25	Call	Bond Future	1306	1	1306	1	0.00
22/03/2016	2037 On 04-August-16	9.24	Call	Bond Future	1287	1	1287	1	0.00
22/03/2016	2037 On 04-August-16	9.25	Put	Bond Future	8090	8	8090	8	0.00
22/03/2016	2037 On 04-August-16	9.24	Put	Bond Future	8157	8	8157	8	0.00
22/03/2016	2037 On 04-August-16	9.26	Put	Bond Future	8024	8	8024	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
22/03/2016	2037 On 03-November-16			Bond Future	10.14	88.7584	10.1437	88.7584	0.00
22/03/2016	2037 On 03-November-16	10.35	Call	Bond Future	5550	6	5550	6	0.00
22/03/2016	2037 On 03-November-16	10.37	Call	Bond Future	5632	6	5632	6	0.00
22/03/2016	2037 On 03-November-16	10.36	Call	Bond Future	5591	6	5591	6	0.00
22/03/2016	2037 On 03-November-16	10.36	Put	Bond Future	3978	4	3978	4	0.00
22/03/2016	2037 On 03-November-16	10.35	Put	Bond Future	4011	4	4011	4	0.00
22/03/2016	2037 On 03-November-16	10.37	Put	Bond Future	3946	4	3946	4	0.00
22/03/2016	2038 On 05-May-16			Bond Future	128.55	128.5906	128.5529	128.5906	17,007.00
22/03/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2038 On 05-May-16	130.99	Put	Bond Future	2437	2	2437	2	0.00
22/03/2016	2038 On 05-May-16	131.00	Put	Bond Future	2447	2	2447	2	0.00
22/03/2016	2038 On 05-May-16	131.01	Put	Bond Future	2457	2	2457	2	0.00
22/03/2016	2038 On 04-August-16			Bond Future	129.62	129.6380	129.6168	129.6380	0.00
22/03/2016	2038 On 04-August-16	129.31	Call	Bond Future	307	0	307	0	0.00
22/03/2016	2038 On 04-August-16	129.30	Call	Bond Future	317	0	317	0	0.00
22/03/2016	2038 On 04-August-16	129.32	Call	Bond Future	297	0	297	0	0.00
22/03/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
22/03/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
22/03/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
22/03/2016	2040 On 05-May-16			Bond Future	10.10	93.1744	10.1029	93.1744	1,812.00
22/03/2016	2040 On 05-May-16	9.51	Call	Bond Future	628	1	628	1	0.00
22/03/2016	2040 On 05-May-16	9.50	Call	Bond Future	611	1	611	1	0.00
22/03/2016	2040 On 05-May-16	9.49	Call	Bond Future	595	1	595	1	0.00
22/03/2016	2040 On 05-May-16	9.50	Put	Bond Future	5796	5	5796	5	0.00
22/03/2016	2040 On 05-May-16	9.49	Put	Bond Future	5869	5	5869	5	0.00
22/03/2016	2040 On 05-May-16	9.51	Put	Bond Future	5723	5	5723	5	0.00
22/03/2016	2040 On 04-August-16			Bond Future	10.17	90.4371	10.1713	90.4371	0.00
22/03/2016	2040 On 04-August-16	9.50	Call	Bond Future	1788	2	1788	2	0.00
22/03/2016	2040 On 04-August-16	9.51	Call	Bond Future	1813	2	1813	2	0.00
22/03/2016	2040 On 04-August-16	9.49	Call	Bond Future	1763	2	1763	2	0.00
22/03/2016	2040 On 04-August-16	9.51	Put	Bond Future	7450	7	7450	7	0.00
22/03/2016	2040 On 04-August-16	9.50	Put	Bond Future	7515	7	7515	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
22/03/2016	2040 On 04-August-16	9.49	Put	Bond Future	7580	7	7580	7	0.00
22/03/2016	2044 On 05-May-16			Bond Future	10.12	90.5059	10.1170	90.5059	20,223.00
22/03/2016	2044 On 05-May-16	9.00	Call	Bond Future	112	0	112	0	0.00
22/03/2016	2044 On 05-May-16	9.01	Call	Bond Future	117	0	117	0	0.00
22/03/2016	2044 On 05-May-16	8.99	Call	Bond Future	108	0	108	0	0.00
22/03/2016	2044 On 05-May-16	9.01	Put	Bond Future	10121	9	10121	9	0.00
22/03/2016	2044 On 05-May-16	8.99	Put	Bond Future	10311	10	10311	10	0.00
22/03/2016	2044 On 05-May-16	9.00	Put	Bond Future	10216	10	10216	10	0.00
22/03/2016	2044 On 04-August-16			Bond Future	10.18	87.8431	10.1835	87.8431	0.00
22/03/2016	2044 On 04-August-16	9.51	Call	Bond Future	1789	2	1789	2	0.00
22/03/2016	2044 On 04-August-16	9.50	Call	Bond Future	1764	2	1764	2	0.00
22/03/2016	2044 On 04-August-16	9.49	Call	Bond Future	1739	2	1739	2	0.00
22/03/2016	2044 On 04-August-16	9.50	Put	Bond Future	7643	7	7643	7	0.00
22/03/2016	2044 On 04-August-16	9.51	Put	Bond Future	7577	7	7577	7	0.00
22/03/2016	2044 On 04-August-16	9.49	Put	Bond Future	7709	7	7709	7	0.00
22/03/2016	2044 On 03-November-16			Bond Future	10.24	89.5308	10.2416	89.5308	0.00
22/03/2016	2044 On 03-November-16	10.42	Call	Bond Future	5782	6	5782	6	0.00
22/03/2016	2044 On 03-November-16	10.43	Call	Bond Future	5824	6	5824	6	0.00
22/03/2016	2044 On 03-November-16	10.41	Call	Bond Future	5739	6	5739	6	0.00
22/03/2016	2044 On 03-November-16	10.43	Put	Bond Future	4332	4	4332	4	0.00
22/03/2016	2044 On 03-November-16	10.42	Put	Bond Future	4367	4	4367	4	0.00
22/03/2016	2044 On 03-November-16	10.41	Put	Bond Future	4403	4	4403	4	0.00
22/03/2016	2046 On 05-May-16			Bond Future	127.26	127.2931	127.2565	127.2931	12,766.00
22/03/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2046 On 05-May-16	129.99	Put	Bond Future	2733	3	2733	3	0.00
22/03/2016	2046 On 05-May-16	130.00	Put	Bond Future	2743	3	2743	3	0.00
22/03/2016	2046 On 05-May-16	130.01	Put	Bond Future	2753	3	2753	3	0.00
22/03/2016	2046 On 04-August-16			Bond Future	129.70	129.7244	129.7041	129.7244	0.00
22/03/2016	2046 On 04-August-16	129.00	Call	Bond Future	704	1	704	1	0.00
22/03/2016	2046 On 04-August-16	129.01	Call	Bond Future	694	1	694	1	0.00
22/03/2016	2046 On 04-August-16	129.02	Call	Bond Future	684	1	684	1	0.00
22/03/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
22/03/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00
22/03/2016	2050 On 05-May-16			Bond Future	137.13	137.1643	137.1252	137.1643	14,916.00
22/03/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2050 On 05-May-16	138.00	Put	Bond Future	875	1	875	1	0.00
22/03/2016	2050 On 05-May-16	138.01	Put	Bond Future	885	1	885	1	0.00
22/03/2016	2050 On 05-May-16	137.99	Put	Bond Future	865	1	865	1	0.00
22/03/2016	2050 On 04-August-16			Bond Future	138.19	138.2154	138.1936	138.2154	0.00
22/03/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
22/03/2016	2050 On 04-August-16	139.14	Put	Bond Future	946	1	946	1	0.00
22/03/2016	2050 On 04-August-16	139.13	Put	Bond Future	936	1	936	1	0.00
22/03/2016	2050 On 04-August-16	139.12	Put	Bond Future	926	1	926	1	0.00
22/03/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	AL37 On 05-May-16			Index Future	469.69	470.6270	469.6890	470.6270	4.00
22/03/2016	AL37 On 04-August-16			Index Future	478.59	479.4820	478.5900	479.4820	0.00
22/03/2016	AL7T On 05-May-16			Index Future	539.51	540.7590	539.5070	540.7590	0.00
22/03/2016	AL7T On 04-August-16			Index Future	549.73	550.9340	549.7300	550.9340	0.00
22/03/2016	ALBI On 05-May-16			Index Future	488.66	490.6020	488.6560	490.6020	510.00
22/03/2016	ALBI On 04-August-16			Index Future	497.92	499.8340	497.9150	499.8340	133.00
22/03/2016	ALBI On 03-November-16			Index Future	507.57	509.5350	507.5720	509.5350	0.00
22/03/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/03/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/03/2016	EL28 On 05-May-16			Bond Future	126.84	126.8755	126.8436	126.8755	0.00
22/03/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
22/03/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
22/03/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2166	2	2166	2	0.00
22/03/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2156	2	2156	2	0.00
22/03/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2146	2	2146	2	0.00
22/03/2016	EL28 On 04-August-16			Bond Future	129.28	129.2990	129.2834	129.2990	0.00
22/03/2016	EL28 On 04-August-16	126.86	Call	Bond Future	2423	2	2423	2	0.00
22/03/2016	EL28 On 04-August-16	126.87	Call	Bond Future	2413	2	2413	2	0.00
22/03/2016	EL28 On 04-August-16	126.88	Call	Bond Future	2403	2	2403	2	0.00
22/03/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
22/03/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
22/03/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
22/03/2016	ES33 On 05-May-16			Bond Future	10.88	75.3438	10.8793	75.3438	8,776.00
22/03/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
22/03/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
22/03/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
22/03/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5788	5	5788	5	0.00
22/03/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5719	5	5719	5	0.00
22/03/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5650	5	5650	5	0.00
22/03/2016	ES33 On 04-August-16			Bond Future	10.97	76.7767	10.9740	76.7767	0.00
22/03/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
22/03/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
22/03/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
22/03/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4656	4	4656	4	0.00
22/03/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4524	4	4524	4	0.00
22/03/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4590	4	4590	4	0.00
22/03/2016	ES33 On 03-November-16			Bond Future	11.07	74.4584	11.0673	74.4584	0.00
22/03/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1426	2	1426	2	0.00
22/03/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1310	2	1310	2	0.00
22/03/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1368	2	1368	2	0.00
22/03/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
22/03/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
22/03/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
22/03/2016	ES42 On 05-May-16			Bond Future	11.06	79.1584	11.0559	79.1584	7,250.00
22/03/2016	GOVI On 05-May-16			GOVI	488.03	489.7630	488.0250	489.7630	479.00
22/03/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
22/03/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
22/03/2016	GOVI On 05-May-16	517.99	Put	GOVI	299650	28	299650	28	0.00
22/03/2016	GOVI On 05-May-16	518.00	Put	GOVI	299750	28	299750	28	0.00
22/03/2016	GOVI On 05-May-16	518.01	Put	GOVI	299850	28	299850	28	0.00
22/03/2016	GOVI On 04-August-16			GOVI	497.27	498.9790	497.2730	498.9790	26.00
22/03/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
22/03/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
22/03/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
22/03/2016	GOVI On 04-August-16	521.01	Put	GOVI	237370	22	237370	22	0.00
22/03/2016	GOVI On 04-August-16	520.99	Put	GOVI	237170	22	237170	22	0.00
22/03/2016	GOVI On 04-August-16	521.00	Put	GOVI	237270	22	237270	22	0.00
22/03/2016	GOVI On 03-November-16			GOVI	506.92	508.6640	506.9170	508.6640	0.00
22/03/2016	GOVI On 03-November-16	476.11	Call	GOVI	308070	33	308070	33	0.00
22/03/2016	GOVI On 03-November-16	476.12	Call	GOVI	307970	33	307970	33	0.00
22/03/2016	GOVI On 03-November-16	476.13	Call	GOVI	307870	33	307870	33	0.00
22/03/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
22/03/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
22/03/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
22/03/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/03/2016	IGOV On 05-May-16			Index Future	237.20	237.2550	237.2000	237.2550	977.00
22/03/2016	IGOV On 04-August-16			Index Future	241.71	241.7390	241.7140	241.7390	81.00
22/03/2016	IGOV On 03-November-16			Index Future	246.42	246.4500	246.4210	246.4500	0.00
22/03/2016	ILBI On 05-May-16			Index Future	643.41	643.2320	643.4050	643.2320	0.00
22/03/2016	ILBI On 04-August-16			Index Future	655.29	655.1250	655.2930	655.1250	157.00
22/03/2016	IS01 On 19-December-16			Interest Rate Swap	100.16	100.1492	100.1587	100.1492	0.00
22/03/2016	IS01 On 16-March-17			Interest Rate Swap	100.21	100.1970	100.2094	100.1970	0.00
22/03/2016	IS01 On 15-June-17			Interest Rate Swap	99.97	99.9510	99.9692	99.9510	0.00
22/03/2016	IS02 On 18-December-17			Interest Rate Swap	100.65	100.6140	100.6457	100.6140	0.00
22/03/2016	IS02 On 16-March-18			Interest Rate Swap	100.13	100.0808	100.1300	100.0808	0.00
22/03/2016	IS02 On 15-June-18			Interest Rate Swap	100.02	99.9400	100.0176	99.9400	0.00
22/03/2016	IS05 On 17-December-20			Interest Rate Swap	101.12	100.8728	101.1192	100.8728	0.00
22/03/2016	IS05 On 16-March-21			Interest Rate Swap	100.65	100.3926	100.6524	100.3926	0.00
22/03/2016	IS05 On 15-June-21			Interest Rate Swap	100.15	99.8732	100.1509	99.8732	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
22/03/2016	IS10 On 17-December-25			Interest Rate Swap	103.25	102.8674	103.2520	102.8674	0.00
22/03/2016	IS10 On 16-March-26			Interest Rate Swap	100.49	100.1153	100.4917	100.1153	0.00
22/03/2016	IS10 On 15-June-26			Interest Rate Swap	99.36	98.9907	99.3628	98.9907	0.00
22/03/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/03/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/03/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/03/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/03/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
22/03/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
22/03/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
22/03/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.46	92.5400	7.4600	92.5400	0.00
22/03/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
22/03/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.4100	7.5900	92.4100	0.00
22/03/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
22/03/2016	JBAF On 15-March-17			Jibar Tradeable Future	7.97	92.0300	7.9700	92.0300	0.00
22/03/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.13	91.8700	8.1300	91.8700	0.00
22/03/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.20	91.8000	8.2000	91.8000	0.00
22/03/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.30	91.7000	8.3000	91.7000	0.00
22/03/2016	JBAF On 20-March-18			Jibar Tradeable Future	8.40	91.6000	8.4000	91.6000	0.00
22/03/2016	R023 On 05-May-16			Bond Future	9.21	94.4930	9.2050	94.4930	8,731.00
22/03/2016	R023 On 05-May-16	8.25	Call	Bond Future	78	0	78	0	0.00
22/03/2016	R023 On 05-May-16	8.26	Call	Bond Future	81	0	81	0	0.00
22/03/2016	R023 On 05-May-16	8.24	Call	Bond Future	75	0	75	0	0.00
22/03/2016	R023 On 05-May-16	8.25	Put	Bond Future	4754	5	4754	5	0.00
22/03/2016	R023 On 05-May-16	8.26	Put	Bond Future	4707	4	4707	4	0.00
22/03/2016	R023 On 05-May-16	8.24	Put	Bond Future	4802	5	4802	5	0.00
22/03/2016	R023 On 04-August-16			Bond Future	9.28	96.2900	9.2761	96.2900	0.00
22/03/2016	R023 On 04-August-16	8.24	Call	Bond Future	431	0	431	0	0.00
22/03/2016	R023 On 04-August-16	8.25	Call	Bond Future	439	1	439	1	0.00
22/03/2016	R023 On 04-August-16	8.26	Call	Bond Future	447	1	447	1	0.00
22/03/2016	R023 On 04-August-16	8.25	Put	Bond Future	5319	5	5319	5	0.00
22/03/2016	R023 On 04-August-16	8.26	Put	Bond Future	5279	5	5279	5	0.00
22/03/2016	R023 On 04-August-16	8.24	Put	Bond Future	5361	5	5361	5	0.00
22/03/2016	R023 On 03-November-16			Bond Future	9.35	94.2077	9.3487	94.2077	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
22/03/2016	R023 On 03-November-16	9.73	Call	Bond Future	3527	4	3527	4	0.00
22/03/2016	R023 On 03-November-16	9.74	Call	Bond Future	3554	4	3554	4	0.00
22/03/2016	R023 On 03-November-16	9.75	Call	Bond Future	3581	4	3581	4	0.00
22/03/2016	R023 On 03-November-16	9.74	Put	Bond Future	1826	2	1826	2	0.00
22/03/2016	R023 On 03-November-16	9.75	Put	Bond Future	1810	2	1810	2	0.00
22/03/2016	R023 On 03-November-16	9.73	Put	Bond Future	1843	2	1843	2	0.00
22/03/2016	R035 On 05-May-16			Bond Future	9.98	92.8811	9.9758	92.8811	4,494.00
22/03/2016	R035 On 05-May-16	10.35	Call	Bond Future	2850	3	2850	3	0.00
22/03/2016	R035 On 05-May-16	10.37	Call	Bond Future	2998	3	2998	3	0.00
22/03/2016	R035 On 05-May-16	10.36	Call	Bond Future	2924	3	2924	3	0.00
22/03/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R035 On 04-August-16			Bond Future	10.04	94.6475	10.0397	94.6475	0.00
22/03/2016	R035 On 04-August-16	10.37	Call	Bond Future	2491	3	2491	3	0.00
22/03/2016	R035 On 04-August-16	10.36	Call	Bond Future	2418	3	2418	3	0.00
22/03/2016	R035 On 04-August-16	10.35	Call	Bond Future	2344	3	2344	3	0.00
22/03/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R186 On 05-May-16			Bond Future	9.34	111.9683	9.3424	111.9683	55,969.00
22/03/2016	R186 On 05-May-16	8.34	Call	Bond Future	109	0	109	0	0.00
22/03/2016	R186 On 05-May-16	9.25	Call	Bond Future	1523	2	1523	2	180.00
22/03/2016	R186 On 05-May-16	9.89	Call	Bond Future	4289	5	4289	5	0.00
22/03/2016	R186 On 05-May-16	8.35	Call	Bond Future	113	0	113	0	0.00
22/03/2016	R186 On 05-May-16	8.33	Call	Bond Future	105	0	105	0	0.00
22/03/2016	R186 On 05-May-16	9.96	Call	Bond Future	4664	5	4664	5	0.00
22/03/2016	R186 On 05-May-16	9.86	Call	Bond Future	4132	4	4132	4	0.00
22/03/2016	R186 On 05-May-16	8.75	Call	Bond Future	440	1	440	1	180.00
22/03/2016	R186 On 05-May-16	7.56	Call	Bond Future	3	0	3	0	0.00
22/03/2016	R186 On 05-May-16	8.85	Call	Bond Future	586	1	586	1	0.00
22/03/2016	R186 On 05-May-16	8.33	Put	Bond Future	7513	7	7513	7	0.00
22/03/2016	R186 On 05-May-16	9.89	Put	Bond Future	552	1	552	1	180.00
22/03/2016	R186 On 05-May-16	9.96	Put	Bond Future	463	0	463	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2016	R186 On 05-May-16	9.86	Put	Bond Future	595	1	595	1	5,000.00
22/03/2016	R186 On 05-May-16	7.56	Put	Bond Future	13515	13	13515	13	0.00
22/03/2016	R186 On 05-May-16	8.35	Put	Bond Future	7369	7	7369	7	0.00
22/03/2016	R186 On 05-May-16	8.34	Put	Bond Future	7441	7	7441	7	0.00
22/03/2016	R186 On 05-May-16	8.85	Put	Bond Future	4105	4	4105	4	5,350.00
22/03/2016	R186 On 05-May-16	8.75	Put	Bond Future	4694	5	4694	5	1,900.00
22/03/2016	R186 On 05-May-16	9.25	Put	Bond Future	2172	2	2172	2	0.00
22/03/2016	R186 On 04-August-16			Bond Future	9.41	108.7937	9.4069	108.7937	0.00
22/03/2016	R186 On 04-August-16	8.51	Call	Bond Future	906	1	906	1	0.00
22/03/2016	R186 On 04-August-16	8.49	Call	Bond Future	876	1	876	1	0.00
22/03/2016	R186 On 04-August-16	8.50	Call	Bond Future	891	1	891	1	0.00
22/03/2016	R186 On 04-August-16	10.00	Call	Bond Future	5513	6	5513	6	0.00
22/03/2016	R186 On 04-August-16	8.49	Put	Bond Future	7414	7	7414	7	0.00
22/03/2016	R186 On 04-August-16	8.50	Put	Bond Future	7355	7	7355	7	0.00
22/03/2016	R186 On 04-August-16	8.51	Put	Bond Future	7296	7	7296	7	0.00
22/03/2016	R186 On 04-August-16	10.00	Put	Bond Future	1555	2	1555	2	6,500.00
22/03/2016	R197 On 05-May-16			Bond Future	294.33	294.4281	294.3345	294.4281	2,206.00
22/03/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R197 On 05-May-16	300.00	Put	Bond Future	5665	6	5665	6	0.00
22/03/2016	R197 On 05-May-16	300.01	Put	Bond Future	5675	6	5675	6	0.00
22/03/2016	R197 On 05-May-16	299.99	Put	Bond Future	5655	6	5655	6	0.00
22/03/2016	R197 On 04-August-16			Bond Future	293.50	293.5556	293.4987	293.5556	0.00
22/03/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R197 On 04-August-16	293.96	Put	Bond Future	461	0	461	0	0.00
22/03/2016	R197 On 04-August-16	293.97	Put	Bond Future	471	0	471	0	0.00
22/03/2016	R197 On 04-August-16	293.98	Put	Bond Future	481	0	481	0	0.00
22/03/2016	R202 On 05-May-16			Bond Future	240.68	240.7511	240.6790	240.7511	43,260.00
22/03/2016	R202 On 05-May-16	246.99	Call	Bond Future	1000	1	1000	1	0.00
22/03/2016	R202 On 05-May-16	247.01	Call	Bond Future	996	1	996	1	0.00
22/03/2016	R202 On 05-May-16	247.00	Call	Bond Future	998	1	998	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2016	R202 On 05-May-16	247.00	Put	Bond Future	7319	7	7319	7	0.00
22/03/2016	R202 On 05-May-16	247.01	Put	Bond Future	7327	7	7327	7	0.00
22/03/2016	R202 On 05-May-16	246.99	Put	Bond Future	7311	7	7311	7	0.00
22/03/2016	R202 On 04-August-16			Bond Future	241.86	241.8993	241.8575	241.8993	0.00
22/03/2016	R202 On 04-August-16	243.26	Call	Bond Future	4571	5	4571	5	0.00
22/03/2016	R202 On 04-August-16	243.25	Call	Bond Future	4576	5	4576	5	0.00
22/03/2016	R202 On 04-August-16	243.24	Call	Bond Future	4580	5	4580	5	0.00
22/03/2016	R202 On 04-August-16	243.25	Put	Bond Future	5968	6	5968	6	0.00
22/03/2016	R202 On 04-August-16	243.24	Put	Bond Future	5963	6	5963	6	0.00
22/03/2016	R202 On 04-August-16	243.26	Put	Bond Future	5974	6	5974	6	0.00
22/03/2016	R203 On 05-May-16			Bond Future	8.28	101.2659	8.2777	101.2659	54,050.00
22/03/2016	R203 On 05-May-16	7.26	Call	Bond Future	8	0	8	0	0.00
22/03/2016	R203 On 05-May-16	7.24	Call	Bond Future	7	0	7	0	0.00
22/03/2016	R203 On 05-May-16	7.25	Call	Bond Future	7	0	7	0	0.00
22/03/2016	R203 On 05-May-16	7.24	Put	Bond Future	1319	1	1319	1	0.00
22/03/2016	R203 On 05-May-16	7.26	Put	Bond Future	1294	1	1294	1	0.00
22/03/2016	R203 On 05-May-16	7.25	Put	Bond Future	1306	1	1306	1	0.00
22/03/2016	R203 On 04-August-16			Bond Future	8.41	103.1918	8.4088	103.1918	0.00
22/03/2016	R203 On 04-August-16	7.24	Call	Bond Future	49	0	49	0	0.00
22/03/2016	R203 On 04-August-16	7.26	Call	Bond Future	52	0	52	0	0.00
22/03/2016	R203 On 04-August-16	7.25	Call	Bond Future	50	0	50	0	0.00
22/03/2016	R203 On 04-August-16	7.25	Put	Bond Future	1253	1	1253	1	0.00
22/03/2016	R203 On 04-August-16	7.26	Put	Bond Future	1244	1	1244	1	0.00
22/03/2016	R203 On 04-August-16	7.24	Put	Bond Future	1262	1	1262	1	0.00
22/03/2016	R203 On 03-November-16			Bond Future	8.58	101.0014	8.5792	101.0014	0.00
22/03/2016	R203 On 03-November-16	8.84	Call	Bond Future	545	1	545	1	0.00
22/03/2016	R203 On 03-November-16	8.86	Call	Bond Future	555	1	555	1	0.00
22/03/2016	R203 On 03-November-16	8.85	Call	Bond Future	550	1	550	1	0.00
22/03/2016	R203 On 03-November-16	8.84	Put	Bond Future	336	0	336	0	0.00
22/03/2016	R203 On 03-November-16	8.86	Put	Bond Future	330	0	330	0	0.00
22/03/2016	R203 On 03-November-16	8.85	Put	Bond Future	333	0	333	0	0.00
22/03/2016	R204 On 05-May-16			Bond Future	8.66	101.6746	8.6558	101.6746	33,101.00
22/03/2016	R204 On 05-May-16	7.76	Call	Bond Future	34	0	34	0	0.00
22/03/2016	R204 On 05-May-16	7.75	Call	Bond Future	32	0	32	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
22/03/2016	R204 On 05-May-16	7.74	Call	Bond Future	31	0	31	0	0.00
22/03/2016	R204 On 05-May-16	7.75	Put	Bond Future	2121	2	2121	2	0.00
22/03/2016	R204 On 05-May-16	7.76	Put	Bond Future	2099	2	2099	2	0.00
22/03/2016	R204 On 05-May-16	7.74	Put	Bond Future	2143	2	2143	2	0.00
22/03/2016	R204 On 04-August-16			Bond Future	8.77	99.5671	8.7696	99.5671	0.00
22/03/2016	R204 On 04-August-16	7.74	Call	Bond Future	153	0	153	0	0.00
22/03/2016	R204 On 04-August-16	7.75	Call	Bond Future	156	0	156	0	0.00
22/03/2016	R204 On 04-August-16	7.76	Call	Bond Future	159	0	159	0	0.00
22/03/2016	R204 On 04-August-16	7.75	Put	Bond Future	2300	2	2300	2	0.00
22/03/2016	R204 On 04-August-16	7.76	Put	Bond Future	2282	2	2282	2	0.00
22/03/2016	R204 On 04-August-16	7.74	Put	Bond Future	2318	2	2318	2	0.00
22/03/2016	R204 On 03-November-16			Bond Future	8.88	101.4797	8.8831	101.4797	0.00
22/03/2016	R204 On 03-November-16	9.21	Call	Bond Future	1375	1	1375	1	0.00
22/03/2016	R204 On 03-November-16	9.23	Call	Bond Future	1398	1	1398	1	0.00
22/03/2016	R204 On 03-November-16	9.22	Call	Bond Future	1386	1	1386	1	0.00
22/03/2016	R204 On 03-November-16	9.22	Put	Bond Future	757	1	757	1	0.00
22/03/2016	R204 On 03-November-16	9.21	Put	Bond Future	765	1	765	1	0.00
22/03/2016	R204 On 03-November-16	9.23	Put	Bond Future	751	1	751	1	0.00
22/03/2016	R207 On 05-May-16			Bond Future	8.85	97.5085	8.8496	97.5085	43,093.00
22/03/2016	R207 On 05-May-16	7.56	Call	Bond Future	9	0	9	0	43.00
22/03/2016	R207 On 05-May-16	7.85	Call	Bond Future	33	0	33	0	0.00
22/03/2016	R207 On 05-May-16	7.86	Call	Bond Future	34	0	34	0	0.00
22/03/2016	R207 On 05-May-16	7.84	Call	Bond Future	31	0	31	0	0.00
22/03/2016	R207 On 05-May-16	7.85	Put	Bond Future	3082	3	3082	3	0.00
22/03/2016	R207 On 05-May-16	7.86	Put	Bond Future	3052	3	3052	3	0.00
22/03/2016	R207 On 05-May-16	7.84	Put	Bond Future	3112	3	3112	3	0.00
22/03/2016	R207 On 05-May-16	7.56	Put	Bond Future	3965	4	3965	4	0.00
22/03/2016	R207 On 04-August-16			Bond Future	8.95	95.7186	8.9492	95.7186	0.00
22/03/2016	R207 On 04-August-16	8.00	Call	Bond Future	264	0	264	0	0.00
22/03/2016	R207 On 04-August-16	7.99	Call	Bond Future	259	0	259	0	0.00
22/03/2016	R207 On 04-August-16	8.01	Call	Bond Future	269	0	269	0	0.00
22/03/2016	R207 On 04-August-16	7.99	Put	Bond Future	3002	3	3002	3	0.00
22/03/2016	R207 On 04-August-16	8.01	Put	Bond Future	2954	3	2954	3	0.00
22/03/2016	R207 On 04-August-16	8.00	Put	Bond Future	2978	3	2978	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
22/03/2016	R207 On 02-February-17			Bond Future	9.09	95.9462	9.0939	95.9462	0.00
22/03/2016	R207 On 02-February-17	8.91	Call	Bond Future	0	0	0	0	62.00
22/03/2016	R207 On 02-February-17	9.22	Call	Bond Future	309	0	309	0	0.00
22/03/2016	R207 On 02-February-17	9.24	Call	Bond Future	358	1	358	1	0.00
22/03/2016	R207 On 02-February-17	9.23	Call	Bond Future	333	0	333	0	0.00
22/03/2016	R207 On 02-February-17	8.91	Put	Bond Future	453	0	453	0	0.00
22/03/2016	R207 On 02-February-17	9.22	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R207 On 02-February-17	9.23	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R207 On 02-February-17	9.24	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R208 On 05-May-16			Bond Future	8.98	92.2381	8.9755	92.2381	46,671.00
22/03/2016	R208 On 05-May-16	7.99	Call	Bond Future	47	0	47	0	0.00
22/03/2016	R208 On 05-May-16	8.01	Call	Bond Future	50	0	50	0	0.00
22/03/2016	R208 On 05-May-16	8.00	Call	Bond Future	48	0	48	0	0.00
22/03/2016	R208 On 05-May-16	8.00	Put	Bond Future	3727	4	3727	4	0.00
22/03/2016	R208 On 05-May-16	7.99	Put	Bond Future	3764	4	3764	4	0.00
22/03/2016	R208 On 05-May-16	8.01	Put	Bond Future	3691	4	3691	4	0.00
22/03/2016	R208 On 04-August-16			Bond Future	9.06	93.9923	9.0580	93.9923	0.00
22/03/2016	R208 On 04-August-16	7.99	Call	Bond Future	282	0	282	0	0.00
22/03/2016	R208 On 04-August-16	8.00	Call	Bond Future	287	0	287	0	0.00
22/03/2016	R208 On 04-August-16	8.01	Call	Bond Future	293	0	293	0	0.00
22/03/2016	R208 On 04-August-16	7.99	Put	Bond Future	4141	4	4141	4	0.00
22/03/2016	R208 On 04-August-16	8.00	Put	Bond Future	4110	4	4110	4	0.00
22/03/2016	R208 On 04-August-16	8.01	Put	Bond Future	4078	4	4078	4	0.00
22/03/2016	R208 On 03-November-16			Bond Future	9.14	92.3945	9.1371	92.3945	0.00
22/03/2016	R208 On 03-November-16	9.57	Call	Bond Future	2701	3	2701	3	0.00
22/03/2016	R208 On 03-November-16	9.59	Call	Bond Future	2743	3	2743	3	0.00
22/03/2016	R208 On 03-November-16	9.58	Call	Bond Future	2721	3	2721	3	0.00
22/03/2016	R208 On 03-November-16	9.57	Put	Bond Future	1257	1	1257	1	0.00
22/03/2016	R208 On 03-November-16	9.58	Put	Bond Future	1245	1	1245	1	0.00
22/03/2016	R208 On 03-November-16	9.59	Put	Bond Future	1233	1	1233	1	0.00
22/03/2016	R209 On 05-May-16			Bond Future	9.91	69.4792	9.9135	69.4792	29,713.00
22/03/2016	R209 On 05-May-16	9.00	Call	Bond Future	176	0	176	0	6,700.00
22/03/2016	R209 On 05-May-16	8.25	Call	Bond Future	7	0	7	0	6,700.00
22/03/2016	R209 On 05-May-16	8.99	Call	Bond Future	170	0	170	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
22/03/2016	R209 On 05-May-16	9.01	Call	Bond Future	182	0	182	0	0.00
22/03/2016	R209 On 05-May-16	9.01	Put	Bond Future	6420	6	6420	6	0.00
22/03/2016	R209 On 05-May-16	9.00	Put	Bond Future	6487	6	6487	6	0.00
22/03/2016	R209 On 05-May-16	8.25	Put	Bond Future	12184	12	12184	12	0.00
22/03/2016	R209 On 05-May-16	8.99	Put	Bond Future	6555	6	6555	6	0.00
22/03/2016	R209 On 04-August-16			Bond Future	9.97	70.8006	9.9724	70.8006	0.00
22/03/2016	R209 On 04-August-16	10.60	Call	Bond Future	5345	6	5345	6	5,760.00
22/03/2016	R209 On 04-August-16	9.24	Call	Bond Future	1231	1	1231	1	0.00
22/03/2016	R209 On 04-August-16	9.26	Call	Bond Future	1268	1	1268	1	0.00
22/03/2016	R209 On 04-August-16	9.25	Call	Bond Future	1250	1	1250	1	0.00
22/03/2016	R209 On 04-August-16	9.60	Call	Bond Future	2003	2	2003	2	5,760.00
22/03/2016	R209 On 04-August-16	9.26	Put	Bond Future	6064	6	6064	6	0.00
22/03/2016	R209 On 04-August-16	10.60	Put	Bond Future	1510	1	1510	1	0.00
22/03/2016	R209 On 04-August-16	9.24	Put	Bond Future	6169	6	6169	6	0.00
22/03/2016	R209 On 04-August-16	9.25	Put	Bond Future	6117	6	6117	6	0.00
22/03/2016	R209 On 04-August-16	9.60	Put	Bond Future	4447	4	4447	4	0.00
22/03/2016	R209 On 03-November-16			Bond Future	10.03	69.0095	10.0277	69.0095	0.00
22/03/2016	R209 On 03-November-16	10.24	Call	Bond Future	4599	5	4599	5	0.00
22/03/2016	R209 On 03-November-16	10.26	Call	Bond Future	4667	5	4667	5	0.00
22/03/2016	R209 On 03-November-16	10.25	Call	Bond Future	4633	5	4633	5	0.00
22/03/2016	R209 On 03-November-16	10.25	Put	Bond Future	3248	3	3248	3	0.00
22/03/2016	R209 On 03-November-16	10.26	Put	Bond Future	3221	3	3221	3	0.00
22/03/2016	R209 On 03-November-16	10.24	Put	Bond Future	3276	3	3276	3	0.00
22/03/2016	R210 On 05-May-16			Bond Future	181.30	181.3524	181.2955	181.3524	1,554.00
22/03/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R210 On 05-May-16	185.00	Put	Bond Future	3705	4	3705	4	0.00
22/03/2016	R210 On 05-May-16	185.01	Put	Bond Future	3715	4	3715	4	0.00
22/03/2016	R210 On 05-May-16	184.99	Put	Bond Future	3695	4	3695	4	0.00
22/03/2016	R210 On 04-August-16			Bond Future	184.78	184.8164	184.7824	184.8164	0.00
22/03/2016	R210 On 04-August-16	181.51	Call	Bond Future	3272	3	3272	3	0.00
22/03/2016	R210 On 04-August-16	181.50	Call	Bond Future	3282	3	3282	3	0.00
22/03/2016	R210 On 04-August-16	181.52	Call	Bond Future	3262	3	3262	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
22/03/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R211 On 05-May-16			Bond Future	137.30	137.3531	137.2956	137.3531	62.00
22/03/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R211 On 05-May-16	138.99	Put	Bond Future	1694	2	1694	2	0.00
22/03/2016	R211 On 05-May-16	139.00	Put	Bond Future	1704	2	1704	2	0.00
22/03/2016	R211 On 05-May-16	139.01	Put	Bond Future	1714	2	1714	2	0.00
22/03/2016	R211 On 04-August-16			Bond Future	138.20	138.2385	138.1981	138.2385	0.00
22/03/2016	R211 On 04-August-16	137.09	Call	Bond Future	1108	1	1108	1	0.00
22/03/2016	R211 On 04-August-16	137.07	Call	Bond Future	1128	1	1128	1	0.00
22/03/2016	R211 On 04-August-16	137.08	Call	Bond Future	1118	1	1118	1	0.00
22/03/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R211 On 04-August-16	137.07	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R212 On 05-May-16			Bond Future	143.08	143.1272	143.0808	143.1272	3,833.00
22/03/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
22/03/2016	R212 On 05-May-16	145.00	Put	Bond Future	1919	2	1919	2	0.00
22/03/2016	R212 On 05-May-16	145.01	Put	Bond Future	1929	2	1929	2	0.00
22/03/2016	R212 On 05-May-16	144.99	Put	Bond Future	1909	2	1909	2	0.00
22/03/2016	R212 On 04-August-16			Bond Future	143.92	143.9532	143.9248	143.9532	0.00
22/03/2016	R212 On 04-August-16	142.44	Call	Bond Future	1485	2	1485	2	0.00
22/03/2016	R212 On 04-August-16	142.43	Call	Bond Future	1495	2	1495	2	0.00
22/03/2016	R212 On 04-August-16	142.42	Call	Bond Future	1505	2	1505	2	0.00
22/03/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
22/03/2016	R213 On 05-May-16			Bond Future	9.77	80.2420	9.7742	80.2420	47,281.00
22/03/2016	R213 On 05-May-16	8.74	Call	Bond Future	109	0	109	0	0.00
22/03/2016	R213 On 05-May-16	8.76	Call	Bond Future	118	0	118	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
22/03/2016	R213 On 05-May-16	8.75	Call	Bond Future	113	0	113	0	0.00
22/03/2016	R213 On 05-May-16	8.75	Put	Bond Future	7217	7	7217	7	0.00
22/03/2016	R213 On 05-May-16	8.74	Put	Bond Future	7287	7	7287	7	0.00
22/03/2016	R213 On 05-May-16	8.76	Put	Bond Future	7148	7	7148	7	0.00
22/03/2016	R213 On 04-August-16			Bond Future	9.83	81.7681	9.8343	81.7681	0.00
22/03/2016	R213 On 04-August-16	9.01	Call	Bond Future	1057	1	1057	1	0.00
22/03/2016	R213 On 04-August-16	8.99	Call	Bond Future	1025	1	1025	1	0.00
22/03/2016	R213 On 04-August-16	9.00	Call	Bond Future	1041	1	1041	1	0.00
22/03/2016	R213 On 04-August-16	8.99	Put	Bond Future	6740	6	6740	6	0.00
22/03/2016	R213 On 04-August-16	9.01	Put	Bond Future	6630	6	6630	6	0.00
22/03/2016	R213 On 04-August-16	9.00	Put	Bond Future	6685	6	6685	6	0.00
22/03/2016	R213 On 03-November-16			Bond Future	9.89	79.7874	9.8940	79.7874	0.00
22/03/2016	R213 On 03-November-16	10.20	Call	Bond Future	4929	5	4929	5	0.00
22/03/2016	R213 On 03-November-16	10.19	Call	Bond Future	4893	5	4893	5	0.00
22/03/2016	R213 On 03-November-16	10.18	Call	Bond Future	4858	5	4858	5	0.00
22/03/2016	R213 On 03-November-16	10.19	Put	Bond Future	3043	3	3043	3	0.00
22/03/2016	R213 On 03-November-16	10.20	Put	Bond Future	3017	3	3017	3	0.00
22/03/2016	R213 On 03-November-16	10.18	Put	Bond Future	3069	3	3069	3	0.00
22/03/2016	R214 On 05-May-16			Bond Future	10.03	69.6890	10.0278	69.6890	32,449.00
22/03/2016	R214 On 05-May-16	8.99	Call	Bond Future	118	0	118	0	0.00
22/03/2016	R214 On 05-May-16	9.01	Call	Bond Future	127	0	127	0	0.00
22/03/2016	R214 On 05-May-16	9.00	Call	Bond Future	122	0	122	0	0.00
22/03/2016	R214 On 05-May-16	9.30	Call	Bond Future	335	0	335	0	0.00
22/03/2016	R214 On 05-May-16	9.01	Put	Bond Future	7474	7	7474	7	0.00
22/03/2016	R214 On 05-May-16	9.00	Put	Bond Future	7548	7	7548	7	0.00
22/03/2016	R214 On 05-May-16	8.99	Put	Bond Future	7623	7	7623	7	0.00
22/03/2016	R214 On 05-May-16	9.30	Put	Bond Future	5461	5	5461	5	0.00
22/03/2016	R214 On 04-August-16			Bond Future	10.09	71.0144	10.0852	71.0144	0.00
22/03/2016	R214 On 04-August-16	9.30	Call	Bond Future	1200	1	1200	1	1,300.00
22/03/2016	R214 On 04-August-16	11.30	Call	Bond Future	8011	8	8011	8	5,800.00
22/03/2016	R214 On 04-August-16	9.24	Call	Bond Future	1095	1	1095	1	0.00
22/03/2016	R214 On 04-August-16	9.26	Call	Bond Future	1129	1	1129	1	0.00
22/03/2016	R214 On 04-August-16	9.25	Call	Bond Future	1112	1	1112	1	0.00
22/03/2016	R214 On 04-August-16	8.55	Call	Bond Future	325	0	325	0	1,300.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2016	R214 On 04-August-16	10.30	Call	Bond Future	3923	4	3923	4	5,800.00
22/03/2016	R214 On 04-August-16	9.26	Put	Bond Future	6928	7	6928	7	0.00
22/03/2016	R214 On 04-August-16	9.24	Put	Bond Future	7045	7	7045	7	0.00
22/03/2016	R214 On 04-August-16	9.30	Put	Bond Future	6699	6	6699	6	0.00
22/03/2016	R214 On 04-August-16	11.30	Put	Bond Future	765	1	765	1	0.00
22/03/2016	R214 On 04-August-16	10.30	Put	Bond Future	2538	2	2538	2	0.00
22/03/2016	R214 On 04-August-16	9.25	Put	Bond Future	6986	7	6986	7	0.00
22/03/2016	R214 On 04-August-16	8.55	Put	Bond Future	11794	11	11794	11	0.00
22/03/2016	R214 On 03-November-16			Bond Future	10.14	69.0808	10.1419	69.0808	0.00
22/03/2016	R214 On 03-November-16	10.33	Call	Bond Future	4701	5	4701	5	0.00
22/03/2016	R214 On 03-November-16	10.35	Call	Bond Future	4770	5	4770	5	0.00
22/03/2016	R214 On 03-November-16	10.34	Call	Bond Future	4735	5	4735	5	0.00
22/03/2016	R214 On 03-November-16	10.33	Put	Bond Future	3496	3	3496	3	0.00
22/03/2016	R214 On 03-November-16	10.34	Put	Bond Future	3468	3	3468	3	0.00
22/03/2016	R214 On 03-November-16	10.35	Put	Bond Future	3440	3	3440	3	0.00
22/03/2016	R248 On 05-May-16			Bond Future	10.10	89.5542	10.1041	89.5542	62,502.00
22/03/2016	R248 On 05-May-16	9.01	Call	Bond Future	123	0	123	0	0.00
22/03/2016	R248 On 05-May-16	9.00	Call	Bond Future	118	0	118	0	0.00
22/03/2016	R248 On 05-May-16	8.99	Call	Bond Future	114	0	114	0	0.00
22/03/2016	R248 On 05-May-16	9.00	Put	Bond Future	10331	10	10331	10	0.00
22/03/2016	R248 On 05-May-16	8.99	Put	Bond Future	10428	10	10428	10	0.00
22/03/2016	R248 On 05-May-16	9.01	Put	Bond Future	10233	10	10233	10	0.00
22/03/2016	R248 On 04-August-16			Bond Future	10.16	91.2574	10.1645	91.2574	0.00
22/03/2016	R248 On 04-August-16	9.25	Call	Bond Future	1262	1	1262	1	0.00
22/03/2016	R248 On 04-August-16	9.26	Call	Bond Future	1282	1	1282	1	0.00
22/03/2016	R248 On 04-August-16	9.24	Call	Bond Future	1242	1	1242	1	0.00
22/03/2016	R248 On 04-August-16	9.26	Put	Bond Future	9399	9	9399	9	0.00
22/03/2016	R248 On 04-August-16	9.25	Put	Bond Future	9476	9	9476	9	0.00
22/03/2016	R248 On 04-August-16	9.24	Put	Bond Future	9554	9	9554	9	0.00
22/03/2016	R248 On 03-November-16			Bond Future	10.22	88.5712	10.2242	88.5712	0.00
22/03/2016	R248 On 03-November-16	10.39	Call	Bond Future	5823	6	5823	6	0.00
22/03/2016	R248 On 03-November-16	10.38	Call	Bond Future	5780	6	5780	6	0.00
22/03/2016	R248 On 03-November-16	10.37	Call	Bond Future	5737	6	5737	6	0.00
22/03/2016	R248 On 03-November-16	10.38	Put	Bond Future	4520	4	4520	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/03/2016	R248 On 03-November-16	10.39	Put	Bond Future	4483	4	4483	4	0.00
22/03/2016	R248 On 03-November-16	10.37	Put	Bond Future	4557	4	4557	4	0.00