



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For December 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	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
21/12/2015	2025 On 04-February-16			Bond Future	119.77	119.7867	119.7710	119.7867	1,831.00
21/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	6219	6	6219	6	0.00
21/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	6229	6	6229	6	0.00
21/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	6239	6	6239	6	0.00
21/12/2015	2025 On 05-May-16			Bond Future	121.93	121.9444	121.9263	121.9444	0.00
21/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	4074	4	4074	4	0.00
21/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	4084	4	4084	4	0.00
21/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	4064	4	4064	4	0.00
21/12/2015	2030 On 04-February-16			Bond Future	9.78	86.7615	9.7825	86.7615	18,207.00
21/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	7444	7	7444	7	0.00
21/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	7521	8	7521	8	0.00
21/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	7368	7	7368	7	0.00
21/12/2015	2030 On 05-May-16			Bond Future	9.86	88.3412	9.8597	88.3412	0.00
21/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	6038	6	6038	6	0.00
21/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	6111	6	6111	6	0.00
21/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	5964	6	5964	6	0.00
21/12/2015	2032 On 04-February-16			Bond Future	9.87	89.9876	9.8669	89.9876	8,437.00
21/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	254	0	254	0	0.00
21/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	358	0	358	0	0.00
21/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	32	0	32	0	0.00
21/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	29	0	29	0	0.00
21/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	30	0	30	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
21/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	4597	5	4597	5	22.00
21/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	5271	5	5271	5	22.00
21/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	9093	9	9093	9	0.00
21/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	9011	9	9011	9	0.00
21/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	9175	9	9175	9	0.00
21/12/2015	2032 On 05-May-16			Bond Future	9.94	87.4679	9.9416	87.4679	0.00
21/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	703	1	703	1	0.00
21/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	678	1	678	1	0.00
21/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	690	1	690	1	0.00
21/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	7857	8	7857	8	0.00
21/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	7723	8	7723	8	0.00
21/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	7790	8	7790	8	0.00
21/12/2015	2032 On 04-August-16			Bond Future	10.00	89.2063	10.0021	89.2063	0.00
21/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	1203	1	1203	1	0.00
21/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	1236	1	1236	1	0.00
21/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	1219	1	1219	1	0.00
21/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	8701	9	8701	9	0.00
21/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	8638	9	8638	9	0.00
21/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	8765	9	8765	9	0.00
21/12/2015	2033 On 04-February-16			Bond Future	99.00	99.0141	99.0016	99.0141	185.00
21/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	3398	3	3398	3	0.00
21/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	3408	3	3408	3	0.00
21/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	3388	3	3388	3	0.00
21/12/2015	2033 On 05-May-16			Bond Future	99.81	99.8225	99.8079	99.8225	0.00
21/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	2602	3	2602	3	0.00
21/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	2592	3	2592	3	0.00
21/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	2582	3	2582	3	0.00
21/12/2015	2037 On 04-February-16			Bond Future	9.98	87.2111	9.9801	87.2111	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
21/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	23	0	23	0	0.00
21/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	417	0	417	0	0.00
21/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	25	0	25	0	0.00
21/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	266	0	266	0	0.00
21/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	24	0	24	0	0.00
21/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	10549	11	10549	11	0.00
21/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	10457	11	10457	11	0.00
21/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	5850	6	5850	6	16.00
21/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	10642	11	10642	11	0.00
21/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	4890	5	4890	5	16.00
21/12/2015	2037 On 05-May-16			Bond Future	10.05	88.7990	10.0529	88.7990	0.00
21/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	593	1	593	1	0.00
21/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	604	1	604	1	0.00
21/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	617	1	617	1	0.00
21/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	9372	9	9372	9	0.00
21/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	9450	10	9450	10	0.00
21/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	9294	9	9294	9	0.00
21/12/2015	2037 On 04-August-16			Bond Future	10.11	86.3038	10.1137	86.3038	0.00
21/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	1620	2	1620	2	0.00
21/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	1600	2	1600	2	0.00
21/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	1580	2	1580	2	0.00
21/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	8604	9	8604	9	0.00
21/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	8538	9	8538	9	0.00
21/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	8670	9	8670	9	0.00
21/12/2015	2038 On 04-February-16			Bond Future	125.02	125.0392	125.0227	125.0392	17,749.00
21/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	5987	6	5987	6	0.00
21/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	5977	6	5977	6	0.00
21/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	5967	6	5967	6	0.00
21/12/2015	2038 On 05-May-16			Bond Future	127.27	127.2916	127.2726	127.2916	0.00
21/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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21/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	3717	4	3717	4	0.00
21/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	3727	4	3727	4	0.00
21/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	3737	4	3737	4	0.00
21/12/2015	2040 On 04-February-16			Bond Future	10.09	90.3351	10.0910	90.3351	1,820.00
21/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	375	0	375	0	0.00
21/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	401	0	401	0	0.00
21/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	387	0	387	0	0.00
21/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	5484	6	5484	6	0.00
21/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	5407	6	5407	6	0.00
21/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	5562	6	5562	6	0.00
21/12/2015	2040 On 05-May-16			Bond Future	10.17	91.9799	10.1654	91.9799	0.00
21/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	1321	1	1321	1	0.00
21/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	1300	1	1300	1	0.00
21/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	1278	1	1278	1	0.00
21/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	6994	7	6994	7	0.00
21/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	6926	7	6926	7	0.00
21/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	7063	7	7063	7	0.00
21/12/2015	2040 On 04-August-16			Bond Future	10.23	89.2974	10.2283	89.2974	0.00
21/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	2012	2	2012	2	0.00
21/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	2036	2	2036	2	0.00
21/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	1988	2	1988	2	0.00
21/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	8133	8	8133	8	0.00
21/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	8198	8	8198	8	0.00
21/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	8264	8	8264	8	0.00
21/12/2015	2044 On 04-February-16			Bond Future	10.07	87.8145	10.0744	87.8145	19,969.00
21/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	53	0	53	0	0.00
21/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	55	0	55	0	0.00
21/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	50	0	50	0	0.00
21/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	525	1	525	1	0.00
21/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	9720	10	9720	10	0.00
21/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	4799	5	4799	5	0.00
21/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	9914	10	9914	10	0.00
21/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	9817	10	9817	10	0.00

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21/12/2015	2044 On 05-May-16			Bond Future	10.15	89.4135	10.1457	89.4135	0.00
21/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	508	1	508	1	0.00
21/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	530	1	530	1	0.00
21/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	519	1	519	1	0.00
21/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	10770	11	10770	11	0.00
21/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	10946	11	10946	11	0.00
21/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	10858	11	10858	11	0.00
21/12/2015	2044 On 04-August-16			Bond Future	10.21	86.8052	10.2058	86.8052	0.00
21/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	2077	2	2077	2	0.00
21/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	2052	2	2052	2	0.00
21/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	2028	2	2028	2	0.00
21/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	8113	8	8113	8	0.00
21/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	8179	8	8179	8	0.00
21/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	8047	8	8047	8	0.00
21/12/2015	2046 On 04-February-16			Bond Future	123.57	123.5817	123.5659	123.5817	12,126.00
21/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	4424	4	4424	4	0.00
21/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	4444	4	4444	4	0.00
21/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	4434	4	4434	4	0.00
21/12/2015	2046 On 05-May-16			Bond Future	124.36	124.3784	124.3601	124.3784	0.00
21/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	5630	6	5630	6	0.00
21/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	5640	6	5640	6	0.00
21/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	5650	6	5650	6	0.00
21/12/2015	2050 On 04-February-16			Bond Future	128.14	128.1592	128.1430	128.1592	13,313.00
21/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	9867	10	9867	10	0.00
21/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	9857	10	9857	10	0.00

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21/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	9847	10	9847	10	0.00
21/12/2015	2050 On 05-May-16			Bond Future	130.45	130.4676	130.4487	130.4676	0.00
21/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	7551	8	7551	8	0.00
21/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	7541	8	7541	8	0.00
21/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	7561	8	7561	8	0.00
21/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	AL37 On 04-February-16			Index Future	459.22	459.1130	459.2240	459.1130	2.00
21/12/2015	AL37 On 05-May-16			Index Future	467.57	467.4700	467.5700	467.4700	0.00
21/12/2015	AL7T On 04-February-16			Index Future	526.05	525.9210	526.0540	525.9210	0.00
21/12/2015	AL7T On 05-May-16			Index Future	535.62	535.4940	535.6150	535.4940	0.00
21/12/2015	ALBI On 04-February-16			Index Future	477.92	477.6190	477.9220	477.6190	620.00
21/12/2015	ALBI On 05-May-16			Index Future	486.61	486.3130	486.6090	486.3130	0.00
21/12/2015	ALBI On 04-August-16			Index Future	496.14	495.8680	496.1390	495.8680	0.00
21/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	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
21/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/12/2015	EL28 On 04-February-16			Bond Future	120.61	120.6264	120.6132	120.6264	0.00
21/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	8387	8	8387	8	0.00
21/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	8397	8	8397	8	0.00
21/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	8377	8	8377	8	0.00
21/12/2015	EL28 On 05-May-16			Bond Future	121.21	121.2246	121.2087	121.2246	0.00
21/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	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
21/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	7791	8	7791	8	0.00
21/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	7801	8	7801	8	0.00
21/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	7781	8	7781	8	0.00
21/12/2015	ES33 On 04-February-16			Bond Future	10.79	77.2727	10.7863	77.2727	8,710.00
21/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	5230	5	5230	5	0.00
21/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	5092	5	5092	5	0.00
21/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	5161	5	5161	5	0.00
21/12/2015	ES33 On 05-May-16			Bond Future	10.89	74.8875	10.8865	74.8875	0.00
21/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	5764	6	5764	6	0.00
21/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	5695	6	5695	6	0.00
21/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	5832	6	5832	6	0.00
21/12/2015	ES33 On 04-August-16			Bond Future	10.97	76.3758	10.9732	76.3758	0.00
21/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
21/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
21/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
21/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	4651	5	4651	5	0.00
21/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	4519	5	4519	5	0.00
21/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	4585	5	4585	5	0.00
21/12/2015	ES42 On 04-February-16			Bond Future	10.93	81.4489	10.9339	81.4489	2,750.00
21/12/2015	ES42 On 05-May-16			Bond Future	11.03	78.6688	11.0344	78.6688	4,500.00
21/12/2015	GOVI On 04-February-16			GOVI	477.32	477.0870	477.3200	477.0870	485.00
21/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
21/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
21/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
21/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	346800	35	346800	35	0.00
21/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	346900	35	346900	35	0.00
21/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	346700	35	346700	35	0.00
21/12/2015	GOVI On 05-May-16			GOVI	486.00	485.7700	485.9950	485.7700	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
21/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
21/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
21/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
21/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	319950	32	319950	32	0.00
21/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	320050	32	320050	32	0.00
21/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	320150	32	320150	32	0.00
21/12/2015	GOVI On 04-August-16			GOVI	495.51	495.3150	495.5140	495.3150	0.00
21/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
21/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
21/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
21/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	254960	26	254960	26	0.00
21/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	254760	26	254760	26	0.00
21/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	254860	26	254860	26	0.00
21/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/12/2015	IGOV On 04-February-16			Index Future	227.22	227.3110	227.2230	227.3110	1,038.00
21/12/2015	IGOV On 05-May-16			Index Future	231.31	231.4060	231.3110	231.4060	21.00
21/12/2015	IGOV On 04-August-16			Index Future	235.84	235.9490	235.8370	235.9490	0.00
21/12/2015	ILBI On 04-February-16			Index Future	617.01	617.0840	617.0080	617.0840	157.00
21/12/2015	ILBI On 05-May-16			Index Future	627.54	627.6240	627.5420	627.6240	0.00
21/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.24	100.1983	100.2422	100.1983	0.00
21/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.34	100.2897	100.3366	100.2897	0.00
21/12/2015	IS02 On 18-December-17			Interest Rate Swap	100.95	100.8751	100.9546	100.8751	0.00
21/12/2015	IS02 On 16-March-18			Interest Rate Swap	100.50	100.4045	100.4982	100.4045	0.00
21/12/2015	IS05 On 17-December-20			Interest Rate Swap	102.06	101.8796	102.0551	101.8796	0.00
21/12/2015	IS05 On 16-March-21			Interest Rate Swap	101.63	101.4578	101.6337	101.4578	0.00
21/12/2015	IS10 On 17-December-25			Interest Rate Swap	104.98	104.7778	104.9841	104.7778	0.00
21/12/2015	IS10 On 16-March-26			Interest Rate Swap	102.34	102.1269	102.3423	102.1269	0.00
21/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
21/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	2,000.00
21/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.06	92.9400	7.0600	92.9400	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
21/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
21/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
21/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
21/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2600	7.7400	92.2600	0.00
21/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
21/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.21	91.7900	8.2100	91.7900	0.00
21/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.40	91.6000	8.4000	91.6000	0.00
21/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
21/12/2015	JBAF On 20-December-17			Jibar Tradeable Future	8.63	91.3700	8.6300	91.3700	0.00
21/12/2015	R023 On 04-February-16			Bond Future	9.26	95.7151	9.2640	95.7151	16,357.00
21/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	9	0	9	0	0.00
21/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	8	0	8	0	0.00
21/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	8	0	8	0	0.00
21/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	6448	6	6448	6	0.00
21/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	6395	6	6395	6	0.00
21/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	6343	6	6343	6	0.00
21/12/2015	R023 On 05-May-16			Bond Future	9.35	93.5270	9.3514	93.5270	0.00
21/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	280	0	280	0	0.00
21/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	274	0	274	0	0.00
21/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	269	0	269	0	0.00
21/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	5643	6	5643	6	0.00
21/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	5598	6	5598	6	0.00
21/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	5688	6	5688	6	0.00
21/12/2015	R023 On 04-August-16			Bond Future	9.42	95.3849	9.4163	95.3849	0.00
21/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	533	1	533	1	0.00
21/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	542	1	542	1	0.00
21/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	550	1	550	1	0.00
21/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	6065	6	6065	6	0.00
21/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	6106	6	6106	6	0.00
21/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	6024	6	6024	6	0.00
21/12/2015	R186 On 04-February-16			Bond Future	9.38	108.9145	9.3826	108.9145	68,095.00
21/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	4	0	4	0	680.00
21/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	72	0	72	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
21/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	245	0	245	0	0.00
21/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	1000	1	1000	1	0.00
21/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	326	0	326	0	0.00
21/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	203	0	203	0	0.00
21/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	293	0	293	0	0.00
21/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	167	0	167	0	0.00
21/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	349	0	349	0	0.00
21/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	8	0	8	0	700.00
21/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	57	0	57	0	680.00
21/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	11224	11	11224	11	0.00
21/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	6951	7	6951	7	0.00
21/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	2301	2	2301	2	700.00
21/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	4847	5	4847	5	11,695.00
21/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	14434	14	14434	14	0.00
21/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	14602	15	14602	15	0.00
21/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	4206	4	4206	4	0.00
21/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	14518	15	14518	15	0.00
21/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	5521	6	5521	6	340.00
21/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	5180	5	5180	5	5,000.00
21/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	4522	5	4522	5	5,000.00
21/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	7322	7	7322	7	0.00
21/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	4331	4	4331	4	33.00
21/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	10262	10	10262	10	0.00
21/12/2015	R186 On 05-May-16			Bond Future	9.46	110.8969	9.4591	110.8969	0.00
21/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	412	0	412	0	0.00
21/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	403	0	403	0	0.00
21/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	421	0	421	0	0.00
21/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	916	1	916	1	0.00
21/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	1090	1	1090	1	0.00
21/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	59	0	59	0	0.00
21/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	8623	9	8623	9	0.00
21/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	8488	9	8488	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
21/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	14383	14	14383	14	0.00
21/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	8556	9	8556	9	0.00
21/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	5981	6	5981	6	1,900.00
21/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	5421	5	5421	5	5,350.00
21/12/2015	R186 On 04-August-16			Bond Future	9.52	107.7938	9.5178	107.7938	0.00
21/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	1030	1	1030	1	0.00
21/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	1059	1	1059	1	0.00
21/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	1045	1	1045	1	0.00
21/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	8324	8	8324	8	0.00
21/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	8264	8	8264	8	0.00
21/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	8205	8	8205	8	0.00
21/12/2015	R197 On 04-February-16			Bond Future	286.24	286.2816	286.2442	286.2816	714.00
21/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	10756	11	10756	11	0.00
21/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	10766	11	10766	11	0.00
21/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	10746	11	10746	11	0.00
21/12/2015	R197 On 05-May-16			Bond Future	291.39	291.4383	291.3949	291.4383	0.00
21/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	8615	9	8615	9	0.00
21/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	8605	9	8605	9	0.00
21/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	8595	9	8595	9	0.00
21/12/2015	R202 On 04-February-16			Bond Future	229.17	229.1978	229.1690	229.1978	43,015.00
21/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	10821	11	10821	11	0.00
21/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	10831	11	10831	11	0.00
21/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	10841	11	10841	11	0.00
21/12/2015	R202 On 05-May-16			Bond Future	233.29	233.3266	233.2928	233.3266	0.00
21/12/2015	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
21/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	13707	14	13707	14	0.00
21/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	13717	14	13717	14	0.00
21/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	13697	14	13697	14	0.00
21/12/2015	R203 On 04-February-16			Bond Future	8.19	103.4019	8.1911	103.4019	17,164.00
21/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	4	0	4	0	0.00
21/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	4	0	4	0	0.00
21/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	4	0	4	0	0.00
21/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	1416	1	1416	1	0.00
21/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	1401	1	1401	1	0.00
21/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	1387	1	1387	1	0.00
21/12/2015	R203 On 05-May-16			Bond Future	8.35	101.1132	8.3485	101.1132	0.00
21/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	36	0	36	0	0.00
21/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	38	0	38	0	0.00
21/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	37	0	37	0	0.00
21/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	1413	1	1413	1	0.00
21/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	1436	1	1436	1	0.00
21/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	1425	1	1425	1	0.00
21/12/2015	R203 On 04-August-16			Bond Future	8.43	103.1222	8.4313	103.1222	0.00
21/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	71	0	71	0	0.00
21/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	74	0	74	0	0.00
21/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	73	0	73	0	0.00
21/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1298	1	1298	1	0.00
21/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1289	1	1289	1	0.00
21/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1307	1	1307	1	0.00
21/12/2015	R204 On 04-February-16			Bond Future	8.58	99.6258	8.5804	99.6258	38,369.00
21/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	5	0	5	0	0.00
21/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	5	0	5	0	0.00
21/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	5	0	5	0	0.00
21/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	2720	3	2720	3	0.00
21/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	2695	3	2695	3	0.00
21/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	2746	3	2746	3	0.00
21/12/2015	R204 On 05-May-16			Bond Future	8.71	101.4392	8.7085	101.4392	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
21/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	124	0	124	0	0.00
21/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	121	0	121	0	0.00
21/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	118	0	118	0	0.00
21/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	2329	2	2329	2	0.00
21/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	2350	2	2350	2	0.00
21/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	2309	2	2309	2	0.00
21/12/2015	R204 On 04-August-16			Bond Future	8.80	99.4113	8.7969	99.4113	0.00
21/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	208	0	208	0	0.00
21/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	212	0	212	0	0.00
21/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	215	0	215	0	0.00
21/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	2412	2	2412	2	0.00
21/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	2394	2	2394	2	0.00
21/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	2430	2	2430	2	0.00
21/12/2015	R207 On 04-February-16			Bond Future	8.85	95.2701	8.8491	95.2701	46,579.00
21/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
21/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	2	0	2	0	19.00
21/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	2	0	2	0	0.00
21/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	2	0	2	0	0.00
21/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	4379	4	4379	4	0.00
21/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	4346	4	4346	4	0.00
21/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	5149	5	5149	5	0.00
21/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	4413	4	4413	4	0.00
21/12/2015	R207 On 05-May-16			Bond Future	8.97	97.0044	8.9672	97.0044	0.00
21/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	135	0	135	0	0.00
21/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	128	0	128	0	0.00
21/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	132	0	132	0	0.00
21/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	63	0	63	0	43.00
21/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	3532	4	3532	4	0.00
21/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	3504	4	3504	4	0.00
21/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	4371	4	4371	4	0.00
21/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	3560	4	3560	4	0.00
21/12/2015	R207 On 04-August-16			Bond Future	9.05	95.2859	9.0543	95.2859	0.00
21/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	333	0	333	0	0.00
21/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	322	0	322	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
21/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	328	0	328	0	0.00
21/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	3360	3	3360	3	0.00
21/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	3336	3	3336	3	0.00
21/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	3313	3	3313	3	0.00
21/12/2015	R208 On 04-February-16			Bond Future	9.02	93.2348	9.0162	93.2348	40,521.00
21/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	5	0	5	0	0.00
21/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	5	0	5	0	0.00
21/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	5	0	5	0	0.00
21/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	5034	5	5034	5	0.00
21/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	4953	5	4953	5	0.00
21/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	4993	5	4993	5	0.00
21/12/2015	R208 On 05-May-16			Bond Future	9.12	91.5300	9.1161	91.5300	0.00
21/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	177	0	177	0	0.00
21/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	185	0	185	0	0.00
21/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	181	0	181	0	0.00
21/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	4376	4	4376	4	0.00
21/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	4341	4	4341	4	0.00
21/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	4411	4	4411	4	0.00
21/12/2015	R208 On 04-August-16			Bond Future	9.19	93.3488	9.1903	93.3488	0.00
21/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	353	0	353	0	0.00
21/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	358	0	358	0	0.00
21/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	364	0	364	0	0.00
21/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	4677	5	4677	5	0.00
21/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	4646	5	4646	5	0.00
21/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	4614	5	4614	5	0.00
21/12/2015	R209 On 04-February-16			Bond Future	9.85	70.8811	9.8514	70.8811	41,013.00
21/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	33	0	33	0	0.00
21/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	35	0	35	0	0.00
21/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	36	0	36	0	0.00
21/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	655	1	655	1	0.00
21/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	7768	8	7768	8	0.00
21/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	7919	8	7919	8	0.00
21/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	2871	3	2871	3	2,200.00
21/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	7843	8	7843	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
21/12/2015	R209 On 05-May-16			Bond Future	9.92	69.0214	9.9160	69.0214	0.00
21/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	639	1	639	1	6,700.00
21/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	651	1	651	1	0.00
21/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	119	0	119	0	6,700.00
21/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	627	1	627	1	0.00
21/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	6966	7	6966	7	0.00
21/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	6904	7	6904	7	0.00
21/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	7027	7	7027	7	0.00
21/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	12311	12	12311	12	0.00
21/12/2015	R209 On 04-August-16			Bond Future	9.97	70.3933	9.9677	70.3933	0.00
21/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	5614	6	5614	6	6,000.00
21/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	1540	2	1540	2	0.00
21/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	1579	2	1579	2	0.00
21/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	1559	2	1559	2	0.00
21/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	2324	2	2324	2	6,000.00
21/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	6344	6	6344	6	0.00
21/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	1749	2	1749	2	0.00
21/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	6448	7	6448	7	0.00
21/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	6396	6	6396	6	0.00
21/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	4739	5	4739	5	0.00
21/12/2015	R210 On 04-February-16			Bond Future	172.56	172.5796	172.5582	172.5796	3,861.00
21/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	12442	12	12442	12	0.00
21/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	12452	12	12452	12	0.00
21/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	12432	12	12432	12	0.00
21/12/2015	R210 On 05-May-16			Bond Future	173.50	173.5215	173.4966	173.5215	0.00
21/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	11493	11	11493	11	0.00
21/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	11503	11	11503	11	0.00
21/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	11513	11	11513	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
21/12/2015	R211 On 04-February-16			Bond Future	134.78	134.7988	134.7808	134.7988	860.00
21/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4219	4	4219	4	0.00
21/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4229	4	4229	4	0.00
21/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4209	4	4209	4	0.00
21/12/2015	R211 On 05-May-16			Bond Future	137.21	137.2270	137.2062	137.2270	0.00
21/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1784	2	1784	2	0.00
21/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1794	2	1794	2	0.00
21/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1804	2	1804	2	0.00
21/12/2015	R212 On 04-February-16			Bond Future	136.38	136.3929	136.3762	136.3929	1,569.00
21/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	9624	10	9624	10	0.00
21/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	9614	10	9614	10	0.00
21/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	9634	10	9634	10	0.00
21/12/2015	R212 On 05-May-16			Bond Future	138.83	138.8498	138.8302	138.8498	0.00
21/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	6170	6	6170	6	0.00
21/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	6160	6	6160	6	0.00
21/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	6180	6	6180	6	0.00
21/12/2015	R213 On 04-February-16			Bond Future	9.81	81.2327	9.8076	81.2327	41,590.00
21/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	45	0	45	0	0.00
21/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	47	0	47	0	0.00
21/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	43	0	43	0	0.00
21/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	7409	7	7409	7	0.00
21/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	7337	7	7337	7	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
21/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	7481	8	7481	8	0.00
21/12/2015	R213 On 05-May-16			Bond Future	9.88	79.1613	9.8775	79.1613	0.00
21/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	421	0	421	0	0.00
21/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	429	0	429	0	0.00
21/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	438	0	438	0	0.00
21/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	8202	8	8202	8	0.00
21/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	8267	8	8267	8	0.00
21/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	8137	8	8137	8	0.00
21/12/2015	R213 On 04-August-16			Bond Future	9.93	80.7340	9.9327	80.7340	0.00
21/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	1180	1	1180	1	0.00
21/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	1211	1	1211	1	0.00
21/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	1195	1	1195	1	0.00
21/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	7524	8	7524	8	0.00
21/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	7413	7	7413	7	0.00
21/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	7468	8	7468	8	0.00
21/12/2015	R214 On 04-February-16			Bond Future	9.98	70.9728	9.9786	70.9728	29,362.00
21/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	368	0	368	0	0.00
21/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
21/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	261	0	261	0	0.00
21/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	4061	4	4061	4	25.00
21/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	15700	16	15700	16	0.00
21/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	15606	16	15606	16	0.00
21/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	4690	5	4690	5	25.00
21/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	15794	16	15794	16	0.00
21/12/2015	R214 On 05-May-16			Bond Future	10.04	68.9682	10.0422	68.9682	4,680.00
21/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	499	1	499	1	0.00
21/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	520	1	520	1	0.00
21/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	510	1	510	1	0.00
21/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	898	1	898	1	0.00
21/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	7963	8	7963	8	0.00
21/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	8032	8	8032	8	0.00
21/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	8100	8	8100	8	0.00

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21/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	6120	6	6120	6	0.00
21/12/2015	R214 On 04-August-16			Bond Future	10.09	70.3385	10.0931	70.3385	0.00
21/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	1454	1	1454	1	1,300.00
21/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	8156	8	8156	8	6,300.00
21/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	1346	1	1346	1	0.00
21/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	1381	1	1381	1	0.00
21/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	1363	1	1363	1	0.00
21/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	478	0	478	0	1,300.00
21/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	4162	4	4162	4	6,300.00
21/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	7232	7	7232	7	0.00
21/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	7347	7	7347	7	0.00
21/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	7005	7	7005	7	0.00
21/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	962	1	962	1	0.00
21/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	2828	3	2828	3	0.00
21/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	7289	7	7289	7	0.00
21/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	11999	12	11999	12	0.00
21/12/2015	R248 On 04-February-16			Bond Future	10.05	91.4328	10.0451	91.4328	57,933.00
21/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	54	0	54	0	0.00
21/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	59	0	59	0	0.00
21/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	57	0	57	0	0.00
21/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	370	0	370	0	0.00
21/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	519	1	519	1	0.00
21/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	5683	6	5683	6	75.00
21/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	9781	10	9781	10	0.00
21/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	9682	10	9682	10	0.00
21/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	9881	10	9881	10	0.00
21/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	4900	5	4900	5	75.00
21/12/2015	R248 On 05-May-16			Bond Future	10.11	88.6597	10.1115	88.6597	0.00
21/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	542	1	542	1	0.00
21/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	553	1	553	1	0.00
21/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	565	1	565	1	0.00
21/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	10827	11	10827	11	0.00
21/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	10918	11	10918	11	0.00
21/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	10737	11	10737	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
21/12/2015	R248 On 04-August-16			Bond Future	10.16	90.4212	10.1650	90.4212	0.00
21/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	1563	2	1563	2	0.00
21/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	1542	2	1542	2	0.00
21/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	1584	2	1584	2	0.00
21/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	9705	10	9705	10	0.00
21/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	9781	10	9781	10	0.00
21/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	9858	10	9858	10	0.00