



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 February 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	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
24/02/2016	2025 On 05-May-16			Bond Future	123.36	123.6084	123.3636	123.6084	4,426.00
24/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2636	2	2636	2	0.00
24/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2626	2	2626	2	0.00
24/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2646	2	2646	2	0.00
24/02/2016	2025 On 04-August-16			Bond Future	124.46	124.7126	124.4619	124.7126	0.00
24/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	612	1	612	1	0.00
24/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	602	1	602	1	0.00
24/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	592	1	592	1	0.00
24/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
24/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
24/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
24/02/2016	2030 On 05-May-16			Bond Future	9.76	90.2169	9.7619	90.2169	17,216.00
24/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	5379	4	5379	4	0.00
24/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	5453	4	5453	4	0.00
24/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	5306	4	5306	4	0.00
24/02/2016	2030 On 04-August-16			Bond Future	9.83	87.9206	9.8333	87.9206	0.00
24/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	2202	3	2202	3	0.00
24/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
24/02/2016	2032 On 05-May-16			Bond Future	9.91	89.0796	9.9063	89.0796	9,165.00
24/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	443	1	443	1	0.00
24/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	465	1	465	1	0.00
24/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	454	1	454	1	0.00
24/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	7371	6	7371	6	0.00
24/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	7233	6	7233	6	0.00
24/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	7302	6	7302	6	0.00
24/02/2016	2032 On 04-August-16			Bond Future	9.98	90.7700	9.9762	90.7700	0.00
24/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1130	1	1130	1	0.00
24/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1162	2	1162	2	0.00

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24/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1146	1	1146	1	0.00
24/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	8446	7	8446	7	0.00
24/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	8384	7	8384	7	0.00
24/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	8509	8	8509	8	0.00
24/02/2016	2032 On 03-November-16			Bond Future	10.04	88.3593	10.0391	88.3593	0.00
24/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	5375	6	5375	6	0.00
24/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	5452	6	5452	6	0.00
24/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	5413	6	5413	6	0.00
24/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3724	3	3724	3	0.00
24/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3695	3	3695	3	0.00
24/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3666	3	3666	3	0.00
24/02/2016	2033 On 05-May-16			Bond Future	102.80	102.8338	102.7978	102.8338	2,032.00
24/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	398	0	398	0	0.00
24/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	388	0	388	0	0.00
24/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	408	0	408	0	0.00
24/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
24/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
24/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
24/02/2016	2037 On 05-May-16			Bond Future	10.05	90.4049	10.0459	90.4049	41,175.00
24/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	349	1	349	1	0.00
24/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	367	1	367	1	0.00
24/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	357	1	357	1	0.00
24/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	9071	8	9071	8	0.00
24/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	9152	8	9152	8	0.00
24/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	8990	8	8990	8	0.00
24/02/2016	2037 On 04-August-16			Bond Future	10.12	87.8617	10.1163	87.8617	0.00
24/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1532	2	1532	2	0.00
24/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1512	2	1512	2	0.00
24/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1491	2	1491	2	0.00
24/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	8536	7	8536	7	0.00
24/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	8601	8	8601	8	0.00
24/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	8470	7	8470	7	0.00
24/02/2016	2037 On 03-November-16			Bond Future	10.18	89.5547	10.1750	89.5547	0.00
24/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	5608	7	5608	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
24/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	5689	7	5689	7	0.00
24/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	5648	7	5648	7	0.00
24/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	4272	4	4272	4	0.00
24/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	4306	4	4306	4	0.00
24/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	4239	4	4239	4	0.00
24/02/2016	2038 On 05-May-16			Bond Future	128.80	128.7305	128.7972	128.7305	19,557.00
24/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2193	2	2193	2	0.00
24/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2203	2	2203	2	0.00
24/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2213	2	2213	2	0.00
24/02/2016	2038 On 04-August-16			Bond Future	129.84	129.7759	129.8426	129.7759	0.00
24/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	533	0	533	0	0.00
24/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	543	0	543	0	0.00
24/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	523	0	523	0	0.00
24/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
24/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
24/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
24/02/2016	2040 On 05-May-16			Bond Future	10.13	93.9428	10.1264	93.9428	1,820.00
24/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1043	2	1043	2	0.00
24/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1023	1	1023	1	0.00
24/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1002	1	1002	1	0.00
24/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	6399	5	6399	5	0.00
24/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	6469	5	6469	5	0.00
24/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	6330	5	6330	5	0.00
24/02/2016	2040 On 04-August-16			Bond Future	10.20	91.2161	10.1977	91.2161	0.00
24/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2016	3	2016	3	0.00
24/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2042	3	2042	3	0.00
24/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	1991	3	1991	3	0.00
24/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7892	7	7892	7	0.00
24/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7956	7	7956	7	0.00
24/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	8021	7	8021	7	0.00
24/02/2016	2044 On 05-May-16			Bond Future	10.13	91.2426	10.1296	91.2426	20,918.00

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24/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	313	1	313	1	0.00
24/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	322	1	322	1	0.00
24/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	305	1	305	1	0.00
24/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	10430	9	10430	9	0.00
24/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	10612	9	10612	9	0.00
24/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	10521	9	10521	9	0.00
24/02/2016	2044 On 04-August-16			Bond Future	10.20	88.5899	10.1985	88.5899	0.00
24/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2054	3	2054	3	0.00
24/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2028	3	2028	3	0.00
24/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2003	3	2003	3	0.00
24/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	8030	7	8030	7	0.00
24/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7965	7	7965	7	0.00
24/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	8095	7	8095	7	0.00
24/02/2016	2044 On 03-November-16			Bond Future	10.26	90.2970	10.2561	90.2970	0.00
24/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	5997	7	5997	7	0.00
24/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	6039	7	6039	7	0.00
24/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	5955	7	5955	7	0.00
24/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4663	4	4663	4	0.00
24/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4699	4	4699	4	0.00
24/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4735	4	4735	4	0.00
24/02/2016	2046 On 05-May-16			Bond Future	127.50	127.5411	127.4965	127.5411	12,920.00
24/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2494	2	2494	2	0.00
24/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2504	2	2504	2	0.00
24/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2514	2	2514	2	0.00
24/02/2016	2046 On 04-August-16			Bond Future	129.92	129.9715	129.9248	129.9715	0.00
24/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	925	1	925	1	0.00
24/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	915	1	915	1	0.00
24/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	905	1	905	1	0.00
24/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
24/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
24/02/2016	2046 On 04-August-16	129.00	Put	Bond Future	0	0	0	0	0.00

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24/02/2016	2050 On 05-May-16			Bond Future	136.73	136.7731	136.7260	136.7731	16,610.00
24/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	1274	1	1274	1	0.00
24/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	1284	1	1284	1	0.00
24/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	1264	1	1264	1	0.00
24/02/2016	2050 On 04-August-16			Bond Future	137.76	137.8117	137.7624	137.8117	0.00
24/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
24/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	1378	1	1378	1	0.00
24/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	1368	1	1368	1	0.00
24/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	1358	1	1358	1	0.00
24/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	AL37 On 05-May-16			Index Future	468.85	471.3860	468.8470	471.3860	2.00
24/02/2016	AL37 On 04-August-16			Index Future	477.64	480.2340	477.6430	480.2340	0.00
24/02/2016	AL7T On 05-May-16			Index Future	538.83	544.3050	538.8290	544.3050	0.00
24/02/2016	AL7T On 04-August-16			Index Future	548.94	554.5220	548.9380	554.5220	0.00
24/02/2016	ALBI On 05-May-16			Index Future	488.09	493.8450	488.0940	493.8450	510.00
24/02/2016	ALBI On 04-August-16			Index Future	497.25	503.1150	497.2510	503.1150	139.00
24/02/2016	ALBI On 03-November-16			Index Future	506.93	512.9050	506.9330	512.9050	0.00
24/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/02/2016	EL28 On 05-May-16			Bond Future	126.06	126.3646	126.0592	126.3646	0.00
24/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
24/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
24/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
24/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2951	3	2951	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
24/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2941	3	2941	3	0.00
24/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2931	3	2931	3	0.00
24/02/2016	EL28 On 04-August-16			Bond Future	128.46	128.7727	128.4602	128.7727	0.00
24/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1600	2	1600	2	0.00
24/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1590	2	1590	2	0.00
24/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1580	2	1580	2	0.00
24/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
24/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
24/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
24/02/2016	ES33 On 05-May-16			Bond Future	10.86	76.3120	10.8557	76.3120	8,776.00
24/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
24/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
24/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
24/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5643	4	5643	4	0.00
24/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5574	4	5574	4	0.00
24/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5505	4	5505	4	0.00
24/02/2016	ES33 On 04-August-16			Bond Future	10.95	77.7601	10.9518	77.7601	0.00
24/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
24/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
24/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
24/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4522	3	4522	3	0.00
24/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4389	3	4389	3	0.00
24/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4456	3	4456	3	0.00
24/02/2016	ES33 On 03-November-16			Bond Future	11.04	75.4649	11.0433	75.4649	0.00
24/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1570	3	1570	3	0.00
24/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1454	3	1454	3	0.00
24/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1512	3	1512	3	0.00
24/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
24/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
24/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
24/02/2016	ES42 On 05-May-16			Bond Future	10.99	80.4364	10.9863	80.4364	7,250.00
24/02/2016	GOVI On 05-May-16			GOVI	487.34	492.7850	487.3430	492.7850	487.00
24/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
24/02/2016	GOVI On 05-May-16	518.01	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
24/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
24/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	306470	25	306470	25	0.00
24/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	306570	25	306570	25	0.00
24/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	306670	25	306670	25	0.00
24/02/2016	GOVI On 04-August-16			GOVI	496.49	502.0350	496.4860	502.0350	26.00
24/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
24/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
24/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
24/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	245240	19	245240	19	0.00
24/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	245040	19	245040	19	0.00
24/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	245140	19	245140	19	0.00
24/02/2016	GOVI On 03-November-16			GOVI	506.15	511.8040	506.1540	511.8040	0.00
24/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	300440	36	300440	36	0.00
24/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	300340	36	300340	36	0.00
24/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	300240	36	300240	36	0.00
24/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
24/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
24/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
24/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/02/2016	IGOV On 05-May-16			Index Future	237.04	237.1360	237.0400	237.1360	975.00
24/02/2016	IGOV On 04-August-16			Index Future	241.51	241.6070	241.5070	241.6070	81.00
24/02/2016	IGOV On 03-November-16			Index Future	246.23	246.3270	246.2280	246.3270	0.00
24/02/2016	ILBI On 05-May-16			Index Future	642.52	642.9210	642.5240	642.9210	0.00
24/02/2016	ILBI On 04-August-16			Index Future	654.46	654.8670	654.4620	654.8670	157.00
24/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.23	100.1845	100.2325	100.1845	0.00
24/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.27	100.2291	100.2714	100.2291	0.00
24/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.76	100.6563	100.7621	100.6563	0.00
24/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.26	100.1305	100.2626	100.1305	0.00
24/02/2016	IS05 On 17-December-20			Interest Rate Swap	101.39	100.9869	101.3915	100.9869	0.00
24/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.94	100.5162	100.9429	100.5162	0.00
24/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.93	103.2010	103.9284	103.2010	0.00
24/02/2016	IS10 On 16-March-26			Interest Rate Swap	101.22	100.4588	101.2225	100.4588	0.00
24/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/02/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	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
24/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
24/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
24/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
24/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
24/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
24/02/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
24/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.62	92.3800	7.6200	92.3800	0.00
24/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.82	92.1800	7.8200	92.1800	0.00
24/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.00	92.0000	8.0000	92.0000	0.00
24/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.13	91.8700	8.1300	91.8700	0.00
24/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.24	91.7600	8.2400	91.7600	0.00
24/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.32	91.6800	8.3200	91.6800	0.00
24/02/2016	R023 On 05-May-16			Bond Future	9.24	94.7823	9.2357	94.7823	9,781.00
24/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	181	0	181	0	0.00
24/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	186	0	186	0	0.00
24/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	176	0	176	0	0.00
24/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	5003	4	5003	4	0.00
24/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4958	4	4958	4	0.00
24/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	5049	4	5049	4	0.00
24/02/2016	R023 On 04-August-16			Bond Future	9.31	96.5808	9.3121	96.5808	0.00
24/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	511	1	511	1	0.00
24/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	519	1	519	1	0.00
24/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	528	1	528	1	0.00
24/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5565	5	5565	5	0.00
24/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5525	5	5525	5	0.00
24/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5606	5	5606	5	0.00
24/02/2016	R023 On 03-November-16			Bond Future	9.38	94.5093	9.3847	94.5093	0.00
24/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3549	4	3549	4	0.00
24/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3575	4	3575	4	0.00
24/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3601	4	3601	4	0.00
24/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	2008	2	2008	2	0.00
24/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1991	2	1991	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
24/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	2025	2	2025	2	0.00
24/02/2016	R035 On 05-May-16			Bond Future	9.98	93.9040	9.9825	93.9040	4,019.00
24/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	2798	4	2798	4	0.00
24/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	2946	4	2946	4	0.00
24/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	2872	4	2872	4	0.00
24/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R035 On 04-August-16			Bond Future	10.05	95.6859	10.0488	95.6859	0.00
24/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	2421	4	2421	4	0.00
24/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	2347	4	2347	4	0.00
24/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	2273	4	2273	4	0.00
24/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R186 On 05-May-16			Bond Future	9.37	112.7676	9.3658	112.7676	60,587.00
24/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	259	0	259	0	0.00
24/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	1900	3	1900	3	180.00
24/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	4523	5	4523	5	0.00
24/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	266	0	266	0	0.00
24/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	4872	6	4872	6	0.00
24/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	4377	5	4377	5	0.00
24/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	251	0	251	0	0.00
24/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	726	1	726	1	180.00
24/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	20	0	20	0	0.00
24/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	901	1	901	1	0.00
24/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	7823	7	7823	7	0.00
24/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	950	1	950	1	180.00
24/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	834	1	834	1	5,000.00
24/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	1004	1	1004	1	5,000.00
24/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	13696	12	13696	12	0.00
24/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	7685	7	7685	7	0.00
24/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	7754	7	7754	7	0.00
24/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	4584	4	4584	4	5,350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	5143	4	5143	4	1,900.00
24/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	2712	2	2712	2	0.00
24/02/2016	R186 On 04-August-16			Bond Future	9.43	109.6035	9.4342	109.6035	0.00
24/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1039	1	1039	1	0.00
24/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	1008	1	1008	1	0.00
24/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1023	1	1023	1	0.00
24/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	7732	7	7732	7	0.00
24/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	7674	7	7674	7	0.00
24/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	7616	7	7616	7	0.00
24/02/2016	R197 On 05-May-16			Bond Future	293.79	293.8972	293.7914	293.8972	1,368.00
24/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	6209	6	6209	6	0.00
24/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	6219	6	6219	6	0.00
24/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	6199	6	6199	6	0.00
24/02/2016	R197 On 04-August-16			Bond Future	292.89	293.0057	292.8950	293.0057	0.00
24/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	1065	1	1065	1	0.00
24/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	1075	1	1075	1	0.00
24/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	1085	1	1085	1	0.00
24/02/2016	R202 On 05-May-16			Bond Future	241.48	241.5607	241.4752	241.5607	43,481.00
24/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	1915	0	1915	0	0.00
24/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	1909	0	1909	0	0.00
24/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	1912	0	1912	0	0.00
24/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	7437	5	7437	5	0.00
24/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	7444	5	7444	5	0.00
24/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	7429	5	7429	5	0.00
24/02/2016	R202 On 04-August-16			Bond Future	242.63	242.7158	242.6263	242.7158	0.00
24/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	5441	0	5441	0	0.00
24/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	5446	0	5446	0	0.00
24/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	5450	0	5450	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
24/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	6069	1	6069	1	0.00
24/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	6064	1	6064	1	0.00
24/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	6075	1	6075	1	0.00
24/02/2016	R203 On 05-May-16			Bond Future	8.34	101.3341	8.3359	101.3341	54,179.00
24/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	6	0	6	0	0.00
24/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	5	0	5	0	0.00
24/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	5	0	5	0	0.00
24/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1390	1	1390	1	0.00
24/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1365	1	1365	1	0.00
24/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1377	1	1377	1	0.00
24/02/2016	R203 On 04-August-16			Bond Future	8.50	103.2571	8.4993	103.2571	0.00
24/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	15	0	15	0	0.00
24/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	16	0	16	0	0.00
24/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	15	0	15	0	0.00
24/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1311	1	1311	1	0.00
24/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1301	1	1301	1	0.00
24/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1321	1	1321	1	0.00
24/02/2016	R203 On 03-November-16			Bond Future	8.69	101.0737	8.6862	101.0737	0.00
24/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	354	1	354	1	0.00
24/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	363	1	363	1	0.00
24/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	358	1	358	1	0.00
24/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	230	0	230	0	0.00
24/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	224	0	224	0	0.00
24/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	227	0	227	0	0.00
24/02/2016	R204 On 05-May-16			Bond Future	8.70	101.8173	8.6971	101.8173	33,079.00
24/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	46	0	46	0	0.00
24/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	45	0	45	0	0.00
24/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	43	0	43	0	0.00
24/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2227	2	2227	2	0.00
24/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	2206	2	2206	2	0.00
24/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2249	2	2249	2	0.00
24/02/2016	R204 On 04-August-16			Bond Future	8.82	99.7082	8.8248	99.7082	0.00
24/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	120	0	120	0	0.00
24/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	123	0	123	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
24/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	126	0	126	0	0.00
24/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2381	2	2381	2	0.00
24/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2362	2	2362	2	0.00
24/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2400	2	2400	2	0.00
24/02/2016	R204 On 03-November-16			Bond Future	8.94	101.6290	8.9407	101.6290	0.00
24/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1192	2	1192	2	0.00
24/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1217	2	1217	2	0.00
24/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1205	2	1205	2	0.00
24/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	684	1	684	1	0.00
24/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	690	1	690	1	0.00
24/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	678	1	678	1	0.00
24/02/2016	R207 On 05-May-16			Bond Future	8.90	97.6536	8.9018	97.6536	42,164.00
24/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	28	0	28	0	43.00
24/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	75	0	75	0	0.00
24/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	77	0	77	0	0.00
24/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	72	0	72	0	0.00
24/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	3280	3	3280	3	0.00
24/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	3251	3	3251	3	0.00
24/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	3309	3	3309	3	0.00
24/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	4141	4	4141	4	0.00
24/02/2016	R207 On 04-August-16			Bond Future	9.01	95.8622	9.0123	95.8622	0.00
24/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	292	0	292	0	0.00
24/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	287	0	287	0	0.00
24/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	298	0	298	0	0.00
24/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	3207	3	3207	3	0.00
24/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	3160	3	3160	3	0.00
24/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	3183	3	3183	3	0.00
24/02/2016	R208 On 05-May-16			Bond Future	9.05	92.3516	9.0481	92.3516	45,535.00
24/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	101	0	101	0	0.00
24/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	107	0	107	0	0.00
24/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	104	0	104	0	0.00
24/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	4050	4	4050	4	0.00
24/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	4014	4	4014	4	0.00
24/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	4085	4	4085	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
24/02/2016	R208 On 04-August-16			Bond Future	9.14	94.1041	9.1401	94.1041	0.00
24/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	310	0	310	0	0.00
24/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	316	0	316	0	0.00
24/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	321	0	321	0	0.00
24/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4458	4	4458	4	0.00
24/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4427	4	4427	4	0.00
24/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4396	4	4396	4	0.00
24/02/2016	R208 On 03-November-16			Bond Future	9.22	92.5137	9.2223	92.5137	0.00
24/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2613	3	2613	3	0.00
24/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2653	3	2653	3	0.00
24/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2632	3	2632	3	0.00
24/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1455	1	1455	1	0.00
24/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1442	1	1442	1	0.00
24/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1429	1	1429	1	0.00
24/02/2016	R209 On 05-May-16			Bond Future	9.91	70.3287	9.9143	70.3287	31,955.00
24/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	398	1	398	1	6,700.00
24/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	44	0	44	0	6,700.00
24/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	388	1	388	1	0.00
24/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	408	1	408	1	0.00
24/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6651	6	6651	6	0.00
24/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6715	6	6715	6	0.00
24/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	12226	11	12226	11	0.00
24/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	6779	6	6779	6	0.00
24/02/2016	R209 On 04-August-16			Bond Future	9.98	71.6633	9.9753	71.6633	0.00
24/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	5599	6	5599	6	5,760.00
24/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1461	2	1461	2	0.00
24/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1500	2	1500	2	0.00
24/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1481	2	1481	2	0.00
24/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2264	3	2264	3	5,760.00
24/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	6315	5	6315	5	0.00
24/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1784	1	1784	1	0.00
24/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	6418	6	6418	6	0.00
24/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	6366	6	6366	6	0.00
24/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4727	4	4727	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
24/02/2016	R209 On 03-November-16			Bond Future	10.03	69.8928	10.0297	69.8928	0.00
24/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	4818	6	4818	6	0.00
24/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	4886	6	4886	6	0.00
24/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	4852	6	4852	6	0.00
24/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	3480	3	3480	3	0.00
24/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	3453	3	3453	3	0.00
24/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3507	3	3507	3	0.00
24/02/2016	R210 On 05-May-16			Bond Future	180.25	180.6906	180.2483	180.6906	1,554.00
24/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4752	4	4752	4	0.00
24/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4762	4	4762	4	0.00
24/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4742	4	4742	4	0.00
24/02/2016	R210 On 04-August-16			Bond Future	183.68	184.1340	183.6813	184.1340	0.00
24/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2171	3	2171	3	0.00
24/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2181	3	2181	3	0.00
24/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2161	3	2161	3	0.00
24/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R211 On 05-May-16			Bond Future	137.63	137.6901	137.6317	137.6901	62.00
24/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1358	1	1358	1	0.00
24/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1368	1	1368	1	0.00
24/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1378	1	1378	1	0.00
24/02/2016	R211 On 04-August-16			Bond Future	138.52	138.5769	138.5160	138.5769	0.00
24/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1426	1	1426	1	0.00
24/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1446	2	1446	2	0.00
24/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1436	1	1436	1	0.00
24/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R211 On 04-August-16	137.07	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
24/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R212 On 05-May-16			Bond Future	142.52	142.5330	142.5206	142.5330	3,830.00
24/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
24/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2479	2	2479	2	0.00
24/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2489	2	2489	2	0.00
24/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2469	2	2469	2	0.00
24/02/2016	R212 On 04-August-16			Bond Future	143.33	143.3425	143.3285	143.3425	0.00
24/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	888	1	888	1	0.00
24/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	898	1	898	1	0.00
24/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	908	1	908	1	0.00
24/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
24/02/2016	R213 On 05-May-16			Bond Future	9.80	80.8969	9.8003	80.8969	48,117.00
24/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	267	0	267	0	0.00
24/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	282	0	282	0	0.00
24/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	274	0	274	0	0.00
24/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	7548	7	7548	7	0.00
24/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	7614	7	7614	7	0.00
24/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	7482	6	7482	6	0.00
24/02/2016	R213 On 04-August-16			Bond Future	9.86	82.4319	9.8636	82.4319	0.00
24/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1206	2	1206	2	0.00
24/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1172	2	1172	2	0.00
24/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1189	2	1189	2	0.00
24/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	7075	6	7075	6	0.00
24/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6967	6	6967	6	0.00
24/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	7021	6	7021	6	0.00
24/02/2016	R213 On 03-November-16			Bond Future	9.92	80.4684	9.9232	80.4684	0.00
24/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	4985	6	4985	6	0.00
24/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	4949	6	4949	6	0.00
24/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	4914	6	4914	6	0.00
24/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	3284	3	3284	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
24/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	3258	3	3258	3	0.00
24/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	3311	3	3311	3	0.00
24/02/2016	R214 On 05-May-16			Bond Future	10.02	70.4709	10.0221	70.4709	31,399.00
24/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	317	0	317	0	0.00
24/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	334	1	334	1	0.00
24/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	326	1	326	1	0.00
24/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	664	1	664	1	0.00
24/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	7644	7	7644	7	0.00
24/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7714	7	7714	7	0.00
24/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	7785	7	7785	7	0.00
24/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5752	5	5752	5	0.00
24/02/2016	R214 On 04-August-16			Bond Future	10.08	71.8081	10.0813	71.8081	0.00
24/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1439	2	1439	2	1,300.00
24/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	8222	9	8222	9	5,800.00
24/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1326	2	1326	2	0.00
24/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1363	2	1363	2	0.00
24/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1345	2	1345	2	0.00
24/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	452	1	452	1	1,300.00
24/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4217	5	4217	5	5,800.00
24/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	7137	6	7137	6	0.00
24/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	7250	6	7250	6	0.00
24/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6913	6	6913	6	0.00
24/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	951	1	951	1	0.00
24/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2807	2	2807	2	0.00
24/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	7193	6	7193	6	0.00
24/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11896	11	11896	11	0.00
24/02/2016	R214 On 03-November-16			Bond Future	10.14	69.8936	10.1370	69.8936	0.00
24/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	4920	6	4920	6	0.00
24/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	4989	6	4989	6	0.00
24/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	4954	6	4954	6	0.00
24/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3684	3	3684	3	0.00
24/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3655	3	3655	3	0.00
24/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3627	3	3627	3	0.00
24/02/2016	R248 On 05-May-16			Bond Future	10.12	90.3175	10.1198	90.3175	63,832.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	332	1	332	1	0.00
24/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	323	1	323	1	0.00
24/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	315	1	315	1	0.00
24/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	10667	9	10667	9	0.00
24/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	10760	9	10760	9	0.00
24/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	10574	9	10574	9	0.00
24/02/2016	R248 On 04-August-16			Bond Future	10.18	92.0312	10.1827	92.0312	0.00
24/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1495	2	1495	2	0.00
24/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1517	2	1517	2	0.00
24/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1475	2	1475	2	0.00
24/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9784	9	9784	9	0.00
24/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9860	9	9860	9	0.00
24/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9937	9	9937	9	0.00
24/02/2016	R248 On 03-November-16			Bond Future	10.24	89.3649	10.2420	89.3649	0.00
24/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	6027	7	6027	7	0.00
24/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	5984	7	5984	7	0.00
24/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	5942	7	5942	7	0.00
24/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4870	4	4870	4	0.00
24/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4833	4	4833	4	0.00
24/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4908	4	4908	4	0.00