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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/01/2016 TO: 14/01/2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	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
14/01/2016	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	2025 On 04-February-16			Bond Future	121.52	121.5252	121.5182	121.5252	2,111.00
14/01/2016	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2025 On 04-February-16	125.99	Put	Bond Future	4472	4	4	4	0.00
14/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4482	4	4	4	0.00
14/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4492	4	4	4	0.00
14/01/2016	2025 On 05-May-16			Bond Future	123.68	123.6914	123.6837	123.6914	0.00
14/01/2016	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2025 On 05-May-16	126.00	Put	Bond Future	2316	2	2	2	0.00
14/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2326	2	2	2	0.00
14/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2306	2	2	2	0.00
14/01/2016	2030 On 04-February-16			Bond Future	10.03	85.7669	85.1029	85.7669	18,752.00
14/01/2016	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2030 On 04-February-16	8.75	Put	Bond Future	9109	8	9	8	0.00
14/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	9186	9	9	9	0.00
14/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	9033	8	9	8	0.00
14/01/2016	2030 On 05-May-16			Bond Future	10.12	87.3090	86.6326	87.3090	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
14/01/2016	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2030 On 05-May-16	9.00	Put	Bond Future	7751	7	8	7	0.00
14/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7825	7	8	7	0.00
14/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7678	7	8	7	0.00
14/01/2016	2032 On 04-February-16			Bond Future	10.14	88.8596	88.1224	88.8596	8,437.00
14/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	17	0	0	0	0.00
14/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	32	0	0	0	0.00
14/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2032 On 04-February-16	9.30	Put	Bond Future	6179	5	6	5	22.00
14/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6943	6	7	6	22.00
14/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10972	10	11	10	0.00
14/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10888	10	11	10	0.00
14/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	11055	10	11	10	0.00
14/01/2016	2032 On 05-May-16			Bond Future	10.22	86.2997	85.5488	86.2997	0.00
14/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	418	1	0	1	0.00
14/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	401	1	0	1	0.00
14/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	409	1	0	1	0.00
14/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	9542	9	10	9	0.00
14/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	9399	9	9	9	0.00
14/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	9471	9	9	9	0.00
14/01/2016	2032 On 04-August-16			Bond Future	10.30	87.9662	87.1992	87.9662	0.00
14/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	834	1	1	1	0.00
14/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	858	1	1	1	0.00
14/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	846	1	1	1	0.00
14/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	10373	10	10	10	0.00
14/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	10306	10	10	10	0.00
14/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	10441	10	10	10	0.00
14/01/2016	2033 On 04-February-16			Bond Future	101.41	101.4179	101.4125	101.4179	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
14/01/2016	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2033 On 04-February-16	102.40	Put	Bond Future	987	1	1	1	0.00
14/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	997	1	1	1	0.00
14/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	977	1	1	1	0.00
14/01/2016	2033 On 05-May-16			Bond Future	102.24	102.2502	102.2444	102.2502	0.00
14/01/2016	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2033 On 05-May-16	102.41	Put	Bond Future	166	0	0	0	0.00
14/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	156	0	0	0	0.00
14/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	146	0	0	0	0.00
14/01/2016	2037 On 04-February-16			Bond Future	10.25	85.9868	85.2310	85.9868	50,569.00
14/01/2016	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	39	0	0	0	0.00
14/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	17	0	0	0	0.00
14/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	12592	12	13	12	0.00
14/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	12498	12	12	12	0.00
14/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	7668	7	8	7	16.00
14/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	12686	12	13	12	0.00
14/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	6579	6	7	6	16.00
14/01/2016	2037 On 05-May-16			Bond Future	10.33	87.5328	86.7630	87.5328	14.00
14/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	348	0	0	0	0.00
14/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	356	0	0	0	0.00
14/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	364	0	0	0	0.00
14/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	11246	11	11	11	0.00
14/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	11328	11	11	11	0.00
14/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	11164	10	11	10	0.00
14/01/2016	2037 On 04-August-16			Bond Future	10.41	84.9635	84.1772	84.9635	0.00
14/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1147	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
14/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1131	1	1	1	0.00
14/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1116	1	1	1	0.00
14/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	10345	10	10	10	0.00
14/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	10275	10	10	10	0.00
14/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	10416	10	10	10	0.00
14/01/2016	2038 On 04-February-16			Bond Future	125.86	125.8700	125.8630	125.8700	17,818.00
14/01/2016	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2038 On 04-February-16	131.01	Put	Bond Future	5147	5	5	5	0.00
14/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	5137	5	5	5	0.00
14/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	5127	5	5	5	0.00
14/01/2016	2038 On 05-May-16			Bond Future	128.11	128.1136	128.1059	128.1136	142.00
14/01/2016	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2038 On 05-May-16	130.99	Put	Bond Future	2884	3	3	3	0.00
14/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2894	3	3	3	0.00
14/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2904	3	3	3	0.00
14/01/2016	2040 On 04-February-16			Bond Future	10.33	89.2921	88.4931	89.2921	1,820.00
14/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	38	0	0	0	0.00
14/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	43	0	0	0	0.00
14/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	41	0	0	0	0.00
14/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	7071	6	7	6	0.00
14/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	6983	6	7	6	0.00
14/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	7159	6	7	6	0.00
14/01/2016	2040 On 05-May-16			Bond Future	10.41	90.8976	90.0838	90.8976	0.00
14/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	907	1	1	1	0.00
14/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	891	1	1	1	0.00
14/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	874	1	1	1	0.00
14/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	8572	8	9	8	0.00
14/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	8499	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8646	8	9	8	0.00
14/01/2016	2040 On 04-August-16			Bond Future	10.49	88.1428	87.3115	88.1428	0.00
14/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1514	2	2	2	0.00
14/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1534	2	2	2	0.00
14/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1495	2	1	2	0.00
14/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9705	9	10	9	0.00
14/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9775	9	10	9	0.00
14/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9846	9	10	9	0.00
14/01/2016	2044 On 04-February-16			Bond Future	10.33	86.6357	85.8349	86.6357	19,969.00
14/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	1	0	0	0	0.00
14/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	1	0	0	0	0.00
14/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	1	0	0	0	0.00
14/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	65	0	0	0	0.00
14/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	11738	11	12	11	0.00
14/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	6410	6	6	6	0.00
14/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11936	11	12	11	0.00
14/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11837	11	12	11	0.00
14/01/2016	2044 On 05-May-16			Bond Future	10.41	88.1935	87.3777	88.1935	0.00
14/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	311	0	0	0	0.00
14/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	326	0	0	0	0.00
14/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	319	0	0	0	0.00
14/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	12693	12	13	12	0.00
14/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12877	12	13	12	0.00
14/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12785	12	13	12	0.00
14/01/2016	2044 On 04-August-16			Bond Future	10.49	85.5117	84.6786	85.5117	0.00
14/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1543	2	2	2	0.00
14/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1523	2	2	2	0.00
14/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1504	2	2	2	0.00
14/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9799	9	10	9	0.00
14/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9871	9	10	9	0.00
14/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9728	9	10	9	0.00
14/01/2016	2046 On 04-February-16			Bond Future	127.64	127.6436	127.6368	127.6436	12,126.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2046 On 04-February-16	127.99	Put	Bond Future	353	0	0	0	0.00
14/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	373	0	0	0	0.00
14/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	363	0	0	0	0.00
14/01/2016	2046 On 05-May-16			Bond Future	128.48	128.4891	128.4817	128.4891	115.00
14/01/2016	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2046 On 05-May-16	129.99	Put	Bond Future	1508	2	2	2	0.00
14/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	1518	2	2	2	0.00
14/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	1528	2	2	2	0.00
14/01/2016	2050 On 04-February-16			Bond Future	136.07	136.0740	136.0668	136.0740	13,364.00
14/01/2016	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	2050 On 04-February-16	138.01	Put	Bond Future	1943	2	2	2	0.00
14/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1933	2	2	2	0.00
14/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	1923	2	2	2	0.00
14/01/2016	2050 On 05-May-16			Bond Future	138.49	138.4994	138.4916	138.4994	618.00
14/01/2016	2050 On 05-May-16	137.99	Call	Bond Future	502	1	1	1	0.00
14/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	482	0	0	0	0.00
14/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	492	0	0	0	0.00
14/01/2016	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
14/01/2016	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
14/01/2016	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
14/01/2016	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	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
14/01/2016	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	AL37 On 04-February-16			Index Future	453.64	455.5230	453.6370	455.5230	2.00
14/01/2016	AL37 On 05-May-16			Index Future	461.79	463.7130	461.7900	463.7130	0.00
14/01/2016	AL7T On 04-February-16			Index Future	517.09	520.2750	517.0900	520.2750	0.00
14/01/2016	AL7T On 05-May-16			Index Future	526.38	529.6290	526.3840	529.6290	0.00
14/01/2016	ALBI On 04-February-16			Index Future	469.43	472.5770	469.4340	472.5770	660.00
14/01/2016	ALBI On 05-May-16			Index Future	477.87	481.0730	477.8710	481.0730	0.00
14/01/2016	ALBI On 04-August-16			Index Future	486.99	490.2610	486.9890	490.2610	0.00
14/01/2016	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	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
14/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/01/2016	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	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
14/01/2016	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/01/2016	EL28 On 04-February-16			Bond Future	126.23	126.2318	126.2261	126.2318	0.00
14/01/2016	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	EL28 On 04-February-16	129.00	Put	Bond Future	2774	3	3	3	0.00
14/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2784	3	3	3	0.00
14/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2764	3	3	3	0.00
14/01/2016	EL28 On 05-May-16			Bond Future	126.90	126.9065	126.9003	126.9065	0.00
14/01/2016	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	EL28 On 05-May-16	129.00	Put	Bond Future	2100	2	2	2	0.00
14/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2110	2	2	2	0.00
14/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2090	2	2	2	0.00
14/01/2016	ES33 On 04-February-16			Bond Future	11.06	76.2250	75.6530	76.2250	8,710.00
14/01/2016	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 04-February-16	9.99	Put	Bond Future	6921	6	7	6	0.00
14/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6783	6	7	6	0.00
14/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6852	6	7	6	0.00
14/01/2016	ES33 On 05-May-16			Bond Future	11.17	73.8041	73.2213	73.8041	0.00
14/01/2016	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	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
14/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	7501	7	8	7	0.00
14/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	7432	7	7	7	0.00
14/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	7570	7	8	7	0.00
14/01/2016	ES33 On 04-August-16			Bond Future	11.28	75.2292	74.6338	75.2292	0.00
14/01/2016	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
14/01/2016	ES33 On 04-August-16	10.24	Put	Bond Future	6462	6	6	6	0.00
14/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	6329	6	6	6	0.00
14/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	6395	6	6	6	0.00
14/01/2016	ES42 On 04-February-16			Bond Future	11.19	80.4719	79.7952	80.4719	2,750.00
14/01/2016	ES42 On 05-May-16			Bond Future	11.30	77.6562	76.9668	77.6562	4,500.00
14/01/2016	GOVI On 04-February-16			GOVI	469.46	472.3640	469.4550	472.3640	490.00
14/01/2016	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 04-February-16	512.00	Put	GOVI	425450	40	43	40	0.00
14/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	425550	40	43	40	0.00
14/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	425350	40	43	40	0.00
14/01/2016	GOVI On 05-May-16			GOVI	477.89	480.8570	477.8930	480.8570	146.00
14/01/2016	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 05-May-16	517.99	Put	GOVI	400970	37	40	37	0.00
14/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	401070	37	40	37	0.00
14/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	401170	37	40	37	0.00
14/01/2016	GOVI On 04-August-16			GOVI	487.01	490.0400	487.0110	490.0400	0.00
14/01/2016	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
14/01/2016	GOVI On 04-August-16	521.01	Put	GOVI	339990	31	34	31	0.00
14/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	339790	31	34	31	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
14/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	339890	31	34	31	0.00
14/01/2016	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/01/2016	IGOV On 04-February-16			Index Future	233.45	233.4680	233.4540	233.4680	1,039.00
14/01/2016	IGOV On 05-May-16			Index Future	237.62	237.6290	237.6150	237.6290	21.00
14/01/2016	IGOV On 04-August-16			Index Future	242.14	242.1600	242.1410	242.1600	0.00
14/01/2016	ILBI On 04-February-16			Index Future	632.55	632.5360	632.5510	632.5360	157.00
14/01/2016	ILBI On 05-May-16			Index Future	643.31	643.3010	643.3140	643.3010	0.00
14/01/2016	IS01 On 19-December-16			Interest Rate Swap	100.32	100.2840	100.3188	100.2840	0.00
14/01/2016	IS01 On 16-March-17			Interest Rate Swap	100.47	100.4242	100.4699	100.4242	0.00
14/01/2016	IS02 On 18-December-17			Interest Rate Swap	101.24	101.1444	101.2448	101.1444	0.00
14/01/2016	IS02 On 16-March-18			Interest Rate Swap	100.86	100.7253	100.8605	100.7253	0.00
14/01/2016	IS05 On 17-December-20			Interest Rate Swap	103.11	102.6968	103.1055	102.6968	0.00
14/01/2016	IS05 On 16-March-21			Interest Rate Swap	102.74	102.3101	102.7352	102.3101	0.00
14/01/2016	IS10 On 17-December-25			Interest Rate Swap	106.59	105.9876	106.5937	105.9876	0.00
14/01/2016	IS10 On 16-March-26			Interest Rate Swap	103.98	103.3609	103.9839	103.3609	0.00
14/01/2016	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.73	93.2700	93.2700	93.2700	0.00
14/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.03	93.0000	92.9700	93.0000	2,000.00
14/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.12	92.9200	92.8800	92.9200	0.00
14/01/2016	JBAF On 20-April-16			Jibar Tradeable Future	7.37	92.6700	92.6300	92.6700	0.00
14/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.45	92.5900	92.5500	92.5900	0.00
14/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.64	92.4100	92.3600	92.4100	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
14/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	8.00	92.0500	92.0000	92.0500	0.00
14/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.28	91.8100	91.7200	91.8100	0.00
14/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.49	91.5900	91.5100	91.5900	0.00
14/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.67	91.4100	91.3300	91.4100	500.00
14/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.83	91.2600	91.1700	91.2600	0.00
14/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.98	91.1100	91.0200	91.1100	0.00
14/01/2016	R023 On 04-February-16			Bond Future	9.55	94.8629	94.3622	94.8629	14,810.00
14/01/2016	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R023 On 04-February-16	7.99	Put	Bond Future	7824	7	8	7	0.00
14/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7771	7	8	7	0.00
14/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7718	7	8	7	0.00
14/01/2016	R023 On 05-May-16			Bond Future	9.66	92.6384	92.1283	92.6384	0.00
14/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	152	0	0	0	0.00
14/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	148	0	0	0	0.00
14/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	145	0	0	0	0.00
14/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6945	6	7	6	0.00
14/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6898	6	7	6	0.00
14/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6992	7	7	7	0.00
14/01/2016	R023 On 04-August-16			Bond Future	9.75	94.4268	93.9050	94.4268	0.00
14/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	348	0	0	0	0.00
14/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	353	0	0	0	0.00
14/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	359	0	0	0	0.00
14/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	7382	7	7	7	0.00
14/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	7426	7	7	7	0.00
14/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	7339	7	7	7	0.00
14/01/2016	R186 On 04-February-16			Bond Future	9.66	107.6670	106.9751	107.6670	69,743.00
14/01/2016	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
14/01/2016	R186 On 04-February-16	8.45	Call	Bond Future	1	0	0	0	350.00
14/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	14	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
14/01/2016	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	201	0	0	0	0.00
14/01/2016	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	25	0	0	0	0.00
14/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	10	0	0	0	0.00
14/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	20	0	0	0	0.00
14/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	7	0	0	0	0.00
14/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	28	0	0	0	0.00
14/01/2016	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
14/01/2016	R186 On 04-February-16	8.40	Call	Bond Future	1	0	0	0	680.00
14/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	13166	12	13	12	0.00
14/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8827	8	9	8	0.00
14/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	3449	3	3	3	700.00
14/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	6563	6	7	6	11,695.00
14/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	16380	16	16	16	0.00
14/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	16548	16	17	16	0.00
14/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5831	5	6	5	0.00
14/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	16464	16	16	16	0.00
14/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	7308	7	7	7	340.00
14/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6934	6	7	6	5,000.00
14/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	6195	6	6	6	5,000.00
14/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	9212	9	9	9	0.00
14/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	5977	5	6	5	33.00
14/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	12201	12	12	12	0.00
14/01/2016	R186 On 05-May-16			Bond Future	9.75	109.6027	108.8978	109.6027	10.00
14/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	221	0	0	0	0.00
14/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	216	0	0	0	0.00
14/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	227	0	0	0	0.00
14/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	536	1	1	1	0.00
14/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	656	1	1	1	0.00
14/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	27	0	0	0	0.00
14/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	10441	10	10	10	0.00
14/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	10298	10	10	10	0.00
14/01/2016	R186 On 05-May-16	7.56	Put	Bond Future	16355	16	16	16	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
14/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	10369	10	10	10	0.00
14/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7605	7	8	7	1,900.00
14/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	6991	6	7	6	5,350.00
14/01/2016	R186 On 04-August-16			Bond Future	9.83	106.4141	105.6935	106.4141	0.00
14/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	680	1	1	1	0.00
14/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	700	1	1	1	0.00
14/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	690	1	1	1	0.00
14/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	10073	9	10	9	0.00
14/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	10009	9	10	9	0.00
14/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9945	9	10	9	0.00
14/01/2016	R197 On 04-February-16			Bond Future	289.46	289.4768	289.4598	289.4768	714.00
14/01/2016	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R197 On 04-February-16	297.00	Put	Bond Future	7540	8	8	8	0.00
14/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7550	8	8	8	0.00
14/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7530	8	8	8	0.00
14/01/2016	R197 On 05-May-16			Bond Future	294.62	294.6367	294.6181	294.6367	66.00
14/01/2016	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R197 On 05-May-16	300.01	Put	Bond Future	5392	5	5	5	0.00
14/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5382	5	5	5	0.00
14/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5372	5	5	5	0.00
14/01/2016	R202 On 04-February-16			Bond Future	236.91	236.9184	236.9050	236.9184	42,944.00
14/01/2016	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R202 On 04-February-16	239.99	Put	Bond Future	3085	3	3	3	0.00
14/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	3095	3	3	3	0.00
14/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	3105	3	3	3	0.00
14/01/2016	R202 On 05-May-16			Bond Future	241.13	241.1413	241.1270	241.1413	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
14/01/2016	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R202 On 05-May-16	247.00	Put	Bond Future	5873	6	6	6	0.00
14/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	5883	6	6	6	0.00
14/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	5863	6	6	6	0.00
14/01/2016	R203 On 04-February-16			Bond Future	8.48	103.1726	102.9781	103.1726	17,894.00
14/01/2016	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R203 On 04-February-16	7.24	Put	Bond Future	1839	2	2	2	0.00
14/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1824	2	2	2	0.00
14/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1809	2	2	2	0.00
14/01/2016	R203 On 05-May-16			Bond Future	8.71	100.8571	100.6584	100.8571	0.00
14/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	16	0	0	0	0.00
14/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	17	0	0	0	0.00
14/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	17	0	0	0	0.00
14/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1849	2	2	2	0.00
14/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1873	2	2	2	0.00
14/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1861	2	2	2	0.00
14/01/2016	R203 On 04-August-16			Bond Future	8.94	102.8043	102.6000	102.8043	0.00
14/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	35	0	0	0	0.00
14/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	36	0	0	0	0.00
14/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	35	0	0	0	0.00
14/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1779	2	2	2	0.00
14/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1769	2	2	2	0.00
14/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1789	2	2	2	0.00
14/01/2016	R204 On 04-February-16			Bond Future	8.91	99.1191	98.8100	99.1191	38,159.00
14/01/2016	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R204 On 04-February-16	7.50	Put	Bond Future	3536	3	4	3	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3510	3	4	3	0.00
14/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3561	3	4	3	0.00
14/01/2016	R204 On 05-May-16			Bond Future	9.09	100.9011	100.5860	100.9011	0.00
14/01/2016	R204 On 05-May-16	7.76	Call	Bond Future	61	0	0	0	0.00
14/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	59	0	0	0	0.00
14/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	58	0	0	0	0.00
14/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	3123	3	3	3	0.00
14/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	3145	3	3	3	0.00
14/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	3101	3	3	3	0.00
14/01/2016	R204 On 04-August-16			Bond Future	9.25	98.8073	98.4843	98.8073	0.00
14/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	119	0	0	0	0.00
14/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	121	0	0	0	0.00
14/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	123	0	0	0	0.00
14/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	3245	3	3	3	0.00
14/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	3226	3	3	3	0.00
14/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	3264	3	3	3	0.00
14/01/2016	R207 On 04-February-16			Bond Future	9.18	94.5675	94.2232	94.5675	46,608.00
14/01/2016	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
14/01/2016	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
14/01/2016	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R207 On 04-February-16	7.50	Put	Bond Future	5429	5	5	5	0.00
14/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5396	5	5	5	0.00
14/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	6200	6	6	6	0.00
14/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5462	5	5	5	0.00
14/01/2016	R207 On 05-May-16			Bond Future	9.34	96.2677	95.9167	96.2677	0.00
14/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	64	0	0	0	0.00
14/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	61	0	0	0	0.00
14/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	63	0	0	0	0.00
14/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	29	0	0	0	43.00
14/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4554	4	5	4	0.00
14/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4524	4	5	4	0.00
14/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5426	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4583	4	5	4	0.00
14/01/2016	R207 On 04-August-16			Bond Future	9.47	94.4812	94.1217	94.4812	0.00
14/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	193	0	0	0	0.00
14/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	187	0	0	0	0.00
14/01/2016	R207 On 04-August-16	8.00	Call	Bond Future	190	0	0	0	0.00
14/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4387	4	4	4	0.00
14/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4361	4	4	4	0.00
14/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4335	4	4	4	0.00
14/01/2016	R208 On 04-February-16			Bond Future	9.35	92.4131	91.9799	92.4131	43,779.00
14/01/2016	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R208 On 04-February-16	7.74	Put	Bond Future	6309	6	6	6	0.00
14/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	6227	6	6	6	0.00
14/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	6268	6	6	6	0.00
14/01/2016	R208 On 05-May-16			Bond Future	9.48	90.6730	90.2315	90.6730	0.00
14/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	84	0	0	0	0.00
14/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	88	0	0	0	0.00
14/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	86	0	0	0	0.00
14/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5603	5	6	5	0.00
14/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5566	5	6	5	0.00
14/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5639	5	6	5	0.00
14/01/2016	R208 On 04-August-16			Bond Future	9.59	92.4238	91.9720	92.4238	0.00
14/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	206	0	0	0	0.00
14/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	209	0	0	0	0.00
14/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	213	0	0	0	0.00
14/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5926	6	6	6	0.00
14/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5892	5	6	5	0.00
14/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5859	5	6	5	0.00
14/01/2016	R209 On 04-February-16			Bond Future	10.14	69.7178	69.1203	69.7178	40,116.00
14/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R209 On 04-February-16	8.75	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
14/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	100	0	0	0	0.00
14/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	9564	9	10	9	0.00
14/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9718	9	10	9	0.00
14/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	4148	4	4	4	2,200.00
14/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9641	9	10	9	0.00
14/01/2016	R209 On 05-May-16			Bond Future	10.21	67.8216	67.2130	67.8216	165.00
14/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	371	0	0	0	6,700.00
14/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	379	0	0	0	0.00
14/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	60	0	0	0	6,700.00
14/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	363	0	0	0	0.00
14/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8578	8	9	8	0.00
14/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	8512	8	9	8	0.00
14/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8644	8	9	8	0.00
14/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	14132	14	14	14	0.00
14/01/2016	R209 On 04-August-16			Bond Future	10.28	69.1313	68.5097	69.1313	0.00
14/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4457	5	4	5	6,000.00
14/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1081	1	1	1	0.00
14/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1111	1	1	1	0.00
14/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1096	1	1	1	0.00
14/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1710	2	2	2	6,000.00
14/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7829	7	8	7	0.00
14/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2545	2	3	2	0.00
14/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7942	7	8	7	0.00
14/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7885	7	8	7	0.00
14/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	6077	6	6	6	0.00
14/01/2016	R210 On 04-February-16			Bond Future	180.50	180.5087	180.4982	180.5087	3,861.00
14/01/2016	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R210 On 04-February-16	185.00	Put	Bond Future	4502	4	5	4	0.00
14/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4512	5	5	5	0.00
14/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4492	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
14/01/2016	R210 On 05-May-16			Bond Future	181.55	181.5590	181.5475	181.5590	6.00
14/01/2016	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R210 On 05-May-16	184.99	Put	Bond Future	3443	3	3	3	0.00
14/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3453	3	3	3	0.00
14/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3463	3	3	3	0.00
14/01/2016	R211 On 04-February-16			Bond Future	134.71	134.5799	134.7092	134.5799	720.00
14/01/2016	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R211 On 04-February-16	139.00	Put	Bond Future	4291	4	4	4	0.00
14/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4301	4	4	4	0.00
14/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4281	4	4	4	0.00
14/01/2016	R211 On 05-May-16			Bond Future	137.11	136.9788	137.1099	136.9788	2.00
14/01/2016	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R211 On 05-May-16	138.99	Put	Bond Future	1880	2	2	2	0.00
14/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	1890	2	2	2	0.00
14/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	1900	2	2	2	0.00
14/01/2016	R212 On 04-February-16			Bond Future	139.97	139.9758	139.9676	139.9758	1,569.00
14/01/2016	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R212 On 04-February-16	146.00	Put	Bond Future	6032	6	6	6	0.00
14/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6022	6	6	6	0.00
14/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6042	6	6	6	0.00
14/01/2016	R212 On 05-May-16			Bond Future	142.46	142.4708	142.4620	142.4708	19.00
14/01/2016	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	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
14/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2538	3	3	3	0.00
14/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2528	3	3	3	0.00
14/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2548	3	3	3	0.00
14/01/2016	R213 On 04-February-16			Bond Future	10.06	80.3438	79.6752	80.3438	47,764.00
14/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	1	0	0	0	0.00
14/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	1	0	0	0	0.00
14/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	1	0	0	0	0.00
14/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8962	8	9	8	0.00
14/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8888	8	9	8	0.00
14/01/2016	R213 On 04-February-16	8.74	Put	Bond Future	9036	8	9	8	0.00
14/01/2016	R213 On 05-May-16			Bond Future	10.14	78.2387	77.5575	78.2387	0.00
14/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	249	0	0	0	0.00
14/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	255	0	0	0	0.00
14/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	261	0	0	0	0.00
14/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9670	9	10	9	0.00
14/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9738	9	10	9	0.00
14/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	9602	9	10	9	0.00
14/01/2016	R213 On 04-August-16			Bond Future	10.21	79.7491	79.0533	79.7491	0.00
14/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	847	1	1	1	0.00
14/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	871	1	1	1	0.00
14/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	859	1	1	1	0.00
14/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8907	8	9	8	0.00
14/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8789	8	9	8	0.00
14/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8848	8	9	8	0.00
14/01/2016	R214 On 04-February-16			Bond Future	10.24	69.9882	69.3438	69.9882	29,967.00
14/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	38	0	0	0	0.00
14/01/2016	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
14/01/2016	R214 On 04-February-16	9.35	Call	Bond Future	20	0	0	0	0.00
14/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	5468	5	5	5	25.00
14/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	17437	17	17	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
14/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	17343	17	17	17	0.00
14/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	6186	6	6	6	25.00
14/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	17530	17	18	17	0.00
14/01/2016	R214 On 05-May-16			Bond Future	10.32	67.9504	67.2940	67.9504	4,680.00
14/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	302	0	0	0	0.00
14/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	316	0	0	0	0.00
14/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	309	0	0	0	0.00
14/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	573	1	1	1	0.00
14/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	9542	9	10	9	0.00
14/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9613	9	10	9	0.00
14/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9685	9	10	9	0.00
14/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7576	7	8	7	0.00
14/01/2016	R214 On 04-August-16			Bond Future	10.38	69.2622	68.5919	69.2622	0.00
14/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1065	1	1	1	1,300.00
14/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	6818	7	7	7	6,300.00
14/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	978	1	1	1	0.00
14/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1006	1	1	1	0.00
14/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	992	1	1	1	0.00
14/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	333	0	0	0	1,300.00
14/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3302	4	3	4	6,300.00
14/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8710	8	9	8	0.00
14/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8833	8	9	8	0.00
14/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	8469	8	8	8	0.00
14/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1477	1	1	1	0.00
14/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3822	4	4	4	0.00
14/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8771	8	9	8	0.00
14/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13707	13	14	13	0.00
14/01/2016	R248 On 04-February-16			Bond Future	10.29	90.3178	89.5009	90.3178	60,433.00
14/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	1	0	0	0	0.00
14/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	1	0	0	0	0.00
14/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	1	0	0	0	0.00
14/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	35	0	0	0	0.00
14/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	65	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
14/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	7417	7	7	7	75.00
14/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	11794	11	12	11	0.00
14/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	11692	11	12	11	0.00
14/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11897	11	12	11	0.00
14/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	6515	6	7	6	75.00
14/01/2016	R248 On 05-May-16			Bond Future	10.37	87.5045	86.6725	87.5045	0.00
14/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	339	0	0	0	0.00
14/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	347	0	0	0	0.00
14/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	355	0	0	0	0.00
14/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12745	12	13	12	0.00
14/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12840	12	13	12	0.00
14/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	12651	12	13	12	0.00
14/01/2016	R248 On 04-August-16			Bond Future	10.44	89.1939	88.3441	89.1939	0.00
14/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1164	1	1	1	0.00
14/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1148	1	1	1	0.00
14/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1181	1	1	1	0.00
14/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	11514	11	12	11	0.00
14/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	11595	11	12	11	0.00
14/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11676	11	12	11	0.00