



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For January 2016

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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

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	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	4465	4	0.00
13/01/2016	2025 On 04-February-16	126.00	Put	Bond Future	4475	4	4475	4	0.00
13/01/2016	2025 On 04-February-16	126.01	Put	Bond Future	4485	4	4485	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	2309	2	0.00
13/01/2016	2025 On 05-May-16	126.01	Put	Bond Future	2319	2	2319	2	0.00
13/01/2016	2025 On 05-May-16	125.99	Put	Bond Future	2299	2	2299	2	0.00
13/01/2016	2030 On 04-February-16			Bond Future	9.93	84.9103	9.9310	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	8445	9	0.00
13/01/2016	2030 On 04-February-16	8.74	Put	Bond Future	8522	9	8522	9	0.00
13/01/2016	2030 On 04-February-16	8.76	Put	Bond Future	8369	9	8369	9	0.00
13/01/2016	2030 On 05-May-16			Bond Future	10.02	86.4370	10.0160	86.4370	0.00
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	7075	8	0.00
13/01/2016	2030 On 05-May-16	8.99	Put	Bond Future	7149	8	7149	8	0.00
13/01/2016	2030 On 05-May-16	9.01	Put	Bond Future	7001	8	7001	8	0.00
13/01/2016	2032 On 04-February-16			Bond Future	10.03	87.9897	10.0308	87.9897	8,437.00
13/01/2016	2032 On 04-February-16	9.20	Call	Bond Future	37	0	37	0	0.00
13/01/2016	2032 On 04-February-16	9.30	Call	Bond Future	66	0	66	0	0.00
13/01/2016	2032 On 04-February-16	8.71	Call	Bond Future	1	0	1	0	0.00
13/01/2016	2032 On 04-February-16	8.69	Call	Bond Future	1	0	1	0	0.00
13/01/2016	2032 On 04-February-16	8.70	Call	Bond Future	1	0	1	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	2032 On 04-February-16	9.30	Put	Bond Future	5476	6	5476	6	22.00
13/01/2016	2032 On 04-February-16	9.20	Put	Bond Future	6226	7	6226	7	22.00
13/01/2016	2032 On 04-February-16	8.70	Put	Bond Future	10235	11	10235	11	0.00
13/01/2016	2032 On 04-February-16	8.71	Put	Bond Future	10152	11	10152	11	0.00
13/01/2016	2032 On 04-February-16	8.69	Put	Bond Future	10319	11	10319	11	0.00
13/01/2016	2032 On 05-May-16			Bond Future	10.11	85.4142	10.1136	85.4142	0.00
13/01/2016	2032 On 05-May-16	9.01	Call	Bond Future	526	0	526	0	0.00
13/01/2016	2032 On 05-May-16	8.99	Call	Bond Future	506	0	506	0	0.00
13/01/2016	2032 On 05-May-16	9.00	Call	Bond Future	516	0	516	0	0.00
13/01/2016	2032 On 05-May-16	8.99	Put	Bond Future	8896	10	8896	10	0.00
13/01/2016	2032 On 05-May-16	9.01	Put	Bond Future	8756	10	8756	10	0.00
13/01/2016	2032 On 05-May-16	9.00	Put	Bond Future	8826	10	8826	10	0.00
13/01/2016	2032 On 04-August-16			Bond Future	10.19	87.0671	10.1861	87.0671	0.00
13/01/2016	2032 On 04-August-16	8.99	Call	Bond Future	983	1	983	1	0.00
13/01/2016	2032 On 04-August-16	9.01	Call	Bond Future	1010	1	1010	1	0.00
13/01/2016	2032 On 04-August-16	9.00	Call	Bond Future	997	1	997	1	0.00
13/01/2016	2032 On 04-August-16	9.00	Put	Bond Future	9757	10	9757	10	0.00
13/01/2016	2032 On 04-August-16	9.01	Put	Bond Future	9692	10	9692	10	0.00
13/01/2016	2032 On 04-August-16	8.99	Put	Bond Future	9823	11	9823	11	0.00
13/01/2016	2033 On 04-February-16			Bond Future	101.42	101.4342	101.4179	101.4342	185.00
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	982	1	0.00
13/01/2016	2033 On 04-February-16	102.41	Put	Bond Future	992	1	992	1	0.00
13/01/2016	2033 On 04-February-16	102.39	Put	Bond Future	972	1	972	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	160	0	0.00
13/01/2016	2033 On 05-May-16	102.40	Put	Bond Future	150	0	150	0	0.00
13/01/2016	2033 On 05-May-16	102.39	Put	Bond Future	140	0	140	0	0.00
13/01/2016	2037 On 04-February-16			Bond Future	10.15	85.1271	10.1500	85.1271	50,569.00

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-February-16	8.74	Call	Bond Future	1	0	1	0	0.00
13/01/2016	2037 On 04-February-16	9.43	Call	Bond Future	78	0	78	0	0.00
13/01/2016	2037 On 04-February-16	8.76	Call	Bond Future	1	0	1	0	0.00
13/01/2016	2037 On 04-February-16	9.30	Call	Bond Future	37	0	37	0	0.00
13/01/2016	2037 On 04-February-16	8.75	Call	Bond Future	1	0	1	0	0.00
13/01/2016	2037 On 04-February-16	8.75	Put	Bond Future	11837	13	11837	13	0.00
13/01/2016	2037 On 04-February-16	8.76	Put	Bond Future	11743	13	11743	13	0.00
13/01/2016	2037 On 04-February-16	9.30	Put	Bond Future	6932	8	6932	8	16.00
13/01/2016	2037 On 04-February-16	8.74	Put	Bond Future	11930	13	11930	13	0.00
13/01/2016	2037 On 04-February-16	9.43	Put	Bond Future	5862	7	5862	7	16.00
13/01/2016	2037 On 05-May-16			Bond Future	10.23	86.6578	10.2305	86.6578	0.00
13/01/2016	2037 On 05-May-16	8.99	Call	Bond Future	438	0	438	0	0.00
13/01/2016	2037 On 05-May-16	9.00	Call	Bond Future	447	0	447	0	0.00
13/01/2016	2037 On 05-May-16	9.01	Call	Bond Future	457	0	457	0	0.00
13/01/2016	2037 On 05-May-16	9.00	Put	Bond Future	10567	11	10567	11	0.00
13/01/2016	2037 On 05-May-16	8.99	Put	Bond Future	10648	11	10648	11	0.00
13/01/2016	2037 On 05-May-16	9.01	Put	Bond Future	10487	11	10487	11	0.00
13/01/2016	2037 On 04-August-16			Bond Future	10.30	84.0751	10.3030	84.0751	0.00
13/01/2016	2037 On 04-August-16	9.26	Call	Bond Future	1330	1	1330	1	0.00
13/01/2016	2037 On 04-August-16	9.25	Call	Bond Future	1312	1	1312	1	0.00
13/01/2016	2037 On 04-August-16	9.24	Call	Bond Future	1295	1	1295	1	0.00
13/01/2016	2037 On 04-August-16	9.25	Put	Bond Future	9740	10	9740	10	0.00
13/01/2016	2037 On 04-August-16	9.26	Put	Bond Future	9672	10	9672	10	0.00
13/01/2016	2037 On 04-August-16	9.24	Put	Bond Future	9809	11	9809	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	5140	5	0.00
13/01/2016	2038 On 04-February-16	131.00	Put	Bond Future	5130	5	5130	5	0.00
13/01/2016	2038 On 04-February-16	130.99	Put	Bond Future	5120	5	5120	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

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	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	2876	3	0.00
13/01/2016	2038 On 05-May-16	131.00	Put	Bond Future	2886	3	2886	3	0.00
13/01/2016	2038 On 05-May-16	131.01	Put	Bond Future	2896	3	2896	3	0.00
13/01/2016	2040 On 04-February-16			Bond Future	10.23	88.3830	10.2301	88.3830	1,820.00
13/01/2016	2040 On 04-February-16	9.49	Call	Bond Future	76	0	76	0	0.00
13/01/2016	2040 On 04-February-16	9.51	Call	Bond Future	85	0	85	0	0.00
13/01/2016	2040 On 04-February-16	9.50	Call	Bond Future	80	0	80	0	0.00
13/01/2016	2040 On 04-February-16	9.50	Put	Bond Future	6311	7	6311	7	0.00
13/01/2016	2040 On 04-February-16	9.51	Put	Bond Future	6226	7	6226	7	0.00
13/01/2016	2040 On 04-February-16	9.49	Put	Bond Future	6397	7	6397	7	0.00
13/01/2016	2040 On 05-May-16			Bond Future	10.31	89.9722	10.3113	89.9722	0.00
13/01/2016	2040 On 05-May-16	9.51	Call	Bond Future	1096	1	1096	1	0.00
13/01/2016	2040 On 05-May-16	9.50	Call	Bond Future	1076	1	1076	1	0.00
13/01/2016	2040 On 05-May-16	9.49	Call	Bond Future	1058	1	1058	1	0.00
13/01/2016	2040 On 05-May-16	9.50	Put	Bond Future	7944	9	7944	9	0.00
13/01/2016	2040 On 05-May-16	9.51	Put	Bond Future	7873	9	7873	9	0.00
13/01/2016	2040 On 05-May-16	9.49	Put	Bond Future	8016	9	8016	9	0.00
13/01/2016	2040 On 04-August-16			Bond Future	10.38	87.2031	10.3848	87.2031	0.00
13/01/2016	2040 On 04-August-16	9.50	Call	Bond Future	1742	2	1742	2	0.00
13/01/2016	2040 On 04-August-16	9.51	Call	Bond Future	1764	2	1764	2	0.00
13/01/2016	2040 On 04-August-16	9.49	Call	Bond Future	1721	1	1721	1	0.00
13/01/2016	2040 On 04-August-16	9.51	Put	Bond Future	9104	10	9104	10	0.00
13/01/2016	2040 On 04-August-16	9.50	Put	Bond Future	9171	10	9171	10	0.00
13/01/2016	2040 On 04-August-16	9.49	Put	Bond Future	9240	10	9240	10	0.00
13/01/2016	2044 On 04-February-16			Bond Future	10.23	85.7657	10.2295	85.7657	19,969.00
13/01/2016	2044 On 04-February-16	9.00	Call	Bond Future	3	0	3	0	0.00
13/01/2016	2044 On 04-February-16	9.01	Call	Bond Future	3	0	3	0	0.00
13/01/2016	2044 On 04-February-16	8.99	Call	Bond Future	3	0	3	0	0.00
13/01/2016	2044 On 04-February-16	9.58	Call	Bond Future	122	0	122	0	0.00
13/01/2016	2044 On 04-February-16	9.01	Put	Bond Future	10939	12	10939	12	0.00
13/01/2016	2044 On 04-February-16	9.58	Put	Bond Future	5667	6	5667	6	0.00
13/01/2016	2044 On 04-February-16	8.99	Put	Bond Future	11137	12	11137	12	0.00
13/01/2016	2044 On 04-February-16	9.00	Put	Bond Future	11038	12	11038	12	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	2044 On 05-May-16			Bond Future	10.31	87.3078	10.3080	87.3078	0.00
13/01/2016	2044 On 05-May-16	8.99	Call	Bond Future	394	0	394	0	0.00
13/01/2016	2044 On 05-May-16	9.01	Call	Bond Future	411	0	411	0	0.00
13/01/2016	2044 On 05-May-16	9.00	Call	Bond Future	403	0	403	0	0.00
13/01/2016	2044 On 05-May-16	9.01	Put	Bond Future	11963	13	11963	13	0.00
13/01/2016	2044 On 05-May-16	8.99	Put	Bond Future	12144	13	12144	13	0.00
13/01/2016	2044 On 05-May-16	9.00	Put	Bond Future	12053	13	12053	13	0.00
13/01/2016	2044 On 04-August-16			Bond Future	10.38	84.6124	10.3789	84.6124	0.00
13/01/2016	2044 On 04-August-16	9.51	Call	Bond Future	1775	2	1775	2	0.00
13/01/2016	2044 On 04-August-16	9.50	Call	Bond Future	1752	2	1752	2	0.00
13/01/2016	2044 On 04-August-16	9.49	Call	Bond Future	1731	2	1731	2	0.00
13/01/2016	2044 On 04-August-16	9.50	Put	Bond Future	9195	10	9195	10	0.00
13/01/2016	2044 On 04-August-16	9.49	Put	Bond Future	9264	10	9264	10	0.00
13/01/2016	2044 On 04-August-16	9.51	Put	Bond Future	9127	10	9127	10	0.00
13/01/2016	2046 On 04-February-16			Bond Future	127.64	126.8423	127.6436	126.8423	12,126.00
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	346	1	0.00
13/01/2016	2046 On 04-February-16	128.01	Put	Bond Future	366	1	366	1	0.00
13/01/2016	2046 On 04-February-16	128.00	Put	Bond Future	356	1	356	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	1501	2	0.00
13/01/2016	2046 On 05-May-16	130.00	Put	Bond Future	1511	2	1511	2	0.00
13/01/2016	2046 On 05-May-16	130.01	Put	Bond Future	1521	2	1521	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	1936	3	0.00
13/01/2016	2050 On 04-February-16	138.00	Put	Bond Future	1926	3	1926	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
13/01/2016	2050 On 04-February-16	137.99	Put	Bond Future	1916	3	1916	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	509	0	0.00
13/01/2016	2050 On 05-May-16	138.01	Call	Bond Future	489	0	489	0	0.00
13/01/2016	2050 On 05-May-16	138.00	Call	Bond Future	499	0	499	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
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
13/01/2016	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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
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	2768	3	0.00
13/01/2016	EL28 On 04-February-16	129.01	Put	Bond Future	2778	3	2778	3	0.00
13/01/2016	EL28 On 04-February-16	128.99	Put	Bond Future	2758	3	2758	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

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	EL28 On 05-May-16	129.00	Put	Bond Future	2093	2	2093	2	0.00
13/01/2016	EL28 On 05-May-16	129.01	Put	Bond Future	2103	2	2103	2	0.00
13/01/2016	EL28 On 05-May-16	128.99	Put	Bond Future	2083	2	2083	2	0.00
13/01/2016	ES33 On 04-February-16			Bond Future	10.97	75.5309	10.9679	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	6349	7	0.00
13/01/2016	ES33 On 04-February-16	10.01	Put	Bond Future	6210	7	6210	7	0.00
13/01/2016	ES33 On 04-February-16	10.00	Put	Bond Future	6279	7	6279	7	0.00
13/01/2016	ES33 On 05-May-16			Bond Future	11.08	73.0975	11.0769	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
13/01/2016	ES33 On 05-May-16	10.00	Put	Bond Future	6918	8	6918	8	0.00
13/01/2016	ES33 On 05-May-16	10.01	Put	Bond Future	6849	8	6849	8	0.00
13/01/2016	ES33 On 05-May-16	9.99	Put	Bond Future	6987	8	6987	8	0.00
13/01/2016	ES33 On 04-August-16			Bond Future	11.18	74.5120	11.1764	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	5866	7	0.00
13/01/2016	ES33 On 04-August-16	10.26	Put	Bond Future	5734	6	5734	6	0.00
13/01/2016	ES33 On 04-August-16	10.25	Put	Bond Future	5800	7	5800	7	0.00
13/01/2016	ES42 On 04-February-16			Bond Future	11.09	79.6938	11.0916	79.6938	2,750.00
13/01/2016	ES42 On 05-May-16			Bond Future	11.20	76.8642	11.2001	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	396360	43	0.00
13/01/2016	GOVI On 04-February-16	512.01	Put	GOVI	396460	43	396460	43	0.00
13/01/2016	GOVI On 04-February-16	511.99	Put	GOVI	396260	43	396260	43	0.00
13/01/2016	GOVI On 05-May-16			GOVI	480.86	477.3020	480.8570	477.3020	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
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	371330	41	0.00
13/01/2016	GOVI On 05-May-16	518.00	Put	GOVI	371430	41	371430	41	0.00
13/01/2016	GOVI On 05-May-16	518.01	Put	GOVI	371530	41	371530	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	309700	35	0.00
13/01/2016	GOVI On 04-August-16	520.99	Put	GOVI	309500	35	309500	35	0.00
13/01/2016	GOVI On 04-August-16	521.00	Put	GOVI	309600	35	309600	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	8.6830	0.1077	0.00
13/01/2016	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/01/2016	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/01/2016	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/01/2016	JBAF On 20-January-16			Jibar Tradeable Future	6.73	93.2500	6.7300	93.2500	0.00
13/01/2016	JBAF On 17-February-16			Jibar Tradeable Future	7.00	92.9800	7.0000	92.9800	2,000.00
13/01/2016	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.9000	7.0800	92.9000	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 20-April-16			Jibar Tradeable Future	7.33	92.6400	7.3300	92.6400	0.00
13/01/2016	JBAF On 18-May-16			Jibar Tradeable Future	7.41	92.5600	7.4100	92.5600	0.00
13/01/2016	JBAF On 15-June-16			Jibar Tradeable Future	7.59	92.3800	7.5900	92.3800	0.00
13/01/2016	JBAF On 21-September-16			Jibar Tradeable Future	7.95	92.0100	7.9500	92.0100	0.00
13/01/2016	JBAF On 21-December-16			Jibar Tradeable Future	8.19	91.7500	8.1900	91.7500	0.00
13/01/2016	JBAF On 15-March-17			Jibar Tradeable Future	8.41	91.5200	8.4100	91.5200	0.00
13/01/2016	JBAF On 21-June-17			Jibar Tradeable Future	8.59	91.3200	8.5900	91.3200	500.00
13/01/2016	JBAF On 20-September-17			Jibar Tradeable Future	8.74	91.1800	8.7400	91.1800	0.00
13/01/2016	JBAF On 20-December-17			Jibar Tradeable Future	8.89	91.0300	8.8900	91.0300	0.00
13/01/2016	R023 On 04-February-16			Bond Future	9.45	94.2175	9.4474	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	7323	8	0.00
13/01/2016	R023 On 04-February-16	8.00	Put	Bond Future	7270	8	7270	8	0.00
13/01/2016	R023 On 04-February-16	8.01	Put	Bond Future	7218	8	7218	8	0.00
13/01/2016	R023 On 05-May-16			Bond Future	9.55	91.9815	9.5478	91.9815	0.00
13/01/2016	R023 On 05-May-16	8.26	Call	Bond Future	199	0	199	0	0.00
13/01/2016	R023 On 05-May-16	8.25	Call	Bond Future	195	0	195	0	0.00
13/01/2016	R023 On 05-May-16	8.24	Call	Bond Future	190	0	190	0	0.00
13/01/2016	R023 On 05-May-16	8.25	Put	Bond Future	6481	7	6481	7	0.00
13/01/2016	R023 On 05-May-16	8.26	Put	Bond Future	6435	7	6435	7	0.00
13/01/2016	R023 On 05-May-16	8.24	Put	Bond Future	6527	7	6527	7	0.00
13/01/2016	R023 On 04-August-16			Bond Future	9.63	93.7609	9.6330	93.7609	0.00
13/01/2016	R023 On 04-August-16	8.24	Call	Bond Future	421	0	421	0	0.00
13/01/2016	R023 On 04-August-16	8.25	Call	Bond Future	428	0	428	0	0.00
13/01/2016	R023 On 04-August-16	8.26	Call	Bond Future	434	0	434	0	0.00
13/01/2016	R023 On 04-August-16	8.25	Put	Bond Future	6935	8	6935	8	0.00
13/01/2016	R023 On 04-August-16	8.24	Put	Bond Future	6977	8	6977	8	0.00
13/01/2016	R023 On 04-August-16	8.26	Put	Bond Future	6892	7	6892	7	0.00
13/01/2016	R186 On 04-February-16			Bond Future	9.56	106.7388	9.5615	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	4	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2016	R186 On 04-February-16	8.75	Call	Bond Future	32	0	32	0	0.00
13/01/2016	R186 On 04-February-16	9.20	Call	Bond Future	335	0	335	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	7.49	Call	Bond Future	0	0	0	0	0.00
13/01/2016	R186 On 04-February-16	8.83	Call	Bond Future	52	0	52	0	0.00
13/01/2016	R186 On 04-February-16	8.70	Call	Bond Future	23	0	23	0	0.00
13/01/2016	R186 On 04-February-16	8.80	Call	Bond Future	43	0	43	0	0.00
13/01/2016	R186 On 04-February-16	8.65	Call	Bond Future	17	0	17	0	0.00
13/01/2016	R186 On 04-February-16	8.85	Call	Bond Future	58	0	58	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	3	0	680.00
13/01/2016	R186 On 04-February-16	7.90	Put	Bond Future	12475	13	12475	13	0.00
13/01/2016	R186 On 04-February-16	8.45	Put	Bond Future	8138	9	8138	9	0.00
13/01/2016	R186 On 04-February-16	7.51	Put	Bond Future	15688	17	15688	17	0.00
13/01/2016	R186 On 04-February-16	9.20	Put	Bond Future	2891	4	2891	4	700.00
13/01/2016	R186 On 04-February-16	8.75	Put	Bond Future	5889	7	5889	7	11,695.00
13/01/2016	R186 On 04-February-16	7.49	Put	Bond Future	15856	17	15856	17	0.00
13/01/2016	R186 On 04-February-16	8.85	Put	Bond Future	5170	6	5170	6	0.00
13/01/2016	R186 On 04-February-16	7.50	Put	Bond Future	15772	17	15772	17	0.00
13/01/2016	R186 On 04-February-16	8.65	Put	Bond Future	6626	8	6626	8	340.00
13/01/2016	R186 On 04-February-16	8.70	Put	Bond Future	6255	7	6255	7	5,000.00
13/01/2016	R186 On 04-February-16	8.80	Put	Bond Future	5527	6	5527	6	5,000.00
13/01/2016	R186 On 04-February-16	8.40	Put	Bond Future	8522	9	8522	9	0.00
13/01/2016	R186 On 04-February-16	8.83	Put	Bond Future	5312	6	5312	6	33.00
13/01/2016	R186 On 04-February-16	8.02	Put	Bond Future	11509	12	11509	12	0.00
13/01/2016	R186 On 05-May-16			Bond Future	9.65	108.6578	9.6485	108.6578	10.00
13/01/2016	R186 On 05-May-16	8.34	Call	Bond Future	286	0	286	0	0.00
13/01/2016	R186 On 05-May-16	8.33	Call	Bond Future	279	0	279	0	0.00
13/01/2016	R186 On 05-May-16	8.35	Call	Bond Future	292	0	292	0	0.00
13/01/2016	R186 On 05-May-16	8.75	Call	Bond Future	665	1	665	1	0.00
13/01/2016	R186 On 05-May-16	8.85	Call	Bond Future	806	1	806	1	0.00
13/01/2016	R186 On 05-May-16	7.56	Call	Bond Future	37	0	37	0	0.00
13/01/2016	R186 On 05-May-16	8.33	Put	Bond Future	9799	11	9799	11	0.00
13/01/2016	R186 On 05-May-16	8.35	Put	Bond Future	9659	11	9659	11	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	7.56	Put	Bond Future	15661	17	15661	17	0.00
13/01/2016	R186 On 05-May-16	8.34	Put	Bond Future	9728	11	9728	11	0.00
13/01/2016	R186 On 05-May-16	8.75	Put	Bond Future	7029	8	7029	8	1,900.00
13/01/2016	R186 On 05-May-16	8.85	Put	Bond Future	6436	7	6436	7	5,350.00
13/01/2016	R186 On 04-August-16			Bond Future	9.72	105.4552	9.7229	105.4552	0.00
13/01/2016	R186 On 04-August-16	8.49	Call	Bond Future	806	1	806	1	0.00
13/01/2016	R186 On 04-August-16	8.51	Call	Bond Future	829	1	829	1	0.00
13/01/2016	R186 On 04-August-16	8.50	Call	Bond Future	817	1	817	1	0.00
13/01/2016	R186 On 04-August-16	8.49	Put	Bond Future	9478	10	9478	10	0.00
13/01/2016	R186 On 04-August-16	8.50	Put	Bond Future	9416	10	9416	10	0.00
13/01/2016	R186 On 04-August-16	8.51	Put	Bond Future	9353	10	9353	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	7523	7	0.00
13/01/2016	R197 On 04-February-16	297.01	Put	Bond Future	7533	7	7533	7	0.00
13/01/2016	R197 On 04-February-16	296.99	Put	Bond Future	7513	7	7513	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	5373	5	0.00
13/01/2016	R197 On 05-May-16	300.00	Put	Bond Future	5363	5	5363	5	0.00
13/01/2016	R197 On 05-May-16	299.99	Put	Bond Future	5353	5	5353	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	3072	4	0.00
13/01/2016	R202 On 04-February-16	240.00	Put	Bond Future	3082	5	3082	5	0.00
13/01/2016	R202 On 04-February-16	240.01	Put	Bond Future	3092	5	3092	5	0.00
13/01/2016	R202 On 05-May-16			Bond Future	241.14	239.6872	241.1413	239.6872	0.00
13/01/2016	R202 On 05-May-16	246.99	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	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	5859	7	0.00
13/01/2016	R202 On 05-May-16	247.01	Put	Bond Future	5869	7	5869	7	0.00
13/01/2016	R202 On 05-May-16	246.99	Put	Bond Future	5849	7	5849	7	0.00
13/01/2016	R203 On 04-February-16			Bond Future	8.35	103.0022	8.3495	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	1645	2	0.00
13/01/2016	R203 On 04-February-16	7.25	Put	Bond Future	1630	2	1630	2	0.00
13/01/2016	R203 On 04-February-16	7.26	Put	Bond Future	1615	2	1615	2	0.00
13/01/2016	R203 On 05-May-16			Bond Future	8.55	100.6836	8.5546	100.6836	0.00
13/01/2016	R203 On 05-May-16	7.24	Call	Bond Future	27	0	27	0	0.00
13/01/2016	R203 On 05-May-16	7.26	Call	Bond Future	28	0	28	0	0.00
13/01/2016	R203 On 05-May-16	7.25	Call	Bond Future	27	0	27	0	0.00
13/01/2016	R203 On 05-May-16	7.26	Put	Bond Future	1661	2	1661	2	0.00
13/01/2016	R203 On 05-May-16	7.24	Put	Bond Future	1685	2	1685	2	0.00
13/01/2016	R203 On 05-May-16	7.25	Put	Bond Future	1673	2	1673	2	0.00
13/01/2016	R203 On 04-August-16			Bond Future	8.74	102.6315	8.7372	102.6315	0.00
13/01/2016	R203 On 04-August-16	7.24	Call	Bond Future	52	0	52	0	0.00
13/01/2016	R203 On 04-August-16	7.26	Call	Bond Future	54	0	54	0	0.00
13/01/2016	R203 On 04-August-16	7.25	Call	Bond Future	53	0	53	0	0.00
13/01/2016	R203 On 04-August-16	7.25	Put	Bond Future	1592	2	1592	2	0.00
13/01/2016	R203 On 04-August-16	7.26	Put	Bond Future	1583	2	1583	2	0.00
13/01/2016	R203 On 04-August-16	7.24	Put	Bond Future	1602	2	1602	2	0.00
13/01/2016	R204 On 04-February-16			Bond Future	8.79	98.8049	8.7878	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	3227	4	0.00
13/01/2016	R204 On 04-February-16	7.51	Put	Bond Future	3201	4	3201	4	0.00
13/01/2016	R204 On 04-February-16	7.49	Put	Bond Future	3252	4	3252	4	0.00
13/01/2016	R204 On 05-May-16			Bond Future	8.95	100.5813	8.9471	100.5813	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 05-May-16	7.76	Call	Bond Future	87	0	87	0	0.00
13/01/2016	R204 On 05-May-16	7.75	Call	Bond Future	85	0	85	0	0.00
13/01/2016	R204 On 05-May-16	7.74	Call	Bond Future	83	0	83	0	0.00
13/01/2016	R204 On 05-May-16	7.75	Put	Bond Future	2834	3	2834	3	0.00
13/01/2016	R204 On 05-May-16	7.74	Put	Bond Future	2856	3	2856	3	0.00
13/01/2016	R204 On 05-May-16	7.76	Put	Bond Future	2813	3	2813	3	0.00
13/01/2016	R204 On 04-August-16			Bond Future	9.09	98.4853	9.0879	98.4853	0.00
13/01/2016	R204 On 04-August-16	7.74	Call	Bond Future	158	0	158	0	0.00
13/01/2016	R204 On 04-August-16	7.75	Call	Bond Future	160	0	160	0	0.00
13/01/2016	R204 On 04-August-16	7.76	Call	Bond Future	163	0	163	0	0.00
13/01/2016	R204 On 04-August-16	7.75	Put	Bond Future	2962	3	2962	3	0.00
13/01/2016	R204 On 04-August-16	7.76	Put	Bond Future	2943	3	2943	3	0.00
13/01/2016	R204 On 04-August-16	7.74	Put	Bond Future	2980	3	2980	3	0.00
13/01/2016	R207 On 04-February-16			Bond Future	9.07	94.1396	9.0742	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	5085	6	0.00
13/01/2016	R207 On 04-February-16	7.51	Put	Bond Future	5051	5	5051	5	0.00
13/01/2016	R207 On 04-February-16	7.27	Put	Bond Future	5855	6	5855	6	0.00
13/01/2016	R207 On 04-February-16	7.49	Put	Bond Future	5118	6	5118	6	0.00
13/01/2016	R207 On 05-May-16			Bond Future	9.22	95.8322	9.2166	95.8322	0.00
13/01/2016	R207 On 05-May-16	7.86	Call	Bond Future	88	0	88	0	0.00
13/01/2016	R207 On 05-May-16	7.84	Call	Bond Future	84	0	84	0	0.00
13/01/2016	R207 On 05-May-16	7.85	Call	Bond Future	86	0	86	0	0.00
13/01/2016	R207 On 05-May-16	7.56	Call	Bond Future	41	0	41	0	43.00
13/01/2016	R207 On 05-May-16	7.85	Put	Bond Future	4226	5	4226	5	0.00
13/01/2016	R207 On 05-May-16	7.86	Put	Bond Future	4197	5	4197	5	0.00
13/01/2016	R207 On 05-May-16	7.56	Put	Bond Future	5088	6	5088	6	0.00
13/01/2016	R207 On 05-May-16	7.84	Put	Bond Future	4255	5	4255	5	0.00
13/01/2016	R207 On 04-August-16			Bond Future	9.34	94.0410	9.3424	94.0410	0.00
13/01/2016	R207 On 04-August-16	8.01	Call	Bond Future	242	0	242	0	0.00
13/01/2016	R207 On 04-August-16	7.99	Call	Bond Future	234	0	234	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	R207 On 04-August-16	8.00	Call	Bond Future	238	0	238	0	0.00
13/01/2016	R207 On 04-August-16	7.99	Put	Bond Future	4074	4	4074	4	0.00
13/01/2016	R207 On 04-August-16	8.00	Put	Bond Future	4049	4	4049	4	0.00
13/01/2016	R207 On 04-August-16	8.01	Put	Bond Future	4024	4	4024	4	0.00
13/01/2016	R208 On 04-February-16			Bond Future	9.24	91.9210	9.2394	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	5875	6	0.00
13/01/2016	R208 On 04-February-16	7.76	Put	Bond Future	5794	6	5794	6	0.00
13/01/2016	R208 On 04-February-16	7.75	Put	Bond Future	5835	6	5835	6	0.00
13/01/2016	R208 On 05-May-16			Bond Future	9.36	90.1721	9.3582	90.1721	0.00
13/01/2016	R208 On 05-May-16	7.99	Call	Bond Future	116	0	116	0	0.00
13/01/2016	R208 On 05-May-16	8.01	Call	Bond Future	121	0	121	0	0.00
13/01/2016	R208 On 05-May-16	8.00	Call	Bond Future	118	0	118	0	0.00
13/01/2016	R208 On 05-May-16	8.00	Put	Bond Future	5193	6	5193	6	0.00
13/01/2016	R208 On 05-May-16	8.01	Put	Bond Future	5158	6	5158	6	0.00
13/01/2016	R208 On 05-May-16	7.99	Put	Bond Future	5229	6	5229	6	0.00
13/01/2016	R208 On 04-August-16			Bond Future	9.46	91.9168	9.4615	91.9168	0.00
13/01/2016	R208 On 04-August-16	7.99	Call	Bond Future	259	0	259	0	0.00
13/01/2016	R208 On 04-August-16	8.00	Call	Bond Future	263	0	263	0	0.00
13/01/2016	R208 On 04-August-16	8.01	Call	Bond Future	267	0	267	0	0.00
13/01/2016	R208 On 04-August-16	7.99	Put	Bond Future	5527	6	5527	6	0.00
13/01/2016	R208 On 04-August-16	8.00	Put	Bond Future	5494	6	5494	6	0.00
13/01/2016	R208 On 04-August-16	8.01	Put	Bond Future	5461	6	5461	6	0.00
13/01/2016	R209 On 04-February-16			Bond Future	10.04	69.0045	10.0433	69.0045	41,344.00
13/01/2016	R209 On 04-February-16	8.74	Call	Bond Future	1	0	1	0	0.00
13/01/2016	R209 On 04-February-16	8.75	Call	Bond Future	1	0	1	0	0.00
13/01/2016	R209 On 04-February-16	8.76	Call	Bond Future	1	0	1	0	0.00
13/01/2016	R209 On 04-February-16	9.52	Call	Bond Future	172	0	172	0	0.00
13/01/2016	R209 On 04-February-16	8.76	Put	Bond Future	8968	10	8968	10	0.00
13/01/2016	R209 On 04-February-16	8.74	Put	Bond Future	9121	10	9121	10	0.00
13/01/2016	R209 On 04-February-16	9.52	Put	Bond Future	3623	4	3623	4	2,200.00
13/01/2016	R209 On 04-February-16	8.75	Put	Bond Future	9045	10	9045	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2016	R209 On 05-May-16			Bond Future	10.12	67.0955	10.1159	67.0955	0.00
13/01/2016	R209 On 05-May-16	9.00	Call	Bond Future	458	0	458	0	6,700.00
13/01/2016	R209 On 05-May-16	9.01	Call	Bond Future	467	0	467	0	0.00
13/01/2016	R209 On 05-May-16	8.25	Call	Bond Future	79	0	79	0	6,700.00
13/01/2016	R209 On 05-May-16	8.99	Call	Bond Future	449	0	449	0	0.00
13/01/2016	R209 On 05-May-16	9.00	Put	Bond Future	8056	9	8056	9	0.00
13/01/2016	R209 On 05-May-16	9.01	Put	Bond Future	7992	9	7992	9	0.00
13/01/2016	R209 On 05-May-16	8.99	Put	Bond Future	8121	9	8121	9	0.00
13/01/2016	R209 On 05-May-16	8.25	Put	Bond Future	13543	14	13543	14	0.00
13/01/2016	R209 On 04-August-16			Bond Future	10.18	68.3940	10.1791	68.3940	0.00
13/01/2016	R209 On 04-August-16	10.60	Call	Bond Future	4854	4	4854	4	6,000.00
13/01/2016	R209 On 04-August-16	9.24	Call	Bond Future	1241	1	1241	1	0.00
13/01/2016	R209 On 04-August-16	9.26	Call	Bond Future	1274	1	1274	1	0.00
13/01/2016	R209 On 04-August-16	9.25	Call	Bond Future	1257	1	1257	1	0.00
13/01/2016	R209 On 04-August-16	9.60	Call	Bond Future	1931	2	1931	2	6,000.00
13/01/2016	R209 On 04-August-16	9.26	Put	Bond Future	7371	8	7371	8	0.00
13/01/2016	R209 On 04-August-16	10.60	Put	Bond Future	2321	3	2321	3	0.00
13/01/2016	R209 On 04-August-16	9.24	Put	Bond Future	7480	8	7480	8	0.00
13/01/2016	R209 On 04-August-16	9.25	Put	Bond Future	7425	8	7425	8	0.00
13/01/2016	R209 On 04-August-16	9.60	Put	Bond Future	5677	6	5677	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	4491	4	0.00
13/01/2016	R210 On 04-February-16	185.01	Put	Bond Future	4501	4	4501	4	0.00
13/01/2016	R210 On 04-February-16	184.99	Put	Bond Future	4481	4	4481	4	0.00
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	3431	3	0.00
13/01/2016	R210 On 05-May-16	185.00	Put	Bond Future	3441	3	3441	3	0.00
13/01/2016	R210 On 05-May-16	185.01	Put	Bond Future	3451	3	3451	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
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	4420	4	0.00
13/01/2016	R211 On 04-February-16	139.01	Put	Bond Future	4430	4	4430	4	0.00
13/01/2016	R211 On 04-February-16	138.99	Put	Bond Future	4410	4	4410	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	2011	2	0.00
13/01/2016	R211 On 05-May-16	139.00	Put	Bond Future	2021	2	2021	2	0.00
13/01/2016	R211 On 05-May-16	139.01	Put	Bond Future	2031	2	2031	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	6024	6	0.00
13/01/2016	R212 On 04-February-16	145.99	Put	Bond Future	6014	6	6014	6	0.00
13/01/2016	R212 On 04-February-16	146.01	Put	Bond Future	6034	6	6034	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
13/01/2016	R212 On 05-May-16	145.00	Put	Bond Future	2529	3	2529	3	0.00
13/01/2016	R212 On 05-May-16	144.99	Put	Bond Future	2519	2	2519	2	0.00
13/01/2016	R212 On 05-May-16	145.01	Put	Bond Future	2539	3	2539	3	0.00
13/01/2016	R213 On 04-February-16			Bond Future	9.95	79.5544	9.9510	79.5544	47,764.00
13/01/2016	R213 On 04-February-16	8.75	Call	Bond Future	3	0	3	0	0.00
13/01/2016	R213 On 04-February-16	8.76	Call	Bond Future	3	0	3	0	0.00
13/01/2016	R213 On 04-February-16	8.74	Call	Bond Future	2	0	2	0	0.00
13/01/2016	R213 On 04-February-16	8.75	Put	Bond Future	8295	9	8295	9	0.00
13/01/2016	R213 On 04-February-16	8.76	Put	Bond Future	8221	9	8221	9	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	R213 On 04-February-16	8.74	Put	Bond Future	8369	9	8369	9	0.00
13/01/2016	R213 On 05-May-16			Bond Future	10.03	77.4351	10.0280	77.4351	0.00
13/01/2016	R213 On 05-May-16	8.74	Call	Bond Future	320	0	320	0	0.00
13/01/2016	R213 On 05-May-16	8.75	Call	Bond Future	327	0	327	0	0.00
13/01/2016	R213 On 05-May-16	8.76	Call	Bond Future	334	0	334	0	0.00
13/01/2016	R213 On 05-May-16	8.75	Put	Bond Future	9061	10	9061	10	0.00
13/01/2016	R213 On 05-May-16	8.74	Put	Bond Future	9128	10	9128	10	0.00
13/01/2016	R213 On 05-May-16	8.76	Put	Bond Future	8994	10	8994	10	0.00
13/01/2016	R213 On 04-August-16			Bond Future	10.09	78.9331	10.0945	78.9331	0.00
13/01/2016	R213 On 04-August-16	8.99	Call	Bond Future	995	1	995	1	0.00
13/01/2016	R213 On 04-August-16	9.01	Call	Bond Future	1022	1	1022	1	0.00
13/01/2016	R213 On 04-August-16	9.00	Call	Bond Future	1009	1	1009	1	0.00
13/01/2016	R213 On 04-August-16	8.99	Put	Bond Future	8359	9	8359	9	0.00
13/01/2016	R213 On 04-August-16	9.01	Put	Bond Future	8244	9	8244	9	0.00
13/01/2016	R213 On 04-August-16	9.00	Put	Bond Future	8302	9	8302	9	0.00
13/01/2016	R214 On 04-February-16			Bond Future	10.14	69.2563	10.1443	69.2563	29,967.00
13/01/2016	R214 On 04-February-16	9.45	Call	Bond Future	74	0	74	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	42	0	0.00
13/01/2016	R214 On 04-February-16	9.45	Put	Bond Future	4860	6	4860	6	25.00
13/01/2016	R214 On 04-February-16	8.00	Put	Bond Future	16792	18	16792	18	0.00
13/01/2016	R214 On 04-February-16	8.01	Put	Bond Future	16699	17	16699	17	0.00
13/01/2016	R214 On 04-February-16	9.35	Put	Bond Future	5564	6	5564	6	25.00
13/01/2016	R214 On 04-February-16	7.99	Put	Bond Future	16886	18	16886	18	0.00
13/01/2016	R214 On 05-May-16			Bond Future	10.21	67.2054	10.2149	67.2054	4,680.00
13/01/2016	R214 On 05-May-16	8.99	Call	Bond Future	380	0	380	0	0.00
13/01/2016	R214 On 05-May-16	9.01	Call	Bond Future	396	0	396	0	0.00
13/01/2016	R214 On 05-May-16	9.00	Call	Bond Future	388	0	388	0	0.00
13/01/2016	R214 On 05-May-16	9.30	Call	Bond Future	700	1	700	1	0.00
13/01/2016	R214 On 05-May-16	9.01	Put	Bond Future	8966	10	8966	10	0.00
13/01/2016	R214 On 05-May-16	9.00	Put	Bond Future	9036	10	9036	10	0.00
13/01/2016	R214 On 05-May-16	8.99	Put	Bond Future	9107	10	9107	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/01/2016	R214 On 05-May-16	9.30	Put	Bond Future	7048	8	7048	8	0.00
13/01/2016	R214 On 04-August-16			Bond Future	10.28	68.5056	10.2763	68.5056	0.00
13/01/2016	R214 On 04-August-16	9.30	Call	Bond Future	1231	1	1231	1	1,300.00
13/01/2016	R214 On 04-August-16	11.30	Call	Bond Future	7335	7	7335	7	6,300.00
13/01/2016	R214 On 04-August-16	9.24	Call	Bond Future	1135	1	1135	1	0.00
13/01/2016	R214 On 04-August-16	9.26	Call	Bond Future	1166	1	1166	1	0.00
13/01/2016	R214 On 04-August-16	9.25	Call	Bond Future	1150	1	1150	1	0.00
13/01/2016	R214 On 04-August-16	8.55	Call	Bond Future	400	0	400	0	1,300.00
13/01/2016	R214 On 04-August-16	10.30	Call	Bond Future	3658	3	3658	3	6,300.00
13/01/2016	R214 On 04-August-16	9.26	Put	Bond Future	8199	9	8199	9	0.00
13/01/2016	R214 On 04-August-16	9.24	Put	Bond Future	8319	9	8319	9	0.00
13/01/2016	R214 On 04-August-16	9.30	Put	Bond Future	7965	9	7965	9	0.00
13/01/2016	R214 On 04-August-16	11.30	Put	Bond Future	1323	2	1323	2	0.00
13/01/2016	R214 On 04-August-16	10.30	Put	Bond Future	3507	4	3507	4	0.00
13/01/2016	R214 On 04-August-16	9.25	Put	Bond Future	8259	9	8259	9	0.00
13/01/2016	R214 On 04-August-16	8.55	Put	Bond Future	13103	14	13103	14	0.00
13/01/2016	R248 On 04-February-16			Bond Future	10.19	89.3890	10.1949	89.3890	60,433.00
13/01/2016	R248 On 04-February-16	8.99	Call	Bond Future	3	0	3	0	0.00
13/01/2016	R248 On 04-February-16	9.01	Call	Bond Future	4	0	4	0	0.00
13/01/2016	R248 On 04-February-16	9.00	Call	Bond Future	3	0	3	0	0.00
13/01/2016	R248 On 04-February-16	9.45	Call	Bond Future	71	0	71	0	0.00
13/01/2016	R248 On 04-February-16	9.55	Call	Bond Future	124	0	124	0	0.00
13/01/2016	R248 On 04-February-16	9.45	Put	Bond Future	6636	8	6636	8	75.00
13/01/2016	R248 On 04-February-16	9.00	Put	Bond Future	10980	12	10980	12	0.00
13/01/2016	R248 On 04-February-16	9.01	Put	Bond Future	10878	12	10878	12	0.00
13/01/2016	R248 On 04-February-16	8.99	Put	Bond Future	11082	12	11082	12	0.00
13/01/2016	R248 On 04-February-16	9.55	Put	Bond Future	5756	7	5756	7	75.00
13/01/2016	R248 On 05-May-16			Bond Future	10.27	86.5591	10.2680	86.5591	0.00
13/01/2016	R248 On 05-May-16	8.99	Call	Bond Future	428	0	428	0	0.00
13/01/2016	R248 On 05-May-16	9.00	Call	Bond Future	438	0	438	0	0.00
13/01/2016	R248 On 05-May-16	9.01	Call	Bond Future	447	0	447	0	0.00
13/01/2016	R248 On 05-May-16	9.00	Put	Bond Future	12004	13	12004	13	0.00
13/01/2016	R248 On 05-May-16	8.99	Put	Bond Future	12097	13	12097	13	0.00
13/01/2016	R248 On 05-May-16	9.01	Put	Bond Future	11912	13	11912	13	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-August-16			Bond Future	10.33	88.2337	10.3319	88.2337	0.00
13/01/2016	R248 On 04-August-16	9.25	Call	Bond Future	1353	1	1353	1	0.00
13/01/2016	R248 On 04-August-16	9.24	Call	Bond Future	1335	1	1335	1	0.00
13/01/2016	R248 On 04-August-16	9.26	Call	Bond Future	1371	1	1371	1	0.00
13/01/2016	R248 On 04-August-16	9.26	Put	Bond Future	10855	12	10855	12	0.00
13/01/2016	R248 On 04-August-16	9.25	Put	Bond Future	10934	12	10934	12	0.00
13/01/2016	R248 On 04-August-16	9.24	Put	Bond Future	11013	12	11013	12	0.00