



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
26/02/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	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
26/02/2016	2025 On 05-May-16			Bond Future	123.34	123.3492	123.3407	123.3492	4,606.00
26/02/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2025 On 05-May-16	126.00	Put	Bond Future	2659	3	2659	3	0.00
26/02/2016	2025 On 05-May-16	125.99	Put	Bond Future	2649	3	2649	3	0.00
26/02/2016	2025 On 05-May-16	126.01	Put	Bond Future	2669	3	2669	3	0.00
26/02/2016	2025 On 04-August-16			Bond Future	124.44	124.4472	124.4389	124.4472	0.00
26/02/2016	2025 On 04-August-16	123.85	Call	Bond Future	589	1	589	1	0.00
26/02/2016	2025 On 04-August-16	123.86	Call	Bond Future	579	1	579	1	0.00
26/02/2016	2025 On 04-August-16	123.87	Call	Bond Future	569	1	569	1	0.00
26/02/2016	2025 On 04-August-16	123.86	Put	Bond Future	0	0	0	0	0.00
26/02/2016	2025 On 04-August-16	123.87	Put	Bond Future	0	0	0	0	0.00
26/02/2016	2025 On 04-August-16	123.85	Put	Bond Future	0	0	0	0	0.00
26/02/2016	2030 On 05-May-16			Bond Future	9.75	89.6381	9.7500	89.6381	17,216.00
26/02/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2030 On 05-May-16	9.00	Put	Bond Future	5299	5	5299	5	0.00
26/02/2016	2030 On 05-May-16	8.99	Put	Bond Future	5373	5	5373	5	0.00
26/02/2016	2030 On 05-May-16	9.01	Put	Bond Future	5226	5	5226	5	0.00
26/02/2016	2030 On 04-August-16			Bond Future	9.82	87.3297	9.8210	87.3297	0.00
26/02/2016	2030 On 04-August-16	10.17	Call	Bond Future	2284	3	2284	3	0.00
26/02/2016	2030 On 04-August-16	10.17	Put	Bond Future	0	0	0	0	0.00
26/02/2016	2032 On 05-May-16			Bond Future	9.88	88.4310	9.8842	88.4310	9,231.00
26/02/2016	2032 On 05-May-16	8.99	Call	Bond Future	446	1	446	1	0.00
26/02/2016	2032 On 05-May-16	9.01	Call	Bond Future	468	1	468	1	0.00
26/02/2016	2032 On 05-May-16	9.00	Call	Bond Future	457	1	457	1	0.00
26/02/2016	2032 On 05-May-16	8.99	Put	Bond Future	7216	7	7216	7	0.00
26/02/2016	2032 On 05-May-16	9.01	Put	Bond Future	7078	7	7078	7	0.00
26/02/2016	2032 On 05-May-16	9.00	Put	Bond Future	7147	7	7147	7	0.00
26/02/2016	2032 On 04-August-16			Bond Future	9.95	90.1081	9.9533	90.1081	0.00
26/02/2016	2032 On 04-August-16	8.99	Call	Bond Future	1150	1	1150	1	0.00
26/02/2016	2032 On 04-August-16	9.01	Call	Bond Future	1183	1	1183	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
26/02/2016	2032 On 04-August-16	9.00	Call	Bond Future	1166	1	1166	1	0.00
26/02/2016	2032 On 04-August-16	9.00	Put	Bond Future	8305	8	8305	8	0.00
26/02/2016	2032 On 04-August-16	9.01	Put	Bond Future	8243	8	8243	8	0.00
26/02/2016	2032 On 04-August-16	8.99	Put	Bond Future	8368	8	8368	8	0.00
26/02/2016	2032 On 03-November-16			Bond Future	10.02	87.6845	10.0161	87.6845	0.00
26/02/2016	2032 On 03-November-16	10.28	Call	Bond Future	5452	6	5452	6	0.00
26/02/2016	2032 On 03-November-16	10.30	Call	Bond Future	5529	6	5529	6	0.00
26/02/2016	2032 On 03-November-16	10.29	Call	Bond Future	5490	6	5490	6	0.00
26/02/2016	2032 On 03-November-16	10.28	Put	Bond Future	3641	3	3641	3	0.00
26/02/2016	2032 On 03-November-16	10.29	Put	Bond Future	3611	3	3611	3	0.00
26/02/2016	2032 On 03-November-16	10.30	Put	Bond Future	3582	3	3582	3	0.00
26/02/2016	2033 On 05-May-16			Bond Future	103.08	102.7859	103.0768	102.7859	1,032.00
26/02/2016	2033 On 05-May-16	102.40	Call	Bond Future	677	0	677	0	0.00
26/02/2016	2033 On 05-May-16	102.41	Call	Bond Future	667	0	667	0	0.00
26/02/2016	2033 On 05-May-16	102.39	Call	Bond Future	687	0	687	0	0.00
26/02/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
26/02/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
26/02/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
26/02/2016	2037 On 05-May-16			Bond Future	10.00	89.7418	9.9982	89.7418	41,155.00
26/02/2016	2037 On 05-May-16	8.99	Call	Bond Future	372	0	372	0	0.00
26/02/2016	2037 On 05-May-16	9.01	Call	Bond Future	392	0	392	0	0.00
26/02/2016	2037 On 05-May-16	9.00	Call	Bond Future	382	0	382	0	0.00
26/02/2016	2037 On 05-May-16	9.00	Put	Bond Future	8726	8	8726	8	0.00
26/02/2016	2037 On 05-May-16	8.99	Put	Bond Future	8807	8	8807	8	0.00
26/02/2016	2037 On 05-May-16	9.01	Put	Bond Future	8646	8	8646	8	0.00
26/02/2016	2037 On 04-August-16			Bond Future	10.07	87.1849	10.0671	87.1849	0.00
26/02/2016	2037 On 04-August-16	9.26	Call	Bond Future	1615	2	1615	2	0.00
26/02/2016	2037 On 04-August-16	9.25	Call	Bond Future	1593	2	1593	2	0.00
26/02/2016	2037 On 04-August-16	9.24	Call	Bond Future	1572	2	1572	2	0.00
26/02/2016	2037 On 04-August-16	9.25	Put	Bond Future	8241	8	8241	8	0.00
26/02/2016	2037 On 04-August-16	9.24	Put	Bond Future	8306	8	8306	8	0.00
26/02/2016	2037 On 04-August-16	9.26	Put	Bond Future	8177	8	8177	8	0.00
26/02/2016	2037 On 03-November-16			Bond Future	10.12	88.8649	10.1249	88.8649	0.00
26/02/2016	2037 On 03-November-16	10.35	Call	Bond Future	5807	6	5807	6	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
26/02/2016	2037 On 03-November-16	10.37	Call	Bond Future	5889	6	5889	6	0.00
26/02/2016	2037 On 03-November-16	10.36	Call	Bond Future	5848	6	5848	6	0.00
26/02/2016	2037 On 03-November-16	10.36	Put	Bond Future	4093	4	4093	4	0.00
26/02/2016	2037 On 03-November-16	10.35	Put	Bond Future	4126	4	4126	4	0.00
26/02/2016	2037 On 03-November-16	10.37	Put	Bond Future	4061	4	4061	4	0.00
26/02/2016	2038 On 05-May-16			Bond Future	128.77	128.7824	128.7738	128.7824	19,067.00
26/02/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2038 On 05-May-16	130.99	Put	Bond Future	2216	2	2216	2	0.00
26/02/2016	2038 On 05-May-16	131.00	Put	Bond Future	2226	2	2226	2	0.00
26/02/2016	2038 On 05-May-16	131.01	Put	Bond Future	2236	2	2236	2	0.00
26/02/2016	2038 On 04-August-16			Bond Future	129.82	129.8273	129.8189	129.8273	0.00
26/02/2016	2038 On 04-August-16	129.31	Call	Bond Future	509	1	509	1	0.00
26/02/2016	2038 On 04-August-16	129.30	Call	Bond Future	519	1	519	1	0.00
26/02/2016	2038 On 04-August-16	129.32	Call	Bond Future	499	1	499	1	0.00
26/02/2016	2038 On 04-August-16	129.31	Put	Bond Future	0	0	0	0	0.00
26/02/2016	2038 On 04-August-16	129.32	Put	Bond Future	0	0	0	0	0.00
26/02/2016	2038 On 04-August-16	129.30	Put	Bond Future	0	0	0	0	0.00
26/02/2016	2040 On 05-May-16			Bond Future	10.07	93.2395	10.0737	93.2395	1,812.00
26/02/2016	2040 On 05-May-16	9.51	Call	Bond Future	1122	1	1122	1	0.00
26/02/2016	2040 On 05-May-16	9.50	Call	Bond Future	1100	1	1100	1	0.00
26/02/2016	2040 On 05-May-16	9.49	Call	Bond Future	1078	1	1078	1	0.00
26/02/2016	2040 On 05-May-16	9.50	Put	Bond Future	6043	6	6043	6	0.00
26/02/2016	2040 On 05-May-16	9.49	Put	Bond Future	6112	6	6112	6	0.00
26/02/2016	2040 On 05-May-16	9.51	Put	Bond Future	5976	6	5976	6	0.00
26/02/2016	2040 On 04-August-16			Bond Future	10.14	90.4984	10.1432	90.4984	0.00
26/02/2016	2040 On 04-August-16	9.50	Call	Bond Future	2134	2	2134	2	0.00
26/02/2016	2040 On 04-August-16	9.51	Call	Bond Future	2161	2	2161	2	0.00
26/02/2016	2040 On 04-August-16	9.49	Call	Bond Future	2108	2	2108	2	0.00
26/02/2016	2040 On 04-August-16	9.51	Put	Bond Future	7570	7	7570	7	0.00
26/02/2016	2040 On 04-August-16	9.50	Put	Bond Future	7633	7	7633	7	0.00
26/02/2016	2040 On 04-August-16	9.49	Put	Bond Future	7696	7	7696	7	0.00
26/02/2016	2044 On 05-May-16			Bond Future	10.07	90.5341	10.0667	90.5341	20,918.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2016	2044 On 05-May-16	9.00	Call	Bond Future	348	0	348	0	0.00
26/02/2016	2044 On 05-May-16	9.01	Call	Bond Future	357	0	357	0	0.00
26/02/2016	2044 On 05-May-16	8.99	Call	Bond Future	339	0	339	0	0.00
26/02/2016	2044 On 05-May-16	9.01	Put	Bond Future	9945	10	9945	10	0.00
26/02/2016	2044 On 05-May-16	8.99	Put	Bond Future	10126	10	10126	10	0.00
26/02/2016	2044 On 05-May-16	9.00	Put	Bond Future	10035	10	10035	10	0.00
26/02/2016	2044 On 04-August-16			Bond Future	10.13	87.8669	10.1335	87.8669	0.00
26/02/2016	2044 On 04-August-16	9.51	Call	Bond Future	2203	2	2203	2	0.00
26/02/2016	2044 On 04-August-16	9.50	Call	Bond Future	2175	2	2175	2	0.00
26/02/2016	2044 On 04-August-16	9.49	Call	Bond Future	2148	2	2148	2	0.00
26/02/2016	2044 On 04-August-16	9.50	Put	Bond Future	7647	7	7647	7	0.00
26/02/2016	2044 On 04-August-16	9.51	Put	Bond Future	7584	7	7584	7	0.00
26/02/2016	2044 On 04-August-16	9.49	Put	Bond Future	7711	7	7711	7	0.00
26/02/2016	2044 On 03-November-16			Bond Future	10.19	89.5601	10.1898	89.5601	0.00
26/02/2016	2044 On 03-November-16	10.42	Call	Bond Future	6285	7	6285	7	0.00
26/02/2016	2044 On 03-November-16	10.43	Call	Bond Future	6328	7	6328	7	0.00
26/02/2016	2044 On 03-November-16	10.41	Call	Bond Future	6241	6	6241	6	0.00
26/02/2016	2044 On 03-November-16	10.43	Put	Bond Future	4417	4	4417	4	0.00
26/02/2016	2044 On 03-November-16	10.42	Put	Bond Future	4451	4	4451	4	0.00
26/02/2016	2044 On 03-November-16	10.41	Put	Bond Future	4486	4	4486	4	0.00
26/02/2016	2046 On 05-May-16			Bond Future	127.75	127.4817	127.7494	127.4817	12,920.00
26/02/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2046 On 05-May-16	129.99	Put	Bond Future	2241	3	2241	3	0.00
26/02/2016	2046 On 05-May-16	130.00	Put	Bond Future	2251	3	2251	3	0.00
26/02/2016	2046 On 05-May-16	130.01	Put	Bond Future	2261	3	2261	3	0.00
26/02/2016	2046 On 04-August-16			Bond Future	130.18	129.9097	130.1830	129.9097	0.00
26/02/2016	2046 On 04-August-16	129.00	Call	Bond Future	1183	1	1183	1	0.00
26/02/2016	2046 On 04-August-16	129.01	Call	Bond Future	1173	1	1173	1	0.00
26/02/2016	2046 On 04-August-16	129.02	Call	Bond Future	1163	1	1163	1	0.00
26/02/2016	2046 On 04-August-16	129.01	Put	Bond Future	0	0	0	0	0.00
26/02/2016	2046 On 04-August-16	129.02	Put	Bond Future	0	0	0	0	0.00
26/02/2016	2046 On 04-August-16	129.00	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
26/02/2016	2050 On 05-May-16			Bond Future	136.70	136.7108	136.7018	136.7108	16,502.00
26/02/2016	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2050 On 05-May-16	138.00	Put	Bond Future	1298	1	1298	1	0.00
26/02/2016	2050 On 05-May-16	138.01	Put	Bond Future	1308	1	1308	1	0.00
26/02/2016	2050 On 05-May-16	137.99	Put	Bond Future	1288	1	1288	1	0.00
26/02/2016	2050 On 04-August-16			Bond Future	137.74	137.7466	137.7381	137.7466	0.00
26/02/2016	2050 On 04-August-16	139.12	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2050 On 04-August-16	139.14	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2050 On 04-August-16	139.13	Call	Bond Future	0	0	0	0	0.00
26/02/2016	2050 On 04-August-16	139.14	Put	Bond Future	1402	1	1402	1	0.00
26/02/2016	2050 On 04-August-16	139.13	Put	Bond Future	1392	1	1392	1	0.00
26/02/2016	2050 On 04-August-16	139.12	Put	Bond Future	1382	1	1382	1	0.00
26/02/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	AL37 On 05-May-16			Index Future	468.40	469.9770	468.4040	469.9770	2.00
26/02/2016	AL37 On 04-August-16			Index Future	477.19	478.7940	477.1920	478.7940	0.00
26/02/2016	AL7T On 05-May-16			Index Future	538.83	541.4500	538.8250	541.4500	0.00
26/02/2016	AL7T On 04-August-16			Index Future	548.94	551.6080	548.9350	551.6080	0.00
26/02/2016	ALBI On 05-May-16			Index Future	488.85	491.0620	488.8450	491.0620	510.00
26/02/2016	ALBI On 04-August-16			Index Future	498.02	500.2750	498.0170	500.2750	139.00
26/02/2016	ALBI On 03-November-16			Index Future	507.69	510.0100	507.6910	510.0100	0.00
26/02/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C040 On 31-January-40			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
26/02/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/02/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/02/2016	EL28 On 05-May-16			Bond Future	126.04	126.0460	126.0387	126.0460	0.00
26/02/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
26/02/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
26/02/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
26/02/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2971	3	2971	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
26/02/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2961	3	2961	3	0.00
26/02/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2951	3	2951	3	0.00
26/02/2016	EL28 On 04-August-16			Bond Future	128.44	128.4467	128.4398	128.4467	0.00
26/02/2016	EL28 On 04-August-16	126.86	Call	Bond Future	1580	2	1580	2	0.00
26/02/2016	EL28 On 04-August-16	126.87	Call	Bond Future	1570	2	1570	2	0.00
26/02/2016	EL28 On 04-August-16	126.88	Call	Bond Future	1560	2	1560	2	0.00
26/02/2016	EL28 On 04-August-16	126.87	Put	Bond Future	0	0	0	0	0.00
26/02/2016	EL28 On 04-August-16	126.88	Put	Bond Future	0	0	0	0	0.00
26/02/2016	EL28 On 04-August-16	126.86	Put	Bond Future	0	0	0	0	0.00
26/02/2016	ES33 On 05-May-16			Bond Future	10.82	75.7276	10.8226	75.7276	8,776.00
26/02/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
26/02/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
26/02/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
26/02/2016	ES33 On 05-May-16	9.99	Put	Bond Future	5439	5	5439	5	0.00
26/02/2016	ES33 On 05-May-16	10.00	Put	Bond Future	5370	5	5370	5	0.00
26/02/2016	ES33 On 05-May-16	10.01	Put	Bond Future	5301	5	5301	5	0.00
26/02/2016	ES33 On 04-August-16			Bond Future	10.92	77.1637	10.9176	77.1637	0.00
26/02/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
26/02/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
26/02/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
26/02/2016	ES33 On 04-August-16	10.24	Put	Bond Future	4314	4	4314	4	0.00
26/02/2016	ES33 On 04-August-16	10.26	Put	Bond Future	4181	4	4181	4	0.00
26/02/2016	ES33 On 04-August-16	10.25	Put	Bond Future	4248	4	4248	4	0.00
26/02/2016	ES33 On 03-November-16			Bond Future	11.01	74.8570	11.0086	74.8570	0.00
26/02/2016	ES33 On 03-November-16	11.31	Call	Bond Future	1778	2	1778	2	0.00
26/02/2016	ES33 On 03-November-16	11.29	Call	Bond Future	1662	2	1662	2	0.00
26/02/2016	ES33 On 03-November-16	11.30	Call	Bond Future	1720	2	1720	2	0.00
26/02/2016	ES33 On 03-November-16	11.29	Put	Bond Future	0	0	0	0	0.00
26/02/2016	ES33 On 03-November-16	11.31	Put	Bond Future	0	0	0	0	0.00
26/02/2016	ES33 On 03-November-16	11.30	Put	Bond Future	0	0	0	0	0.00
26/02/2016	ES42 On 05-May-16			Bond Future	10.95	79.8450	10.9482	79.8450	7,250.00
26/02/2016	GOVI On 05-May-16			GOVI	487.94	490.1240	487.9380	490.1240	487.00
26/02/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
26/02/2016	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
26/02/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
26/02/2016	GOVI On 05-May-16	517.99	Put	GOVI	300520	28	300520	28	0.00
26/02/2016	GOVI On 05-May-16	518.00	Put	GOVI	300620	28	300620	28	0.00
26/02/2016	GOVI On 05-May-16	518.01	Put	GOVI	300720	28	300720	28	0.00
26/02/2016	GOVI On 04-August-16			GOVI	497.09	499.3200	497.0940	499.3200	26.00
26/02/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
26/02/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
26/02/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
26/02/2016	GOVI On 04-August-16	521.01	Put	GOVI	239160	22	239160	22	0.00
26/02/2016	GOVI On 04-August-16	520.99	Put	GOVI	238960	22	238960	22	0.00
26/02/2016	GOVI On 04-August-16	521.00	Put	GOVI	239060	22	239060	22	0.00
26/02/2016	GOVI On 03-November-16			GOVI	506.75	509.0360	506.7500	509.0360	0.00
26/02/2016	GOVI On 03-November-16	476.11	Call	GOVI	306400	33	306400	33	0.00
26/02/2016	GOVI On 03-November-16	476.12	Call	GOVI	306300	33	306300	33	0.00
26/02/2016	GOVI On 03-November-16	476.13	Call	GOVI	306200	33	306200	33	0.00
26/02/2016	GOVI On 03-November-16	476.12	Put	GOVI	0	0	0	0	0.00
26/02/2016	GOVI On 03-November-16	476.13	Put	GOVI	0	0	0	0	0.00
26/02/2016	GOVI On 03-November-16	476.11	Put	GOVI	0	0	0	0	0.00
26/02/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/02/2016	IGOV On 05-May-16			Index Future	237.11	237.0950	237.1050	237.0950	975.00
26/02/2016	IGOV On 04-August-16			Index Future	241.57	241.5620	241.5730	241.5620	81.00
26/02/2016	IGOV On 03-November-16			Index Future	246.28	246.2810	246.2840	246.2810	0.00
26/02/2016	ILBI On 05-May-16			Index Future	642.69	642.6750	642.6930	642.6750	0.00
26/02/2016	ILBI On 04-August-16			Index Future	654.63	654.6150	654.6310	654.6150	157.00
26/02/2016	IS01 On 19-December-16			Interest Rate Swap	100.22	100.2180	100.2163	100.2180	0.00
26/02/2016	IS01 On 16-March-17			Interest Rate Swap	100.28	100.2804	100.2784	100.2804	0.00
26/02/2016	IS02 On 18-December-17			Interest Rate Swap	100.75	100.7538	100.7512	100.7538	0.00
26/02/2016	IS02 On 16-March-18			Interest Rate Swap	100.29	100.2977	100.2948	100.2977	0.00
26/02/2016	IS05 On 17-December-20			Interest Rate Swap	101.26	101.2656	101.2616	101.2656	0.00
26/02/2016	IS05 On 16-March-21			Interest Rate Swap	100.81	100.8128	100.8087	100.8128	0.00
26/02/2016	IS10 On 17-December-25			Interest Rate Swap	103.67	103.6787	103.6741	103.6787	0.00
26/02/2016	IS10 On 16-March-26			Interest Rate Swap	100.94	100.9458	100.9409	100.9458	0.00
26/02/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/02/2016	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
26/02/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/02/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/02/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
26/02/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.21	92.7900	7.2100	92.7900	0.00
26/02/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
26/02/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
26/02/2016	JBAF On 20-July-16			Jibar Tradeable Future	7.52	92.4800	7.5200	92.4800	0.00
26/02/2016	JBAF On 17-August-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
26/02/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.69	92.3100	7.6900	92.3100	0.00
26/02/2016	JBAF On 21-December-16			Jibar Tradeable Future	7.90	92.1000	7.9000	92.1000	0.00
26/02/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
26/02/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.20	91.8000	8.2000	91.8000	0.00
26/02/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.33	91.6700	8.3300	91.6700	0.00
26/02/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.41	91.5900	8.4100	91.5900	0.00
26/02/2016	R023 On 05-May-16			Bond Future	9.24	94.4271	9.2443	94.4271	9,781.00
26/02/2016	R023 On 05-May-16	8.25	Call	Bond Future	168	0	168	0	0.00
26/02/2016	R023 On 05-May-16	8.26	Call	Bond Future	172	0	172	0	0.00
26/02/2016	R023 On 05-May-16	8.24	Call	Bond Future	163	0	163	0	0.00
26/02/2016	R023 On 05-May-16	8.25	Put	Bond Future	5031	5	5031	5	0.00
26/02/2016	R023 On 05-May-16	8.26	Put	Bond Future	4985	5	4985	5	0.00
26/02/2016	R023 On 05-May-16	8.24	Put	Bond Future	5077	5	5077	5	0.00
26/02/2016	R023 On 04-August-16			Bond Future	9.32	96.2178	9.3211	96.2178	0.00
26/02/2016	R023 On 04-August-16	8.24	Call	Bond Future	495	1	495	1	0.00
26/02/2016	R023 On 04-August-16	8.25	Call	Bond Future	503	1	503	1	0.00
26/02/2016	R023 On 04-August-16	8.26	Call	Bond Future	512	1	512	1	0.00
26/02/2016	R023 On 04-August-16	8.25	Put	Bond Future	5591	5	5591	5	0.00
26/02/2016	R023 On 04-August-16	8.26	Put	Bond Future	5550	5	5550	5	0.00
26/02/2016	R023 On 04-August-16	8.24	Put	Bond Future	5632	5	5632	5	0.00
26/02/2016	R023 On 03-November-16			Bond Future	9.40	94.1392	9.3952	94.1392	0.00
26/02/2016	R023 On 03-November-16	9.73	Call	Bond Future	3510	4	3510	4	0.00
26/02/2016	R023 On 03-November-16	9.74	Call	Bond Future	3536	4	3536	4	0.00
26/02/2016	R023 On 03-November-16	9.75	Call	Bond Future	3562	4	3562	4	0.00
26/02/2016	R023 On 03-November-16	9.74	Put	Bond Future	2016	2	2016	2	0.00
26/02/2016	R023 On 03-November-16	9.75	Put	Bond Future	1999	2	1999	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
26/02/2016	R023 On 03-November-16	9.73	Put	Bond Future	2034	2	2034	2	0.00
26/02/2016	R035 On 05-May-16			Bond Future	9.95	93.1529	9.9452	93.1529	4,019.00
26/02/2016	R035 On 05-May-16	10.35	Call	Bond Future	3089	4	3089	4	0.00
26/02/2016	R035 On 05-May-16	10.37	Call	Bond Future	3238	4	3238	4	0.00
26/02/2016	R035 On 05-May-16	10.36	Call	Bond Future	3163	4	3163	4	0.00
26/02/2016	R035 On 05-May-16	10.35	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R035 On 04-August-16			Bond Future	10.01	94.9194	10.0103	94.9194	0.00
26/02/2016	R035 On 04-August-16	10.37	Call	Bond Future	2718	3	2718	3	0.00
26/02/2016	R035 On 04-August-16	10.36	Call	Bond Future	2644	3	2644	3	0.00
26/02/2016	R035 On 04-August-16	10.35	Call	Bond Future	2571	3	2571	3	0.00
26/02/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R035 On 04-August-16	10.35	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R186 On 05-May-16			Bond Future	9.36	112.1331	9.3643	112.1331	55,559.00
26/02/2016	R186 On 05-May-16	8.34	Call	Bond Future	246	0	246	0	0.00
26/02/2016	R186 On 05-May-16	9.25	Call	Bond Future	1873	2	1873	2	180.00
26/02/2016	R186 On 05-May-16	9.89	Call	Bond Future	4504	5	4504	5	0.00
26/02/2016	R186 On 05-May-16	8.35	Call	Bond Future	253	0	253	0	0.00
26/02/2016	R186 On 05-May-16	9.96	Call	Bond Future	4854	5	4854	5	0.00
26/02/2016	R186 On 05-May-16	9.86	Call	Bond Future	4357	5	4357	5	0.00
26/02/2016	R186 On 05-May-16	8.33	Call	Bond Future	239	0	239	0	0.00
26/02/2016	R186 On 05-May-16	8.75	Call	Bond Future	704	1	704	1	180.00
26/02/2016	R186 On 05-May-16	7.56	Call	Bond Future	18	0	18	0	0.00
26/02/2016	R186 On 05-May-16	8.85	Call	Bond Future	878	1	878	1	0.00
26/02/2016	R186 On 05-May-16	8.33	Put	Bond Future	7800	7	7800	7	0.00
26/02/2016	R186 On 05-May-16	9.89	Put	Bond Future	920	1	920	1	180.00
26/02/2016	R186 On 05-May-16	9.96	Put	Bond Future	805	1	805	1	5,000.00
26/02/2016	R186 On 05-May-16	9.86	Put	Bond Future	973	1	973	1	5,000.00
26/02/2016	R186 On 05-May-16	7.56	Put	Bond Future	13683	13	13683	13	0.00
26/02/2016	R186 On 05-May-16	8.35	Put	Bond Future	7661	7	7661	7	0.00
26/02/2016	R186 On 05-May-16	8.34	Put	Bond Future	7731	7	7731	7	0.00
26/02/2016	R186 On 05-May-16	8.85	Put	Bond Future	4550	4	4550	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
26/02/2016	R186 On 05-May-16	8.75	Put	Bond Future	5110	5	5110	5	1,900.00
26/02/2016	R186 On 05-May-16	9.25	Put	Bond Future	2674	2	2674	2	0.00
26/02/2016	R186 On 04-August-16			Bond Future	9.43	108.9557	9.4326	108.9557	0.00
26/02/2016	R186 On 04-August-16	8.51	Call	Bond Future	1027	1	1027	1	0.00
26/02/2016	R186 On 04-August-16	8.49	Call	Bond Future	995	1	995	1	0.00
26/02/2016	R186 On 04-August-16	8.50	Call	Bond Future	1011	1	1011	1	0.00
26/02/2016	R186 On 04-August-16	8.49	Put	Bond Future	7709	7	7709	7	0.00
26/02/2016	R186 On 04-August-16	8.50	Put	Bond Future	7650	7	7650	7	0.00
26/02/2016	R186 On 04-August-16	8.51	Put	Bond Future	7592	7	7592	7	0.00
26/02/2016	R197 On 05-May-16			Bond Future	294.12	294.1373	294.1164	294.1373	1,428.00
26/02/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R197 On 05-May-16	300.00	Put	Bond Future	5884	6	5884	6	0.00
26/02/2016	R197 On 05-May-16	300.01	Put	Bond Future	5894	6	5894	6	0.00
26/02/2016	R197 On 05-May-16	299.99	Put	Bond Future	5874	6	5874	6	0.00
26/02/2016	R197 On 04-August-16			Bond Future	293.23	293.2474	293.2270	293.2474	0.00
26/02/2016	R197 On 04-August-16	293.96	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R197 On 04-August-16	293.98	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R197 On 04-August-16	293.97	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R197 On 04-August-16	293.96	Put	Bond Future	733	1	733	1	0.00
26/02/2016	R197 On 04-August-16	293.97	Put	Bond Future	743	1	743	1	0.00
26/02/2016	R197 On 04-August-16	293.98	Put	Bond Future	753	1	753	1	0.00
26/02/2016	R202 On 05-May-16			Bond Future	241.43	241.4472	241.4306	241.4472	43,481.00
26/02/2016	R202 On 05-May-16	246.99	Call	Bond Future	1851	2	1851	2	0.00
26/02/2016	R202 On 05-May-16	247.01	Call	Bond Future	1845	2	1845	2	0.00
26/02/2016	R202 On 05-May-16	247.00	Call	Bond Future	1848	2	1848	2	0.00
26/02/2016	R202 On 05-May-16	247.00	Put	Bond Future	7418	7	7418	7	0.00
26/02/2016	R202 On 05-May-16	247.01	Put	Bond Future	7425	7	7425	7	0.00
26/02/2016	R202 On 05-May-16	246.99	Put	Bond Future	7411	7	7411	7	0.00
26/02/2016	R202 On 04-August-16			Bond Future	242.58	242.5973	242.5813	242.5973	0.00
26/02/2016	R202 On 04-August-16	243.26	Call	Bond Future	5383	5	5383	5	0.00
26/02/2016	R202 On 04-August-16	243.25	Call	Bond Future	5388	5	5388	5	0.00
26/02/2016	R202 On 04-August-16	243.24	Call	Bond Future	5393	5	5393	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/02/2016	R202 On 04-August-16	243.25	Put	Bond Future	6057	6	6057	6	0.00
26/02/2016	R202 On 04-August-16	243.24	Put	Bond Future	6051	6	6051	6	0.00
26/02/2016	R202 On 04-August-16	243.26	Put	Bond Future	6062	6	6062	6	0.00
26/02/2016	R203 On 05-May-16			Bond Future	8.36	101.2335	8.3609	101.2335	54,114.00
26/02/2016	R203 On 05-May-16	7.26	Call	Bond Future	5	0	5	0	0.00
26/02/2016	R203 On 05-May-16	7.24	Call	Bond Future	4	0	4	0	0.00
26/02/2016	R203 On 05-May-16	7.25	Call	Bond Future	4	0	4	0	0.00
26/02/2016	R203 On 05-May-16	7.24	Put	Bond Future	1420	1	1420	1	0.00
26/02/2016	R203 On 05-May-16	7.26	Put	Bond Future	1395	1	1395	1	0.00
26/02/2016	R203 On 05-May-16	7.25	Put	Bond Future	1408	1	1408	1	0.00
26/02/2016	R203 On 04-August-16			Bond Future	8.53	103.1533	8.5303	103.1533	0.00
26/02/2016	R203 On 04-August-16	7.24	Call	Bond Future	13	0	13	0	0.00
26/02/2016	R203 On 04-August-16	7.26	Call	Bond Future	14	0	14	0	0.00
26/02/2016	R203 On 04-August-16	7.25	Call	Bond Future	13	0	13	0	0.00
26/02/2016	R203 On 04-August-16	7.25	Put	Bond Future	1340	1	1340	1	0.00
26/02/2016	R203 On 04-August-16	7.26	Put	Bond Future	1330	1	1330	1	0.00
26/02/2016	R203 On 04-August-16	7.24	Put	Bond Future	1350	1	1350	1	0.00
26/02/2016	R203 On 03-November-16			Bond Future	8.73	100.9678	8.7325	100.9678	0.00
26/02/2016	R203 On 03-November-16	8.84	Call	Bond Future	332	0	332	0	0.00
26/02/2016	R203 On 03-November-16	8.86	Call	Bond Future	341	0	341	0	0.00
26/02/2016	R203 On 03-November-16	8.85	Call	Bond Future	336	0	336	0	0.00
26/02/2016	R203 On 03-November-16	8.84	Put	Bond Future	246	0	246	0	0.00
26/02/2016	R203 On 03-November-16	8.86	Put	Bond Future	238	0	238	0	0.00
26/02/2016	R203 On 03-November-16	8.85	Put	Bond Future	242	0	242	0	0.00
26/02/2016	R204 On 05-May-16			Bond Future	8.73	101.6306	8.7268	101.6306	33,079.00
26/02/2016	R204 On 05-May-16	7.76	Call	Bond Future	39	0	39	0	0.00
26/02/2016	R204 On 05-May-16	7.75	Call	Bond Future	38	0	38	0	0.00
26/02/2016	R204 On 05-May-16	7.74	Call	Bond Future	36	0	36	0	0.00
26/02/2016	R204 On 05-May-16	7.75	Put	Bond Future	2288	2	2288	2	0.00
26/02/2016	R204 On 05-May-16	7.76	Put	Bond Future	2266	2	2266	2	0.00
26/02/2016	R204 On 05-May-16	7.74	Put	Bond Future	2310	2	2310	2	0.00
26/02/2016	R204 On 04-August-16			Bond Future	8.86	99.5167	8.8579	99.5167	0.00
26/02/2016	R204 On 04-August-16	7.74	Call	Bond Future	110	0	110	0	0.00
26/02/2016	R204 On 04-August-16	7.75	Call	Bond Future	112	0	112	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
26/02/2016	R204 On 04-August-16	7.76	Call	Bond Future	114	0	114	0	0.00
26/02/2016	R204 On 04-August-16	7.75	Put	Bond Future	2439	2	2439	2	0.00
26/02/2016	R204 On 04-August-16	7.76	Put	Bond Future	2420	2	2420	2	0.00
26/02/2016	R204 On 04-August-16	7.74	Put	Bond Future	2458	2	2458	2	0.00
26/02/2016	R204 On 03-November-16			Bond Future	8.98	101.4339	8.9806	101.4339	0.00
26/02/2016	R204 On 03-November-16	9.21	Call	Bond Future	1145	1	1145	1	0.00
26/02/2016	R204 On 03-November-16	9.23	Call	Bond Future	1169	1	1169	1	0.00
26/02/2016	R204 On 03-November-16	9.22	Call	Bond Future	1157	1	1157	1	0.00
26/02/2016	R204 On 03-November-16	9.22	Put	Bond Future	711	1	711	1	0.00
26/02/2016	R204 On 03-November-16	9.21	Put	Bond Future	718	1	718	1	0.00
26/02/2016	R204 On 03-November-16	9.23	Put	Bond Future	705	1	705	1	0.00
26/02/2016	R207 On 05-May-16			Bond Future	8.94	97.3963	8.9365	97.3963	42,164.00
26/02/2016	R207 On 05-May-16	7.56	Call	Bond Future	23	0	23	0	43.00
26/02/2016	R207 On 05-May-16	7.85	Call	Bond Future	63	0	63	0	0.00
26/02/2016	R207 On 05-May-16	7.86	Call	Bond Future	65	0	65	0	0.00
26/02/2016	R207 On 05-May-16	7.84	Call	Bond Future	61	0	61	0	0.00
26/02/2016	R207 On 05-May-16	7.85	Put	Bond Future	3372	3	3372	3	0.00
26/02/2016	R207 On 05-May-16	7.86	Put	Bond Future	3343	3	3343	3	0.00
26/02/2016	R207 On 05-May-16	7.84	Put	Bond Future	3401	3	3401	3	0.00
26/02/2016	R207 On 05-May-16	7.56	Put	Bond Future	4239	4	4239	4	0.00
26/02/2016	R207 On 04-August-16			Bond Future	9.05	95.5989	9.0498	95.5989	0.00
26/02/2016	R207 On 04-August-16	8.00	Call	Bond Future	269	0	269	0	0.00
26/02/2016	R207 On 04-August-16	7.99	Call	Bond Future	264	0	264	0	0.00
26/02/2016	R207 On 04-August-16	8.01	Call	Bond Future	274	0	274	0	0.00
26/02/2016	R207 On 04-August-16	7.99	Put	Bond Future	3290	3	3290	3	0.00
26/02/2016	R207 On 04-August-16	8.01	Put	Bond Future	3242	3	3242	3	0.00
26/02/2016	R207 On 04-August-16	8.00	Put	Bond Future	3266	3	3266	3	0.00
26/02/2016	R208 On 05-May-16			Bond Future	9.07	92.0565	9.0721	92.0565	45,535.00
26/02/2016	R208 On 05-May-16	7.99	Call	Bond Future	89	0	89	0	0.00
26/02/2016	R208 On 05-May-16	8.01	Call	Bond Future	94	0	94	0	0.00
26/02/2016	R208 On 05-May-16	8.00	Call	Bond Future	91	0	91	0	0.00
26/02/2016	R208 On 05-May-16	8.00	Put	Bond Future	4125	4	4125	4	0.00
26/02/2016	R208 On 05-May-16	8.01	Put	Bond Future	4090	4	4090	4	0.00
26/02/2016	R208 On 05-May-16	7.99	Put	Bond Future	4161	4	4161	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
26/02/2016	R208 On 04-August-16			Bond Future	9.17	93.8023	9.1657	93.8023	0.00
26/02/2016	R208 On 04-August-16	7.99	Call	Bond Future	291	0	291	0	0.00
26/02/2016	R208 On 04-August-16	8.00	Call	Bond Future	296	0	296	0	0.00
26/02/2016	R208 On 04-August-16	8.01	Call	Bond Future	302	0	302	0	0.00
26/02/2016	R208 On 04-August-16	7.99	Put	Bond Future	4529	4	4529	4	0.00
26/02/2016	R208 On 04-August-16	8.00	Put	Bond Future	4497	4	4497	4	0.00
26/02/2016	R208 On 04-August-16	8.01	Put	Bond Future	4466	4	4466	4	0.00
26/02/2016	R208 On 03-November-16			Bond Future	9.25	92.2060	9.2509	92.2060	0.00
26/02/2016	R208 On 03-November-16	9.57	Call	Bond Future	2547	3	2547	3	0.00
26/02/2016	R208 On 03-November-16	9.59	Call	Bond Future	2587	3	2587	3	0.00
26/02/2016	R208 On 03-November-16	9.58	Call	Bond Future	2567	3	2567	3	0.00
26/02/2016	R208 On 03-November-16	9.57	Put	Bond Future	1486	1	1486	1	0.00
26/02/2016	R208 On 03-November-16	9.58	Put	Bond Future	1473	1	1473	1	0.00
26/02/2016	R208 On 03-November-16	9.59	Put	Bond Future	1460	1	1460	1	0.00
26/02/2016	R209 On 05-May-16			Bond Future	9.88	69.7060	9.8822	69.7060	31,873.00
26/02/2016	R209 On 05-May-16	9.00	Call	Bond Future	411	0	411	0	6,700.00
26/02/2016	R209 On 05-May-16	8.25	Call	Bond Future	45	0	45	0	6,700.00
26/02/2016	R209 On 05-May-16	8.99	Call	Bond Future	400	0	400	0	0.00
26/02/2016	R209 On 05-May-16	9.01	Call	Bond Future	421	0	421	0	0.00
26/02/2016	R209 On 05-May-16	9.01	Put	Bond Future	6456	6	6456	6	0.00
26/02/2016	R209 On 05-May-16	9.00	Put	Bond Future	6520	6	6520	6	0.00
26/02/2016	R209 On 05-May-16	8.25	Put	Bond Future	12019	12	12019	12	0.00
26/02/2016	R209 On 05-May-16	8.99	Put	Bond Future	6583	6	6583	6	0.00
26/02/2016	R209 On 04-August-16			Bond Future	9.94	71.0280	9.9422	71.0280	0.00
26/02/2016	R209 On 04-August-16	10.60	Call	Bond Future	5729	6	5729	6	5,760.00
26/02/2016	R209 On 04-August-16	9.24	Call	Bond Future	1508	2	1508	2	0.00
26/02/2016	R209 On 04-August-16	9.26	Call	Bond Future	1548	2	1548	2	0.00
26/02/2016	R209 On 04-August-16	9.25	Call	Bond Future	1528	2	1528	2	0.00
26/02/2016	R209 On 04-August-16	9.60	Call	Bond Future	2331	3	2331	3	5,760.00
26/02/2016	R209 On 04-August-16	9.26	Put	Bond Future	6150	6	6150	6	0.00
26/02/2016	R209 On 04-August-16	10.60	Put	Bond Future	1702	2	1702	2	0.00
26/02/2016	R209 On 04-August-16	9.24	Put	Bond Future	6253	6	6253	6	0.00
26/02/2016	R209 On 04-August-16	9.25	Put	Bond Future	6201	6	6201	6	0.00
26/02/2016	R209 On 04-August-16	9.60	Put	Bond Future	4583	4	4583	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
26/02/2016	R209 On 03-November-16			Bond Future	10.00	69.2452	9.9962	69.2452	0.00
26/02/2016	R209 On 03-November-16	10.24	Call	Bond Future	4926	5	4926	5	0.00
26/02/2016	R209 On 03-November-16	10.26	Call	Bond Future	4995	5	4995	5	0.00
26/02/2016	R209 On 03-November-16	10.25	Call	Bond Future	4960	5	4960	5	0.00
26/02/2016	R209 On 03-November-16	10.25	Put	Bond Future	3376	3	3376	3	0.00
26/02/2016	R209 On 03-November-16	10.26	Put	Bond Future	3349	3	3349	3	0.00
26/02/2016	R209 On 03-November-16	10.24	Put	Bond Future	3403	3	3403	3	0.00
26/02/2016	R210 On 05-May-16			Bond Future	180.21	180.2268	180.2143	180.2268	1,554.00
26/02/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R210 On 05-May-16	185.00	Put	Bond Future	4786	5	4786	5	0.00
26/02/2016	R210 On 05-May-16	185.01	Put	Bond Future	4796	5	4796	5	0.00
26/02/2016	R210 On 05-May-16	184.99	Put	Bond Future	4776	5	4776	5	0.00
26/02/2016	R210 On 04-August-16			Bond Future	183.65	183.6594	183.6472	183.6594	0.00
26/02/2016	R210 On 04-August-16	181.51	Call	Bond Future	2137	2	2137	2	0.00
26/02/2016	R210 On 04-August-16	181.50	Call	Bond Future	2147	2	2147	2	0.00
26/02/2016	R210 On 04-August-16	181.52	Call	Bond Future	2127	2	2127	2	0.00
26/02/2016	R210 On 04-August-16	181.50	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R210 On 04-August-16	181.52	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R210 On 04-August-16	181.51	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R211 On 05-May-16			Bond Future	137.60	137.6125	137.5998	137.6125	62.00
26/02/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R211 On 05-May-16	138.99	Put	Bond Future	1390	1	1390	1	0.00
26/02/2016	R211 On 05-May-16	139.00	Put	Bond Future	1400	1	1400	1	0.00
26/02/2016	R211 On 05-May-16	139.01	Put	Bond Future	1410	1	1410	1	0.00
26/02/2016	R211 On 04-August-16			Bond Future	138.48	138.4964	138.4839	138.4964	0.00
26/02/2016	R211 On 04-August-16	137.09	Call	Bond Future	1394	1	1394	1	0.00
26/02/2016	R211 On 04-August-16	137.07	Call	Bond Future	1414	1	1414	1	0.00
26/02/2016	R211 On 04-August-16	137.08	Call	Bond Future	1404	1	1404	1	0.00
26/02/2016	R211 On 04-August-16	137.09	Put	Bond Future	0	0	0	0	0.00
26/02/2016	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
26/02/2016	R211 On 04-August-16	137.08	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R212 On 05-May-16			Bond Future	142.57	142.5814	142.5713	142.5814	3,830.00
26/02/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
26/02/2016	R212 On 05-May-16	145.00	Put	Bond Future	2429	2	2429	2	0.00
26/02/2016	R212 On 05-May-16	145.01	Put	Bond Future	2439	2	2439	2	0.00
26/02/2016	R212 On 05-May-16	144.99	Put	Bond Future	2419	2	2419	2	0.00
26/02/2016	R212 On 04-August-16			Bond Future	143.38	143.3904	143.3805	143.3904	0.00
26/02/2016	R212 On 04-August-16	142.44	Call	Bond Future	941	1	941	1	0.00
26/02/2016	R212 On 04-August-16	142.43	Call	Bond Future	951	1	951	1	0.00
26/02/2016	R212 On 04-August-16	142.42	Call	Bond Future	961	1	961	1	0.00
26/02/2016	R212 On 04-August-16	142.42	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R212 On 04-August-16	142.44	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R212 On 04-August-16	142.43	Put	Bond Future	0	0	0	0	0.00
26/02/2016	R213 On 05-May-16			Bond Future	9.78	80.3397	9.7785	80.3397	48,117.00
26/02/2016	R213 On 05-May-16	8.74	Call	Bond Future	268	0	268	0	0.00
26/02/2016	R213 On 05-May-16	8.76	Call	Bond Future	283	0	283	0	0.00
26/02/2016	R213 On 05-May-16	8.75	Call	Bond Future	275	0	275	0	0.00
26/02/2016	R213 On 05-May-16	8.75	Put	Bond Future	7406	7	7406	7	0.00
26/02/2016	R213 On 05-May-16	8.74	Put	Bond Future	7473	7	7473	7	0.00
26/02/2016	R213 On 05-May-16	8.76	Put	Bond Future	7340	7	7340	7	0.00
26/02/2016	R213 On 04-August-16			Bond Future	9.84	81.8632	9.8410	81.8632	0.00
26/02/2016	R213 On 04-August-16	9.01	Call	Bond Future	1228	1	1228	1	0.00
26/02/2016	R213 On 04-August-16	8.99	Call	Bond Future	1194	1	1194	1	0.00
26/02/2016	R213 On 04-August-16	9.00	Call	Bond Future	1211	1	1211	1	0.00
26/02/2016	R213 On 04-August-16	8.99	Put	Bond Future	6951	7	6951	7	0.00
26/02/2016	R213 On 04-August-16	9.01	Put	Bond Future	6843	6	6843	6	0.00
26/02/2016	R213 On 04-August-16	9.00	Put	Bond Future	6897	7	6897	7	0.00
26/02/2016	R213 On 03-November-16			Bond Future	9.90	79.8887	9.9004	79.8887	0.00
26/02/2016	R213 On 03-November-16	10.20	Call	Bond Future	5055	5	5055	5	0.00
26/02/2016	R213 On 03-November-16	10.19	Call	Bond Future	5019	5	5019	5	0.00
26/02/2016	R213 On 03-November-16	10.18	Call	Bond Future	4984	5	4984	5	0.00
26/02/2016	R213 On 03-November-16	10.19	Put	Bond Future	3209	3	3209	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
26/02/2016	R213 On 03-November-16	10.20	Put	Bond Future	3184	3	3184	3	0.00
26/02/2016	R213 On 03-November-16	10.18	Put	Bond Future	3236	3	3236	3	0.00
26/02/2016	R214 On 05-May-16			Bond Future	9.97	69.8981	9.9748	69.8981	31,399.00
26/02/2016	R214 On 05-May-16	8.99	Call	Bond Future	339	0	339	0	0.00
26/02/2016	R214 On 05-May-16	9.01	Call	Bond Future	357	0	357	0	0.00
26/02/2016	R214 On 05-May-16	9.00	Call	Bond Future	348	0	348	0	0.00
26/02/2016	R214 On 05-May-16	9.30	Call	Bond Future	708	1	708	1	0.00
26/02/2016	R214 On 05-May-16	9.01	Put	Bond Future	7352	7	7352	7	0.00
26/02/2016	R214 On 05-May-16	9.00	Put	Bond Future	7421	7	7421	7	0.00
26/02/2016	R214 On 05-May-16	8.99	Put	Bond Future	7491	7	7491	7	0.00
26/02/2016	R214 On 05-May-16	9.30	Put	Bond Future	5481	5	5481	5	0.00
26/02/2016	R214 On 04-August-16			Bond Future	10.03	71.2236	10.0326	71.2236	0.00
26/02/2016	R214 On 04-August-16	9.30	Call	Bond Future	1515	2	1515	2	1,300.00
26/02/2016	R214 On 04-August-16	11.30	Call	Bond Future	8472	9	8472	9	5,800.00
26/02/2016	R214 On 04-August-16	9.24	Call	Bond Future	1397	2	1397	2	0.00
26/02/2016	R214 On 04-August-16	9.26	Call	Bond Future	1436	2	1436	2	0.00
26/02/2016	R214 On 04-August-16	9.25	Call	Bond Future	1417	2	1417	2	0.00
26/02/2016	R214 On 04-August-16	8.55	Call	Bond Future	480	1	480	1	1,300.00
26/02/2016	R214 On 04-August-16	10.30	Call	Bond Future	4388	5	4388	5	5,800.00
26/02/2016	R214 On 04-August-16	9.26	Put	Bond Future	6888	7	6888	7	0.00
26/02/2016	R214 On 04-August-16	9.24	Put	Bond Future	7000	7	7000	7	0.00
26/02/2016	R214 On 04-August-16	9.30	Put	Bond Future	6668	6	6668	6	0.00
26/02/2016	R214 On 04-August-16	11.30	Put	Bond Future	880	1	880	1	0.00
26/02/2016	R214 On 04-August-16	10.30	Put	Bond Future	2656	3	2656	3	0.00
26/02/2016	R214 On 04-August-16	9.25	Put	Bond Future	6944	7	6944	7	0.00
26/02/2016	R214 On 04-August-16	8.55	Put	Bond Future	11602	11	11602	11	0.00
26/02/2016	R214 On 03-November-16			Bond Future	10.09	69.2978	10.0874	69.2978	0.00
26/02/2016	R214 On 03-November-16	10.33	Call	Bond Future	5092	5	5092	5	0.00
26/02/2016	R214 On 03-November-16	10.35	Call	Bond Future	5163	5	5163	5	0.00
26/02/2016	R214 On 03-November-16	10.34	Call	Bond Future	5127	5	5127	5	0.00
26/02/2016	R214 On 03-November-16	10.33	Put	Bond Future	3532	3	3532	3	0.00
26/02/2016	R214 On 03-November-16	10.34	Put	Bond Future	3504	3	3504	3	0.00
26/02/2016	R214 On 03-November-16	10.35	Put	Bond Future	3476	3	3476	3	0.00
26/02/2016	R248 On 05-May-16			Bond Future	10.06	89.5957	10.0621	89.5957	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
26/02/2016	R248 On 05-May-16	9.01	Call	Bond Future	363	0	363	0	0.00
26/02/2016	R248 On 05-May-16	9.00	Call	Bond Future	354	0	354	0	0.00
26/02/2016	R248 On 05-May-16	8.99	Call	Bond Future	344	0	344	0	0.00
26/02/2016	R248 On 05-May-16	9.00	Put	Bond Future	10213	10	10213	10	0.00
26/02/2016	R248 On 05-May-16	8.99	Put	Bond Future	10306	10	10306	10	0.00
26/02/2016	R248 On 05-May-16	9.01	Put	Bond Future	10121	10	10121	10	0.00
26/02/2016	R248 On 04-August-16			Bond Future	10.12	91.2947	10.1232	91.2947	0.00
26/02/2016	R248 On 04-August-16	9.25	Call	Bond Future	1599	2	1599	2	0.00
26/02/2016	R248 On 04-August-16	9.26	Call	Bond Future	1622	2	1622	2	0.00
26/02/2016	R248 On 04-August-16	9.24	Call	Bond Future	1577	2	1577	2	0.00
26/02/2016	R248 On 04-August-16	9.26	Put	Bond Future	9396	9	9396	9	0.00
26/02/2016	R248 On 04-August-16	9.25	Put	Bond Future	9470	9	9470	9	0.00
26/02/2016	R248 On 04-August-16	9.24	Put	Bond Future	9546	9	9546	9	0.00
26/02/2016	R248 On 03-November-16			Bond Future	10.18	88.6141	10.1812	88.6141	0.00
26/02/2016	R248 On 03-November-16	10.39	Call	Bond Future	6291	7	6291	7	0.00
26/02/2016	R248 On 03-November-16	10.38	Call	Bond Future	6248	6	6248	6	0.00
26/02/2016	R248 On 03-November-16	10.37	Call	Bond Future	6204	6	6204	6	0.00
26/02/2016	R248 On 03-November-16	10.38	Put	Bond Future	4635	4	4635	4	0.00
26/02/2016	R248 On 03-November-16	10.39	Put	Bond Future	4599	4	4599	4	0.00
26/02/2016	R248 On 03-November-16	10.37	Put	Bond Future	4671	5	4671	5	0.00