



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 WEEKLY STATISTICS REPORT

FROM: 13/01/2016 TO: 13/01/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	0857 On 31-March-21			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
13/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	2025 On 04-February-16			Bond Future	121.53	121.5466	121.5252	121.5466	2,111.00
13/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4465	4	4	4	0.00
13/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4475	4	4	4	0.00
13/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4485	4	4	4	0.00
13/01/2016	2025 On 05-May-16			Bond Future	123.69	123.7127	123.6914	123.7127	0.00
13/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2309	2	2	2	0.00
13/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2319	2	2	2	0.00
13/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2299	2	2	2	0.00
13/01/2016	2030 On 04-February-16			Bond Future	9.93	84.9103	85.7669	84.9103	18,752.00
13/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	8445	9	8	9	0.00
13/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	8522	9	9	9	0.00
13/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	8369	9	8	9	0.00
13/01/2016	2030 On 05-May-16			Bond Future	10.02	86.4370	87.3090	86.4370	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
13/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7075	8	7	8	0.00
13/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7149	8	7	8	0.00
13/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7001	8	7	8	0.00
13/01/2016	2032 On 04-February-16			Bond Future	10.03	87.9897	88.8596	87.9897	8,437.00
13/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	37	0	0	0	0.00
13/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	66	0	0	0	0.00
13/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	1	0	0	0	0.00
13/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	1	0	0	0	0.00
13/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	1	0	0	0	0.00
13/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	5476	6	5	6	22.00
13/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6226	7	6	7	22.00
13/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10235	11	10	11	0.00
13/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10152	11	10	11	0.00
13/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	10319	11	10	11	0.00
13/01/2016	2032 On 05-May-16			Bond Future	10.11	85.4142	86.2997	85.4142	0.00
13/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	526	0	1	0	0.00
13/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	506	0	1	0	0.00
13/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	516	0	1	0	0.00
13/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	8896	10	9	10	0.00
13/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	8756	10	9	10	0.00
13/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	8826	10	9	10	0.00
13/01/2016	2032 On 04-August-16			Bond Future	10.19	87.0671	87.9662	87.0671	0.00
13/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	983	1	1	1	0.00
13/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	1010	1	1	1	0.00
13/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	997	1	1	1	0.00
13/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	9757	10	10	10	0.00
13/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	9692	10	10	10	0.00
13/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	9823	11	10	11	0.00
13/01/2016	2033 On 04-February-16			Bond Future	101.42	101.4342	101.4179	101.4342	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	982	1	1	1	0.00
13/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	992	1	1	1	0.00
13/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	972	1	1	1	0.00
13/01/2016	2033 On 05-May-16			Bond Future	102.25	102.2666	102.2502	102.2666	0.00
13/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	160	0	0	0	0.00
13/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	150	0	0	0	0.00
13/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	140	0	0	0	0.00
13/01/2016	2037 On 04-February-16			Bond Future	10.15	85.1271	85.9868	85.1271	50,569.00
13/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	1	0	0	0	0.00
13/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	78	0	0	0	0.00
13/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	1	0	0	0	0.00
13/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	37	0	0	0	0.00
13/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	1	0	0	0	0.00
13/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	11837	13	12	13	0.00
13/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	11743	13	12	13	0.00
13/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	6932	8	7	8	16.00
13/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	11930	13	12	13	0.00
13/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	5862	7	6	7	16.00
13/01/2016	2037 On 05-May-16			Bond Future	10.23	86.6578	87.5328	86.6578	0.00
13/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	438	0	0	0	0.00
13/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	447	0	0	0	0.00
13/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	457	0	0	0	0.00
13/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	10567	11	11	11	0.00
13/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	10648	11	11	11	0.00
13/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	10487	11	10	11	0.00
13/01/2016	2037 On 04-August-16			Bond Future	10.30	84.0751	84.9635	84.0751	0.00
13/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1330	1	1	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
13/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1312	1	1	1	0.00
13/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1295	1	1	1	0.00
13/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	9740	10	10	10	0.00
13/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	9672	10	10	10	0.00
13/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	9809	11	10	11	0.00
13/01/2016	2038 On 04-February-16			Bond Future	125.87	125.8910	125.8700	125.8910	17,818.00
13/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	5140	5	5	5	0.00
13/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	5130	5	5	5	0.00
13/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	5120	5	5	5	0.00
13/01/2016	2038 On 05-May-16			Bond Future	128.11	128.1347	128.1136	128.1347	142.00
13/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	2876	3	3	3	0.00
13/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2886	3	3	3	0.00
13/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2896	3	3	3	0.00
13/01/2016	2040 On 04-February-16			Bond Future	10.23	88.3830	89.2921	88.3830	1,820.00
13/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	76	0	0	0	0.00
13/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	85	0	0	0	0.00
13/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	80	0	0	0	0.00
13/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	6311	7	6	7	0.00
13/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	6226	7	6	7	0.00
13/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	6397	7	6	7	0.00
13/01/2016	2040 On 05-May-16			Bond Future	10.31	89.9722	90.8976	89.9722	0.00
13/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	1096	1	1	1	0.00
13/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	1076	1	1	1	0.00
13/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	1058	1	1	1	0.00
13/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	7944	9	8	9	0.00
13/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	7873	9	8	9	0.00

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13/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8016	9	8	9	0.00
13/01/2016	2040 On 04-August-16			Bond Future	10.38	87.2031	88.1428	87.2031	0.00
13/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1742	2	2	2	0.00
13/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1764	2	2	2	0.00
13/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1721	1	2	1	0.00
13/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9104	10	9	10	0.00
13/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9171	10	9	10	0.00
13/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9240	10	9	10	0.00
13/01/2016	2044 On 04-February-16			Bond Future	10.23	85.7657	86.6357	85.7657	19,969.00
13/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	3	0	0	0	0.00
13/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	3	0	0	0	0.00
13/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	3	0	0	0	0.00
13/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	122	0	0	0	0.00
13/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	10939	12	11	12	0.00
13/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	5667	6	6	6	0.00
13/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11137	12	11	12	0.00
13/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11038	12	11	12	0.00
13/01/2016	2044 On 05-May-16			Bond Future	10.31	87.3078	88.1935	87.3078	0.00
13/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	394	0	0	0	0.00
13/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	411	0	0	0	0.00
13/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	403	0	0	0	0.00
13/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	11963	13	12	13	0.00
13/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12144	13	12	13	0.00
13/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12053	13	12	13	0.00
13/01/2016	2044 On 04-August-16			Bond Future	10.38	84.6124	85.5117	84.6124	0.00
13/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1775	2	2	2	0.00
13/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1752	2	2	2	0.00
13/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1731	2	2	2	0.00
13/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9195	10	9	10	0.00
13/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9264	10	9	10	0.00
13/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9127	10	9	10	0.00
13/01/2016	2046 On 04-February-16			Bond Future	127.64	126.8423	127.6436	126.8423	12,126.00

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13/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	346	1	0	1	0.00
13/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	366	1	0	1	0.00
13/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	356	1	0	1	0.00
13/01/2016	2046 On 05-May-16			Bond Future	128.49	127.6731	128.4891	127.6731	21.00
13/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	1501	2	2	2	0.00
13/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	1511	2	2	2	0.00
13/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	1521	2	2	2	0.00
13/01/2016	2050 On 04-February-16			Bond Future	136.07	135.2022	136.0740	135.2022	13,364.00
13/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1936	3	2	3	0.00
13/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1926	3	2	3	0.00
13/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	1916	3	2	3	0.00
13/01/2016	2050 On 05-May-16			Bond Future	138.50	137.6114	138.4994	137.6114	500.00
13/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	509	0	1	0	0.00
13/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	489	0	0	0	0.00
13/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	499	0	0	0	0.00
13/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
13/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
13/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
13/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	8657 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
13/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	AL37 On 04-February-16			Index Future	455.52	453.3360	455.5230	453.3360	2.00
13/01/2016	AL37 On 05-May-16			Index Future	463.71	461.4860	463.7130	461.4860	0.00
13/01/2016	AL7T On 04-February-16			Index Future	520.28	516.1040	520.2750	516.1040	0.00
13/01/2016	AL7T On 05-May-16			Index Future	529.63	525.3820	529.6290	525.3820	0.00
13/01/2016	ALBI On 04-February-16			Index Future	472.58	468.8730	472.5770	468.8730	660.00
13/01/2016	ALBI On 05-May-16			Index Future	481.07	477.3010	481.0730	477.3010	0.00
13/01/2016	ALBI On 04-August-16			Index Future	490.26	486.4310	490.2610	486.4310	0.00
13/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C118 On 20-April-18			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
13/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	C446 On 31-March-46			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
13/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/01/2016	EL28 On 04-February-16			Bond Future	126.23	126.2491	126.2318	126.2491	0.00
13/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2768	3	3	3	0.00
13/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2778	3	3	3	0.00
13/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2758	3	3	3	0.00
13/01/2016	EL28 On 05-May-16			Bond Future	126.91	126.9238	126.9065	126.9238	0.00
13/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2093	2	2	2	0.00
13/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2103	2	2	2	0.00
13/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2083	2	2	2	0.00
13/01/2016	ES33 On 04-February-16			Bond Future	10.97	75.5309	76.2250	75.5309	8,710.00
13/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6349	7	6	7	0.00
13/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6210	7	6	7	0.00
13/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6279	7	6	7	0.00
13/01/2016	ES33 On 05-May-16			Bond Future	11.08	73.0975	73.8041	73.0975	0.00
13/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	ES33 On 05-May-16	10.00	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
13/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	6918	8	7	8	0.00
13/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	6849	8	7	8	0.00
13/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	6987	8	7	8	0.00
13/01/2016	ES33 On 04-August-16			Bond Future	11.18	74.5120	75.2292	74.5120	0.00
13/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
13/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
13/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
13/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	5866	7	6	7	0.00
13/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	5734	6	6	6	0.00
13/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	5800	7	6	7	0.00
13/01/2016	ES42 On 04-February-16			Bond Future	11.09	79.6938	80.4719	79.6938	2,750.00
13/01/2016	ES42 On 05-May-16			Bond Future	11.20	76.8642	77.6562	76.8642	4,500.00
13/01/2016	GOVI On 04-February-16			GOVI	472.36	468.8740	472.3640	468.8740	490.00
13/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
13/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
13/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
13/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	396360	43	40	43	0.00
13/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	396460	43	40	43	0.00
13/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	396260	43	40	43	0.00
13/01/2016	GOVI On 05-May-16			GOVI	480.86	477.3020	480.8570	477.3020	146.00
13/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
13/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
13/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
13/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	371330	41	37	41	0.00
13/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	371430	41	37	41	0.00
13/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	371530	41	37	41	0.00
13/01/2016	GOVI On 04-August-16			GOVI	490.04	486.4320	490.0400	486.4320	0.00
13/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
13/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
13/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
13/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	309700	35	31	35	0.00
13/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	309500	35	31	35	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
13/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	309600	35	31	35	0.00
13/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/01/2016	IGOV On 04-February-16			Index Future	233.47	232.9350	233.4680	232.9350	1,039.00
13/01/2016	IGOV On 05-May-16			Index Future	237.63	237.0860	237.6290	237.0860	21.00
13/01/2016	IGOV On 04-August-16			Index Future	242.16	241.6140	242.1600	241.6140	0.00
13/01/2016	ILBI On 04-February-16			Index Future	632.54	631.3100	632.5360	631.3100	157.00
13/01/2016	ILBI On 05-May-16			Index Future	643.30	642.0550	643.3010	642.0550	0.00
13/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.28	100.3005	100.2840	100.3005	0.00
13/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.42	100.4541	100.4242	100.4541	0.00
13/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.14	101.2207	101.1444	101.2207	0.00
13/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.73	100.8367	100.7253	100.8367	0.00
13/01/2016	IS05 On 17-December-20			Interest Rate Swap	102.70	103.1080	102.6968	103.1080	0.00
13/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.31	102.7482	102.3101	102.7482	0.00
13/01/2016	IS10 On 17-December-25			Interest Rate Swap	105.99	106.8293	105.9876	106.8293	0.00
13/01/2016	IS10 On 16-March-26			Interest Rate Swap	103.36	104.2299	103.3609	104.2299	0.00
13/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.73	93.2500	93.2700	93.2500	0.00
13/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.00	92.9800	93.0000	92.9800	2,000.00
13/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.9000	92.9200	92.9000	0.00
13/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.33	92.6400	92.6700	92.6400	0.00
13/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.41	92.5600	92.5900	92.5600	0.00
13/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.59	92.3800	92.4100	92.3800	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
13/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.95	92.0100	92.0500	92.0100	0.00
13/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.19	91.7500	91.8100	91.7500	0.00
13/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.41	91.5200	91.5900	91.5200	0.00
13/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.59	91.3200	91.4100	91.3200	500.00
13/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.74	91.1800	91.2600	91.1800	0.00
13/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.89	91.0300	91.1100	91.0300	0.00
13/01/2016	R023 On 04-February-16			Bond Future	9.45	94.2175	94.8629	94.2175	18,896.00
13/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7323	8	7	8	0.00
13/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7270	8	7	8	0.00
13/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7218	8	7	8	0.00
13/01/2016	R023 On 05-May-16			Bond Future	9.55	91.9815	92.6384	91.9815	0.00
13/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	199	0	0	0	0.00
13/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	195	0	0	0	0.00
13/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	190	0	0	0	0.00
13/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6481	7	6	7	0.00
13/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6435	7	6	7	0.00
13/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6527	7	7	7	0.00
13/01/2016	R023 On 04-August-16			Bond Future	9.63	93.7609	94.4268	93.7609	0.00
13/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	421	0	0	0	0.00
13/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	428	0	0	0	0.00
13/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	434	0	0	0	0.00
13/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	6935	8	7	8	0.00
13/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	6977	8	7	8	0.00
13/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	6892	7	7	7	0.00
13/01/2016	R186 On 04-February-16			Bond Future	9.56	106.7388	107.6670	106.7388	69,876.00
13/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
13/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	4	0	0	0	350.00
13/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	32	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
13/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	335	0	0	0	0.00
13/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	52	0	0	0	0.00
13/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	23	0	0	0	0.00
13/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	43	0	0	0	0.00
13/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	17	0	0	0	0.00
13/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	58	0	0	0	0.00
13/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
13/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	3	0	0	0	680.00
13/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	12475	13	12	13	0.00
13/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8138	9	8	9	0.00
13/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	15688	17	16	17	0.00
13/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	2891	4	3	4	700.00
13/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	5889	7	6	7	11,695.00
13/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	15856	17	16	17	0.00
13/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5170	6	5	6	0.00
13/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	15772	17	16	17	0.00
13/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	6626	8	7	8	340.00
13/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6255	7	6	7	5,000.00
13/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	5527	6	6	6	5,000.00
13/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	8522	9	9	9	0.00
13/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	5312	6	5	6	33.00
13/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	11509	12	12	12	0.00
13/01/2016	R186 On 05-May-16			Bond Future	9.65	108.6578	109.6027	108.6578	10.00
13/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	286	0	0	0	0.00
13/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	279	0	0	0	0.00
13/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	292	0	0	0	0.00
13/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	665	1	1	1	0.00
13/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	806	1	1	1	0.00
13/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	37	0	0	0	0.00
13/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	9799	11	10	11	0.00
13/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	9659	11	10	11	0.00
13/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	15661	17	16	17	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
13/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	9728	11	10	11	0.00
13/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7029	8	7	8	1,900.00
13/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	6436	7	6	7	5,350.00
13/01/2016	R186 On 04-August-16			Bond Future	9.72	105.4552	106.4141	105.4552	0.00
13/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	806	1	1	1	0.00
13/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	829	1	1	1	0.00
13/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	817	1	1	1	0.00
13/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	9478	10	9	10	0.00
13/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	9416	10	9	10	0.00
13/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9353	10	9	10	0.00
13/01/2016	R197 On 04-February-16			Bond Future	289.48	289.5281	289.4768	289.5281	714.00
13/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7523	7	8	7	0.00
13/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7533	7	8	7	0.00
13/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7513	7	8	7	0.00
13/01/2016	R197 On 05-May-16			Bond Future	294.64	294.6878	294.6367	294.6878	63.00
13/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5373	5	5	5	0.00
13/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5363	5	5	5	0.00
13/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5353	5	5	5	0.00
13/01/2016	R202 On 04-February-16			Bond Future	236.92	235.4904	236.9184	235.4904	42,944.00
13/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	3072	4	3	4	0.00
13/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	3082	5	3	5	0.00
13/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	3092	5	3	5	0.00
13/01/2016	R202 On 05-May-16			Bond Future	241.14	239.6872	241.1413	239.6872	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
13/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	5859	7	6	7	0.00
13/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	5869	7	6	7	0.00
13/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	5849	7	6	7	0.00
13/01/2016	R203 On 04-February-16			Bond Future	8.35	103.0022	103.1726	103.0022	16,689.00
13/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1645	2	2	2	0.00
13/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1630	2	2	2	0.00
13/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1615	2	2	2	0.00
13/01/2016	R203 On 05-May-16			Bond Future	8.55	100.6836	100.8571	100.6836	0.00
13/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	27	0	0	0	0.00
13/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	28	0	0	0	0.00
13/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	27	0	0	0	0.00
13/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1661	2	2	2	0.00
13/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1685	2	2	2	0.00
13/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1673	2	2	2	0.00
13/01/2016	R203 On 04-August-16			Bond Future	8.74	102.6315	102.8043	102.6315	0.00
13/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	52	0	0	0	0.00
13/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	54	0	0	0	0.00
13/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	53	0	0	0	0.00
13/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1592	2	2	2	0.00
13/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1583	2	2	2	0.00
13/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1602	2	2	2	0.00
13/01/2016	R204 On 04-February-16			Bond Future	8.79	98.8049	99.1191	98.8049	38,369.00
13/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3227	4	3	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
13/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3201	4	3	4	0.00
13/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3252	4	3	4	0.00
13/01/2016	R204 On 05-May-16			Bond Future	8.95	100.5813	100.9011	100.5813	0.00
13/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	87	0	0	0	0.00
13/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	85	0	0	0	0.00
13/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	83	0	0	0	0.00
13/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	2834	3	3	3	0.00
13/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	2856	3	3	3	0.00
13/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	2813	3	3	3	0.00
13/01/2016	R204 On 04-August-16			Bond Future	9.09	98.4853	98.8073	98.4853	0.00
13/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	158	0	0	0	0.00
13/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	160	0	0	0	0.00
13/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	163	0	0	0	0.00
13/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	2962	3	3	3	0.00
13/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	2943	3	3	3	0.00
13/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	2980	3	3	3	0.00
13/01/2016	R207 On 04-February-16			Bond Future	9.07	94.1396	94.5675	94.1396	46,608.00
13/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
13/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
13/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5085	6	5	6	0.00
13/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5051	5	5	5	0.00
13/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	5855	6	6	6	0.00
13/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5118	6	5	6	0.00
13/01/2016	R207 On 05-May-16			Bond Future	9.22	95.8322	96.2677	95.8322	0.00
13/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	88	0	0	0	0.00
13/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	84	0	0	0	0.00
13/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	86	0	0	0	0.00
13/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	41	0	0	0	43.00
13/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4226	5	4	5	0.00
13/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4197	5	4	5	0.00
13/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5088	6	5	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
13/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4255	5	4	5	0.00
13/01/2016	R207 On 04-August-16			Bond Future	9.34	94.0410	94.4812	94.0410	0.00
13/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	242	0	0	0	0.00
13/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	234	0	0	0	0.00
13/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	238	0	0	0	0.00
13/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4074	4	4	4	0.00
13/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4049	4	4	4	0.00
13/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4024	4	4	4	0.00
13/01/2016	R208 On 04-February-16			Bond Future	9.24	91.9210	92.4131	91.9210	42,432.00
13/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	5875	6	6	6	0.00
13/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	5794	6	6	6	0.00
13/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	5835	6	6	6	0.00
13/01/2016	R208 On 05-May-16			Bond Future	9.36	90.1721	90.6730	90.1721	0.00
13/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	116	0	0	0	0.00
13/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	121	0	0	0	0.00
13/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	118	0	0	0	0.00
13/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5193	6	5	6	0.00
13/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5158	6	5	6	0.00
13/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5229	6	5	6	0.00
13/01/2016	R208 On 04-August-16			Bond Future	9.46	91.9168	92.4238	91.9168	0.00
13/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	259	0	0	0	0.00
13/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	263	0	0	0	0.00
13/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	267	0	0	0	0.00
13/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5527	6	6	6	0.00
13/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5494	6	5	6	0.00
13/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5461	6	5	6	0.00
13/01/2016	R209 On 04-February-16			Bond Future	10.04	69.0045	69.7178	69.0045	41,344.00
13/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	1	0	0	0	0.00
13/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	1	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
13/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	1	0	0	0	0.00
13/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	172	0	0	0	0.00
13/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	8968	10	9	10	0.00
13/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9121	10	9	10	0.00
13/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	3623	4	4	4	2,200.00
13/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9045	10	9	10	0.00
13/01/2016	R209 On 05-May-16			Bond Future	10.12	67.0955	67.8216	67.0955	0.00
13/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	458	0	0	0	6,700.00
13/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	467	0	0	0	0.00
13/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	79	0	0	0	6,700.00
13/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	449	0	0	0	0.00
13/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8056	9	8	9	0.00
13/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	7992	9	8	9	0.00
13/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8121	9	8	9	0.00
13/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	13543	14	14	14	0.00
13/01/2016	R209 On 04-August-16			Bond Future	10.18	68.3940	69.1313	68.3940	0.00
13/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4854	4	5	4	6,000.00
13/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1241	1	1	1	0.00
13/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1274	1	1	1	0.00
13/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1257	1	1	1	0.00
13/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1931	2	2	2	6,000.00
13/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7371	8	7	8	0.00
13/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2321	3	2	3	0.00
13/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7480	8	7	8	0.00
13/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7425	8	7	8	0.00
13/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	5677	6	6	6	0.00
13/01/2016	R210 On 04-February-16			Bond Future	180.51	180.5408	180.5087	180.5408	3,861.00
13/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4491	4	4	4	0.00
13/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4501	4	5	4	0.00
13/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4481	4	4	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
13/01/2016	R210 On 05-May-16			Bond Future	181.56	181.5909	181.5590	181.5909	0.00
13/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3431	3	3	3	0.00
13/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3441	3	3	3	0.00
13/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3451	3	3	3	0.00
13/01/2016	R211 On 04-February-16			Bond Future	134.58	134.5339	134.5799	134.5339	720.00
13/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4420	4	4	4	0.00
13/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4430	4	4	4	0.00
13/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4410	4	4	4	0.00
13/01/2016	R211 On 05-May-16			Bond Future	136.98	136.9315	136.9788	136.9315	0.00
13/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	2011	2	2	2	0.00
13/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	2021	2	2	2	0.00
13/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	2031	2	2	2	0.00
13/01/2016	R212 On 04-February-16			Bond Future	139.98	140.0004	139.9758	140.0004	1,569.00
13/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6024	6	6	6	0.00
13/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6014	6	6	6	0.00
13/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6034	6	6	6	0.00
13/01/2016	R212 On 05-May-16			Bond Future	142.47	142.4955	142.4708	142.4955	0.00
13/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R212 On 05-May-16	144.99	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
13/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2529	3	3	3	0.00
13/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2519	2	3	2	0.00
13/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2539	3	3	3	0.00
13/01/2016	R213 On 04-February-16			Bond Future	9.95	79.5544	80.3438	79.5544	47,764.00
13/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	3	0	0	0	0.00
13/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	3	0	0	0	0.00
13/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	2	0	0	0	0.00
13/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8295	9	8	9	0.00
13/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8221	9	8	9	0.00
13/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	8369	9	8	9	0.00
13/01/2016	R213 On 05-May-16			Bond Future	10.03	77.4351	78.2387	77.4351	0.00
13/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	320	0	0	0	0.00
13/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	327	0	0	0	0.00
13/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	334	0	0	0	0.00
13/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9061	10	9	10	0.00
13/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9128	10	9	10	0.00
13/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	8994	10	9	10	0.00
13/01/2016	R213 On 04-August-16			Bond Future	10.09	78.9331	79.7491	78.9331	0.00
13/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	995	1	1	1	0.00
13/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	1022	1	1	1	0.00
13/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	1009	1	1	1	0.00
13/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8359	9	8	9	0.00
13/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8244	9	8	9	0.00
13/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8302	9	8	9	0.00
13/01/2016	R214 On 04-February-16			Bond Future	10.14	69.2563	69.9882	69.2563	29,967.00
13/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	74	0	0	0	0.00
13/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	42	0	0	0	0.00
13/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	4860	6	5	6	25.00
13/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	16792	18	17	18	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
13/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	16699	17	17	17	0.00
13/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	5564	6	6	6	25.00
13/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	16886	18	17	18	0.00
13/01/2016	R214 On 05-May-16			Bond Future	10.21	67.2054	67.9504	67.2054	4,680.00
13/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	380	0	0	0	0.00
13/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	396	0	0	0	0.00
13/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	388	0	0	0	0.00
13/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	700	1	1	1	0.00
13/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	8966	10	9	10	0.00
13/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9036	10	9	10	0.00
13/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9107	10	9	10	0.00
13/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7048	8	7	8	0.00
13/01/2016	R214 On 04-August-16			Bond Future	10.28	68.5056	69.2622	68.5056	0.00
13/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1231	1	1	1	1,300.00
13/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	7335	7	7	7	6,300.00
13/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1135	1	1	1	0.00
13/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1166	1	1	1	0.00
13/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1150	1	1	1	0.00
13/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	400	0	0	0	1,300.00
13/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3658	3	4	3	6,300.00
13/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8199	9	8	9	0.00
13/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8319	9	8	9	0.00
13/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	7965	9	8	9	0.00
13/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1323	2	1	2	0.00
13/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3507	4	4	4	0.00
13/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8259	9	8	9	0.00
13/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13103	14	13	14	0.00
13/01/2016	R248 On 04-February-16			Bond Future	10.19	89.3890	90.3178	89.3890	60,433.00
13/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	3	0	0	0	0.00
13/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	4	0	0	0	0.00
13/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	3	0	0	0	0.00
13/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	71	0	0	0	0.00
13/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	124	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
13/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	6636	8	7	8	75.00
13/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	10980	12	11	12	0.00
13/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	10878	12	11	12	0.00
13/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11082	12	11	12	0.00
13/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	5756	7	6	7	75.00
13/01/2016	R248 On 05-May-16			Bond Future	10.27	86.5591	87.5045	86.5591	0.00
13/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	428	0	0	0	0.00
13/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	438	0	0	0	0.00
13/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	447	0	0	0	0.00
13/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12004	13	12	13	0.00
13/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12097	13	12	13	0.00
13/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	11912	13	12	13	0.00
13/01/2016	R248 On 04-August-16			Bond Future	10.33	88.2337	89.1939	88.2337	0.00
13/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1353	1	1	1	0.00
13/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1335	1	1	1	0.00
13/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1371	1	1	1	0.00
13/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	10855	12	11	12	0.00
13/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	10934	12	11	12	0.00
13/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11013	12	11	12	0.00