



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	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
19/01/2016	2025 On 04-February-16			Bond Future	121.70	121.5031	121.6963	121.5031	2,111.00
19/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4294	4	4294	4	0.00
19/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4304	4	4304	4	0.00
19/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4314	5	4314	5	0.00
19/01/2016	2025 On 05-May-16			Bond Future	123.86	123.6663	123.8624	123.6663	2,308.00
19/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2138	2	2138	2	0.00
19/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2148	2	2148	2	0.00
19/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2128	2	2128	2	0.00
19/01/2016	2030 On 04-February-16			Bond Future	10.09	83.8666	10.0879	83.8666	14,792.00
19/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	9485	10	9485	10	0.00
19/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	9562	10	9562	10	0.00
19/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	9409	10	9409	10	0.00
19/01/2016	2030 On 05-May-16			Bond Future	10.18	85.3723	10.1787	85.3723	0.00
19/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	8136	9	8136	9	0.00
19/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	8210	9	8210	9	0.00
19/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	8063	9	8063	9	0.00
19/01/2016	2032 On 04-February-16			Bond Future	10.20	86.7461	10.2033	86.7461	8,437.00
19/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	3	0	3	0	0.00
19/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	8	0	8	0	0.00
19/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	6625	8	6625	8	22.00
19/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	7399	8	7399	8	22.00
19/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	11441	12	11441	12	0.00
19/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	11358	12	11358	12	0.00
19/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	11525	12	11525	12	0.00
19/01/2016	2032 On 05-May-16			Bond Future	10.29	84.1460	10.2923	84.1460	0.00
19/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	332	0	332	0	0.00
19/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	318	0	318	0	0.00
19/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	325	0	325	0	0.00
19/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9940	11	9940	11	0.00
19/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	9794	11	9794	11	0.00
19/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9867	11	9867	11	0.00
19/01/2016	2032 On 04-August-16			Bond Future	10.37	85.7643	10.3721	85.7643	0.00
19/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	722	1	722	1	0.00
19/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	744	1	744	1	0.00
19/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	733	1	733	1	0.00
19/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10757	12	10757	12	0.00
19/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10689	11	10689	11	0.00
19/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10826	12	10826	12	0.00
19/01/2016	2033 On 04-February-16			Bond Future	102.57	102.5793	102.5737	102.5793	185.00
19/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	164	0	164	0	0.00
19/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	174	0	174	0	0.00
19/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	184	0	184	0	0.00
19/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
19/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
19/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
19/01/2016	2033 On 05-May-16			Bond Future	103.42	103.4303	103.4241	103.4303	160.00
19/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	1024	1	1024	1	0.00
19/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	1014	1	1014	1	0.00
19/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	1034	1	1034	1	0.00
19/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
19/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
19/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
19/01/2016	2037 On 04-February-16			Bond Future	10.28	84.0144	10.2818	84.0144	51,134.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	13	0	13	0	0.00
19/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	4	0	4	0	0.00
19/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12832	14	12832	14	0.00
19/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12738	14	12738	14	0.00
19/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7895	9	7895	9	16.00
19/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12925	14	12925	14	0.00
19/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6793	8	6793	8	16.00
19/01/2016	2037 On 05-May-16			Bond Future	10.37	85.5227	10.3670	85.5227	14.00
19/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	296	0	296	0	0.00
19/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	303	0	303	0	0.00
19/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	310	0	310	0	0.00
19/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	11439	12	11439	12	0.00
19/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11522	12	11522	12	0.00
19/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	11356	12	11356	12	0.00
19/01/2016	2037 On 04-August-16			Bond Future	10.45	82.9077	10.4451	82.9077	0.00
19/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1058	1	1058	1	0.00
19/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1043	1	1043	1	0.00
19/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1028	1	1028	1	0.00
19/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10515	11	10515	11	0.00
19/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10444	11	10444	11	0.00
19/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10587	11	10587	11	0.00
19/01/2016	2038 On 04-February-16			Bond Future	127.05	127.0623	127.0550	127.0623	17,818.00
19/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	3955	4	3955	4	0.00
19/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	3945	4	3945	4	0.00
19/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	3935	4	3935	4	0.00
19/01/2016	2038 On 05-May-16			Bond Future	129.32	129.3242	129.3165	129.3242	280.00
19/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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19/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	1674	2	1674	2	0.00
19/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	1684	2	1684	2	0.00
19/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	1694	2	1694	2	0.00
19/01/2016	2040 On 04-February-16			Bond Future	10.36	87.2083	10.3569	87.2083	1,820.00
19/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	13	0	13	0	0.00
19/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	15	0	15	0	0.00
19/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	14	0	14	0	0.00
19/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	7257	8	7257	8	0.00
19/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	7168	8	7168	8	0.00
19/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	7347	8	7347	8	0.00
19/01/2016	2040 On 05-May-16			Bond Future	10.44	88.7740	10.4426	88.7740	0.00
19/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	812	1	812	1	0.00
19/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	797	1	797	1	0.00
19/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	781	1	781	1	0.00
19/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8698	10	8698	10	0.00
19/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8624	10	8624	10	0.00
19/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8773	10	8773	10	0.00
19/01/2016	2040 On 04-August-16			Bond Future	10.52	85.9710	10.5215	85.9710	0.00
19/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1416	1	1416	1	0.00
19/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1435	1	1435	1	0.00
19/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1398	1	1398	1	0.00
19/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9837	11	9837	11	0.00
19/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9907	11	9907	11	0.00
19/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9979	11	9979	11	0.00
19/01/2016	2044 On 04-February-16			Bond Future	10.34	84.6661	10.3413	84.6661	20,089.00
19/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	28	0	28	0	0.00
19/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11832	13	11832	13	0.00
19/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	6468	8	6468	8	0.00
19/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	12031	13	12031	13	0.00
19/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11931	13	11931	13	0.00

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19/01/2016	2044 On 05-May-16			Bond Future	10.42	86.1861	10.4238	86.1861	400.00
19/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	275	0	275	0	0.00
19/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	288	0	288	0	0.00
19/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	282	0	282	0	0.00
19/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12755	14	12755	14	0.00
19/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12940	14	12940	14	0.00
19/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12847	14	12847	14	0.00
19/01/2016	2044 On 04-August-16			Bond Future	10.50	83.4587	10.4995	83.4587	0.00
19/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1474	1	1474	1	0.00
19/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1454	1	1454	1	0.00
19/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1435	1	1435	1	0.00
19/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9837	11	9837	11	0.00
19/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9910	11	9910	11	0.00
19/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9766	11	9766	11	0.00
19/01/2016	2046 On 04-February-16			Bond Future	128.17	128.1739	128.1667	128.1739	12,126.00
19/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	177	0	177	0	0.00
19/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	167	0	167	0	0.00
19/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	157	0	157	0	0.00
19/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
19/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
19/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
19/01/2016	2046 On 05-May-16			Bond Future	129.02	129.0261	129.0183	129.0261	513.00
19/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	972	1	972	1	0.00
19/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	982	1	982	1	0.00
19/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	992	1	992	1	0.00
19/01/2016	2050 On 04-February-16			Bond Future	136.70	136.7063	136.6987	136.7063	13,364.00
19/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1311	1	1311	1	0.00
19/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1301	1	1301	1	0.00

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19/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	1291	1	1291	1	0.00
19/01/2016	2050 On 05-May-16			Bond Future	139.13	139.1400	139.1317	139.1400	1,937.00
19/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	1142	1	1142	1	0.00
19/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	1122	1	1122	1	0.00
19/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	1132	1	1132	1	0.00
19/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
19/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
19/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
19/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	AL37 On 04-February-16			Index Future	452.06	450.2750	452.0620	450.2750	2.00
19/01/2016	AL37 On 05-May-16			Index Future	460.17	458.3580	460.1740	458.3580	0.00
19/01/2016	AL7T On 04-February-16			Index Future	514.43	510.9470	514.4250	510.9470	0.00
19/01/2016	AL7T On 05-May-16			Index Future	523.66	520.1190	523.6560	520.1190	0.00
19/01/2016	ALBI On 04-February-16			Index Future	467.81	464.0050	467.8130	464.0050	660.00
19/01/2016	ALBI On 05-May-16			Index Future	476.21	472.3340	476.2070	472.3340	0.00
19/01/2016	ALBI On 04-August-16			Index Future	485.25	481.3140	485.2540	481.3140	0.00
19/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C186 On 21-December-26			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
19/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/01/2016	EL28 On 04-February-16			Bond Future	126.21	126.2143	126.2086	126.2143	0.00
19/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2791	3	2791	3	0.00
19/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2801	3	2801	3	0.00
19/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2781	3	2781	3	0.00
19/01/2016	EL28 On 05-May-16			Bond Future	126.88	126.8862	126.8798	126.8862	0.00
19/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2120	2	2120	2	0.00
19/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2130	2	2130	2	0.00
19/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2110	2	2110	2	0.00
19/01/2016	ES33 On 04-February-16			Bond Future	11.10	74.6489	11.0988	74.6489	8,710.00
19/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	7139	8	7139	8	0.00
19/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	7001	8	7001	8	0.00
19/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	7070	8	7070	8	0.00
19/01/2016	ES33 On 05-May-16			Bond Future	11.21	72.1978	11.2128	72.1978	0.00
19/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7725	9	7725	9	0.00
19/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7656	8	7656	8	0.00
19/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7794	9	7794	9	0.00
19/01/2016	ES33 On 04-August-16			Bond Future	11.32	73.5861	11.3183	73.5861	0.00
19/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
19/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
19/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
19/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6696	8	6696	8	0.00
19/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6563	7	6563	7	0.00
19/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6630	7	6630	7	0.00
19/01/2016	ES42 On 04-February-16			Bond Future	11.21	78.7377	11.2127	78.7377	2,750.00
19/01/2016	ES42 On 05-May-16			Bond Future	11.33	75.8888	11.3260	75.8888	4,500.00
19/01/2016	GOVI On 04-February-16			GOVI	467.73	464.3050	467.7280	464.3050	483.00
19/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
19/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
19/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
19/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	442720	48	442720	48	0.00
19/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	442820	48	442820	48	0.00
19/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	442620	48	442620	48	0.00
19/01/2016	GOVI On 05-May-16			GOVI	476.12	472.6390	476.1220	472.6390	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
19/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
19/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
19/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	418680	45	418680	45	0.00
19/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	418780	45	418780	45	0.00
19/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	418880	45	418880	45	0.00
19/01/2016	GOVI On 04-August-16			GOVI	485.17	481.6250	485.1660	481.6250	0.00
19/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
19/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
19/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
19/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	358440	39	358440	39	0.00
19/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	358240	39	358240	39	0.00
19/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	358340	39	358340	39	0.00
19/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/01/2016	IGOV On 04-February-16			Index Future	234.14	234.1520	234.1350	234.1520	1,039.00
19/01/2016	IGOV On 05-May-16			Index Future	238.30	238.3210	238.3020	238.3210	21.00
19/01/2016	IGOV On 04-August-16			Index Future	242.82	242.8450	242.8220	242.8450	0.00
19/01/2016	ILBI On 04-February-16			Index Future	634.28	634.3340	634.2830	634.3340	157.00
19/01/2016	ILBI On 05-May-16			Index Future	645.07	645.1210	645.0690	645.1210	0.00
19/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.38	100.4082	100.3813	100.4082	0.00
19/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.51	100.5427	100.5091	100.5427	0.00
19/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.35	101.4199	101.3540	101.4199	0.00
19/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.98	101.0569	100.9799	101.0569	0.00
19/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.33	103.5425	103.3283	103.5425	0.00
19/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.97	103.1951	102.9710	103.1951	0.00
19/01/2016	IS10 On 17-December-25			Interest Rate Swap	107.00	107.3778	106.9976	107.3778	0.00
19/01/2016	IS10 On 16-March-26			Interest Rate Swap	104.41	104.7990	104.4051	104.7990	0.00
19/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
19/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.68	93.2700	6.6800	93.2700	0.00
19/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.02	92.9700	7.0200	92.9700	2,000.00
19/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.27	92.7000	7.2700	92.7000	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
19/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.40	92.6100	7.4000	92.6100	0.00
19/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.48	92.5400	7.4800	92.5400	0.00
19/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
19/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.04	91.9700	8.0400	91.9700	0.00
19/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.34	91.6700	8.3400	91.6700	0.00
19/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.56	91.4600	8.5600	91.4600	0.00
19/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.76	91.2600	8.7600	91.2600	500.00
19/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.91	91.1100	8.9100	91.1100	0.00
19/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	9.06	90.9500	9.0600	90.9500	0.00
19/01/2016	R023 On 04-February-16			Bond Future	9.64	93.4199	9.6394	93.4199	12,596.00
19/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	8236	9	8236	9	0.00
19/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	8184	9	8184	9	0.00
19/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	8131	9	8131	9	0.00
19/01/2016	R023 On 05-May-16			Bond Future	9.75	91.1671	9.7498	91.1671	0.00
19/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	110	0	110	0	0.00
19/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	107	0	107	0	0.00
19/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	105	0	105	0	0.00
19/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	7326	8	7326	8	0.00
19/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	7279	8	7279	8	0.00
19/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	7374	8	7374	8	0.00
19/01/2016	R023 On 04-August-16			Bond Future	9.85	92.9198	9.8473	92.9198	0.00
19/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	283	0	283	0	0.00
19/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	288	0	288	0	0.00
19/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	293	0	293	0	0.00
19/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7754	8	7754	8	0.00
19/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7799	8	7799	8	0.00
19/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7710	8	7710	8	0.00
19/01/2016	R035 On 04-February-16			Bond Future	10.36	10.3550	10.3550	10.3550	3,249.00
19/01/2016	R035 On 04-February-16	103.99	Call	Bond Future	79342	0	79342	0	0.00
19/01/2016	R035 On 04-February-16	104.00	Call	Bond Future	79343	0	79343	0	0.00
19/01/2016	R035 On 04-February-16	104.01	Call	Bond Future	79344	0	79344	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
19/01/2016	R035 On 04-February-16	104.00	Put	Bond Future	0	0	0	0	0.00
19/01/2016	R035 On 04-February-16	104.01	Put	Bond Future	0	0	0	0	0.00
19/01/2016	R035 On 04-February-16	103.99	Put	Bond Future	0	0	0	0	0.00
19/01/2016	R035 On 05-May-16			Bond Future	10.36	10.3550	10.3550	10.3550	0.00
19/01/2016	R035 On 05-May-16	10.35	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R035 On 05-May-16	10.37	Call	Bond Future	111	0	111	0	0.00
19/01/2016	R035 On 05-May-16	10.36	Call	Bond Future	37	0	37	0	0.00
19/01/2016	R035 On 05-May-16	10.35	Put	Bond Future	37	0	37	0	0.00
19/01/2016	R035 On 05-May-16	10.36	Put	Bond Future	0	0	0	0	0.00
19/01/2016	R035 On 05-May-16	10.37	Put	Bond Future	0	0	0	0	0.00
19/01/2016	R035 On 04-August-16			Bond Future	10.36	10.3550	10.3550	10.3550	0.00
19/01/2016	R035 On 04-August-16	10.36	Call	Bond Future	37	0	37	0	0.00
19/01/2016	R035 On 04-August-16	10.37	Call	Bond Future	111	0	111	0	0.00
19/01/2016	R035 On 04-August-16	10.35	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R035 On 04-August-16	10.36	Put	Bond Future	0	0	0	0	0.00
19/01/2016	R035 On 04-August-16	10.37	Put	Bond Future	0	0	0	0	0.00
19/01/2016	R035 On 04-August-16	10.35	Put	Bond Future	37	0	37	0	0.00
19/01/2016	R186 On 04-February-16			Bond Future	9.75	105.6113	9.7492	105.6113	63,411.00
19/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
19/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	0	0	0	0	350.00
19/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	2	0	2	0	0.00
19/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	75	0	75	0	0.00
19/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	5	0	5	0	0.00
19/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
19/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	0	0	0	0	680.00
19/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	1	0	1	0	0.00
19/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	3	0	3	0	0.00
19/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	1	0	1	0	0.00
19/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	5	0	5	0	0.00
19/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13769	15	13769	15	0.00
19/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	9428	10	9428	10	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
19/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3925	5	3925	5	700.00
19/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	7153	8	7153	8	11,695.00
19/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16982	18	16982	18	0.00
19/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	17150	18	17150	18	0.00
19/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	6411	7	6411	7	0.00
19/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	17066	18	17066	18	0.00
19/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7904	9	7904	9	340.00
19/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	7527	8	7527	8	5,000.00
19/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6781	8	6781	8	5,000.00
19/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9813	11	9813	11	0.00
19/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	6559	7	6559	7	33.00
19/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12803	14	12803	14	0.00
19/01/2016	R186 On 05-May-16			Bond Future	9.84	107.5073	9.8442	107.5073	10.00
19/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	160	0	160	0	0.00
19/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	156	0	156	0	0.00
19/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	164	0	164	0	0.00
19/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	413	0	413	0	0.00
19/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	513	0	513	0	0.00
19/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	17	0	17	0	0.00
19/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10996	12	10996	12	0.00
19/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10851	12	10851	12	0.00
19/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16961	18	16961	18	0.00
19/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10924	12	10924	12	0.00
19/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	8098	9	8098	9	1,900.00
19/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	7464	8	7464	8	5,350.00
19/01/2016	R186 On 04-August-16			Bond Future	9.93	104.2699	9.9283	104.2699	0.00
19/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	562	0	562	0	0.00
19/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	580	0	580	0	0.00
19/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	571	0	571	0	0.00
19/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	10591	11	10591	11	0.00
19/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	10525	11	10525	11	0.00
19/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	10460	11	10460	11	0.00
19/01/2016	R197 On 04-February-16			Bond Future	288.84	289.0445	288.8376	289.0445	713.00
19/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	8162	8	8162	8	0.00
19/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	8172	8	8172	8	0.00
19/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	8152	8	8152	8	0.00
19/01/2016	R197 On 05-May-16			Bond Future	293.98	294.1904	293.9788	294.1904	258.00
19/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	6031	6	6031	6	0.00
19/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	6021	6	6021	6	0.00
19/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	6011	6	6011	6	0.00
19/01/2016	R202 On 04-February-16			Bond Future	239.00	239.0145	239.0007	239.0145	42,944.00
19/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	989	1	989	1	0.00
19/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	999	1	999	1	0.00
19/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	1009	1	1009	1	0.00
19/01/2016	R202 On 05-May-16			Bond Future	243.25	243.2699	243.2547	243.2699	336.00
19/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	3745	4	3745	4	0.00
19/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	3755	4	3755	4	0.00
19/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	3735	4	3735	4	0.00
19/01/2016	R203 On 04-February-16			Bond Future	8.60	102.6526	8.5993	102.6526	19,704.00
19/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	2010	2	2010	2	0.00
19/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1995	2	1995	2	0.00
19/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1980	2	1980	2	0.00
19/01/2016	R203 On 05-May-16			Bond Future	8.86	100.3251	8.8561	100.3251	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
19/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	9	0	9	0	0.00
19/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	10	0	10	0	0.00
19/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	10	0	10	0	0.00
19/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	2017	2	2017	2	0.00
19/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	2042	2	2042	2	0.00
19/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	2030	2	2030	2	0.00
19/01/2016	R203 On 04-August-16			Bond Future	9.12	102.2541	9.1210	102.2541	0.00
19/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	22	0	22	0	0.00
19/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	23	0	23	0	0.00
19/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	23	0	23	0	0.00
19/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1954	2	1954	2	0.00
19/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1944	2	1944	2	0.00
19/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1964	2	1964	2	0.00
19/01/2016	R204 On 04-February-16			Bond Future	9.04	98.2716	9.0360	98.2716	31,191.00
19/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3833	4	3833	4	0.00
19/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3808	4	3808	4	0.00
19/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3859	4	3859	4	0.00
19/01/2016	R204 On 05-May-16			Bond Future	9.22	100.0359	9.2233	100.0359	0.00
19/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	38	0	38	0	0.00
19/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	37	0	37	0	0.00
19/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	36	0	36	0	0.00
19/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3407	4	3407	4	0.00
19/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3429	4	3429	4	0.00
19/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3384	4	3384	4	0.00
19/01/2016	R204 On 04-August-16			Bond Future	9.40	97.9176	9.4015	97.9176	0.00
19/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	85	0	85	0	0.00
19/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	87	0	87	0	0.00
19/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	88	0	88	0	0.00
19/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3530	4	3530	4	0.00
19/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3510	4	3510	4	0.00
19/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3549	4	3549	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
19/01/2016	R207 On 04-February-16			Bond Future	9.28	93.5877	9.2812	93.5877	46,608.00
19/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
19/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
19/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5729	6	5729	6	0.00
19/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5696	6	5696	6	0.00
19/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6500	7	6500	7	0.00
19/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5763	6	5763	6	0.00
19/01/2016	R207 On 05-May-16			Bond Future	9.44	95.2679	9.4410	95.2679	0.00
19/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	43	0	43	0	0.00
19/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	41	0	41	0	0.00
19/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	42	0	42	0	0.00
19/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	18	0	18	0	43.00
19/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4841	5	4841	5	0.00
19/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4811	5	4811	5	0.00
19/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5724	6	5724	6	0.00
19/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4871	5	4871	5	0.00
19/01/2016	R207 On 04-August-16			Bond Future	9.59	93.4546	9.5891	93.4546	0.00
19/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	151	0	151	0	0.00
19/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	146	0	146	0	0.00
19/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	148	0	148	0	0.00
19/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4667	5	4667	5	0.00
19/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4640	5	4640	5	0.00
19/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4614	5	4614	5	0.00
19/01/2016	R208 On 04-February-16			Bond Future	9.45	91.2162	9.4517	91.2162	42,559.00
19/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6671	7	6671	7	0.00
19/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6590	7	6590	7	0.00
19/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	6631	7	6631	7	0.00
19/01/2016	R208 On 05-May-16			Bond Future	9.58	89.4523	9.5845	89.4523	0.00
19/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	57	0	57	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
19/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	61	0	61	0	0.00
19/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	59	0	59	0	0.00
19/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5947	6	5947	6	0.00
19/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5910	6	5910	6	0.00
19/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5984	6	5984	6	0.00
19/01/2016	R208 On 04-August-16			Bond Future	9.71	91.1724	9.7050	91.1724	0.00
19/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	161	0	161	0	0.00
19/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	164	0	164	0	0.00
19/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	167	0	167	0	0.00
19/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	6266	7	6266	7	0.00
19/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	6232	7	6232	7	0.00
19/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	6198	7	6198	7	0.00
19/01/2016	R209 On 04-February-16			Bond Future	10.18	68.0736	10.1759	68.0736	38,033.00
19/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	43	0	43	0	0.00
19/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9799	11	9799	11	0.00
19/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9953	11	9953	11	0.00
19/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	4326	5	4326	5	2,200.00
19/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9876	11	9876	11	0.00
19/01/2016	R209 On 05-May-16			Bond Future	10.25	66.1461	10.2528	66.1461	165.00
19/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	315	0	315	0	6,700.00
19/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	322	0	322	0	0.00
19/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	46	0	46	0	6,700.00
19/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	308	0	308	0	0.00
19/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8763	10	8763	10	0.00
19/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8696	9	8696	9	0.00
19/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8830	10	8830	10	0.00
19/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	14360	15	14360	15	0.00
19/01/2016	R209 On 04-August-16			Bond Future	10.32	67.4183	10.3212	67.4183	0.00
19/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4263	4	4263	4	6,000.00
19/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	993	1	993	1	0.00
19/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1021	1	1021	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
19/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1006	1	1006	1	0.00
19/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1592	1	1592	1	6,000.00
19/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7990	9	7990	9	0.00
19/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2602	3	2602	3	0.00
19/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	8104	9	8104	9	0.00
19/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	8047	9	8047	9	0.00
19/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6210	7	6210	7	0.00
19/01/2016	R210 On 04-February-16			Bond Future	180.47	180.4767	180.4660	180.4767	3,861.00
19/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4534	5	4534	5	0.00
19/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4544	5	4544	5	0.00
19/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4524	5	4524	5	0.00
19/01/2016	R210 On 05-May-16			Bond Future	181.51	181.5224	181.5110	181.5224	323.00
19/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3479	3	3479	3	0.00
19/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3489	3	3489	3	0.00
19/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3499	3	3499	3	0.00
19/01/2016	R211 On 04-February-16			Bond Future	134.68	134.6919	134.6840	134.6919	720.00
19/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4316	4	4316	4	0.00
19/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4326	4	4326	4	0.00
19/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4306	4	4306	4	0.00
19/01/2016	R211 On 05-May-16			Bond Future	137.08	137.0899	137.0813	137.0899	2.00
19/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1909	2	1909	2	0.00
19/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1919	2	1919	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
19/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1929	2	1929	2	0.00
19/01/2016	R212 On 04-February-16			Bond Future	139.94	139.9500	139.9419	139.9500	1,569.00
19/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6058	6	6058	6	0.00
19/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6048	6	6048	6	0.00
19/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6068	6	6068	6	0.00
19/01/2016	R212 On 05-May-16			Bond Future	142.43	142.4415	142.4328	142.4415	19.00
19/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2567	3	2567	3	0.00
19/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2557	3	2557	3	0.00
19/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2577	3	2577	3	0.00
19/01/2016	R213 On 04-February-16			Bond Future	10.11	78.4883	10.1083	78.4883	39,886.00
19/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	9292	10	9292	10	0.00
19/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	9218	10	9218	10	0.00
19/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	9366	10	9366	10	0.00
19/01/2016	R213 On 05-May-16			Bond Future	10.19	76.3479	10.1908	76.3479	0.00
19/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	200	0	200	0	0.00
19/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	205	0	205	0	0.00
19/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	210	0	210	0	0.00
19/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9959	11	9959	11	0.00
19/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	10028	11	10028	11	0.00
19/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9891	11	9891	11	0.00
19/01/2016	R213 On 04-August-16			Bond Future	10.26	77.8157	10.2638	77.8157	0.00
19/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	754	1	754	1	0.00
19/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	776	1	776	1	0.00
19/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	765	1	765	1	0.00
19/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	9166	10	9166	10	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
19/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	9045	10	9045	10	0.00
19/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	9105	10	9105	10	0.00
19/01/2016	R214 On 04-February-16			Bond Future	10.27	68.3373	10.2666	68.3373	29,967.00
19/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	14	0	14	0	0.00
19/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	6	0	6	0	0.00
19/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5587	6	5587	6	25.00
19/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17580	18	17580	18	0.00
19/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17487	18	17487	18	0.00
19/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	6315	7	6315	7	25.00
19/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17674	19	17674	19	0.00
19/01/2016	R214 On 05-May-16			Bond Future	10.34	66.2681	10.3413	66.2681	4,680.00
19/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	263	0	263	0	0.00
19/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	275	0	275	0	0.00
19/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	269	0	269	0	0.00
19/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	512	0	512	0	0.00
19/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9649	10	9649	10	0.00
19/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9721	11	9721	11	0.00
19/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9794	11	9794	11	0.00
19/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7663	8	7663	8	0.00
19/01/2016	R214 On 04-August-16			Bond Future	10.41	67.5423	10.4075	67.5423	0.00
19/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	998	1	998	1	1,300.00
19/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	6665	6	6665	6	6,300.00
19/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	915	1	915	1	0.00
19/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	942	1	942	1	0.00
19/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	928	1	928	1	0.00
19/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	303	0	303	0	1,300.00
19/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3181	3	3181	3	6,300.00
19/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8802	10	8802	10	0.00
19/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8926	10	8926	10	0.00
19/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8558	9	8558	9	0.00
19/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1480	2	1480	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
19/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3856	4	3856	4	0.00
19/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8863	10	8863	10	0.00
19/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13833	15	13833	15	0.00
19/01/2016	R248 On 04-February-16			Bond Future	10.31	88.2664	10.3121	88.2664	60,433.00
19/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
19/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	12	0	12	0	0.00
19/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	27	0	27	0	0.00
19/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	7535	9	7535	9	75.00
19/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11934	13	11934	13	0.00
19/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11832	13	11832	13	0.00
19/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	12036	13	12036	13	0.00
19/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6617	8	6617	8	75.00
19/01/2016	R248 On 05-May-16			Bond Future	10.39	85.4141	10.3893	85.4141	1,284.00
19/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	297	0	297	0	0.00
19/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	304	0	304	0	0.00
19/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	311	0	311	0	0.00
19/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12848	14	12848	14	0.00
19/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12943	14	12943	14	0.00
19/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12753	14	12753	14	0.00
19/01/2016	R248 On 04-August-16			Bond Future	10.46	87.0563	10.4580	87.0563	0.00
19/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1096	1	1096	1	0.00
19/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1080	1	1080	1	0.00
19/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1112	1	1112	1	0.00
19/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11600	13	11600	13	0.00
19/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11681	13	11681	13	0.00
19/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11763	13	11763	13	0.00