



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 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
31/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	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
31/12/2015	2025 On 04-February-16			Bond Future	121.61	121.6145	121.6076	121.6145	2,111.00
31/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	4382	4	4382	4	0.00
31/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	4392	4	4392	4	0.00
31/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	4402	4	4402	4	0.00
31/12/2015	2025 On 05-May-16			Bond Future	123.78	123.7924	123.7846	123.7924	0.00
31/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	2215	2	2215	2	0.00
31/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	2225	2	2225	2	0.00
31/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	2205	2	2205	2	0.00
31/12/2015	2030 On 04-February-16			Bond Future	10.20	84.9094	10.2010	84.9094	18,752.00
31/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	10224	9	10224	9	0.00
31/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	10300	9	10300	9	0.00
31/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	10147	9	10147	9	0.00
31/12/2015	2030 On 05-May-16			Bond Future	10.29	86.4448	10.2941	86.4448	0.00
31/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	8877	8	8877	8	0.00
31/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	8951	8	8951	8	0.00
31/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	8804	8	8804	8	0.00
31/12/2015	2032 On 04-February-16			Bond Future	10.29	88.0251	10.2904	88.0251	8,437.00
31/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	39	0	39	0	0.00
31/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	62	0	62	0	0.00
31/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	3	0	3	0	0.00
31/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	2	0	2	0	0.00
31/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	2	0	2	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
31/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	7280	6	7280	6	22.00
31/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	8035	7	8035	7	22.00
31/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	12044	11	12044	11	0.00
31/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	11961	11	11961	11	0.00
31/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	12127	11	12127	11	0.00
31/12/2015	2032 On 05-May-16			Bond Future	10.38	85.4589	10.3808	85.4589	0.00
31/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	376	0	376	0	0.00
31/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	361	0	361	0	0.00
31/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	369	0	369	0	0.00
31/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	10584	10	10584	10	0.00
31/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	10439	10	10439	10	0.00
31/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	10511	10	10511	10	0.00
31/12/2015	2032 On 04-August-16			Bond Future	10.46	87.1342	10.4589	87.1342	0.00
31/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	731	1	731	1	0.00
31/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	752	1	752	1	0.00
31/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	742	1	742	1	0.00
31/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	11346	10	11346	10	0.00
31/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	11277	10	11277	10	0.00
31/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	11415	11	11415	11	0.00
31/12/2015	2033 On 04-February-16			Bond Future	100.31	100.3192	100.3142	100.3192	185.00
31/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	2086	2	2086	2	0.00
31/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	2096	2	2096	2	0.00
31/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	2076	2	2076	2	0.00
31/12/2015	2033 On 05-May-16			Bond Future	101.13	101.1407	101.1349	101.1407	0.00
31/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	1275	1	1275	1	0.00
31/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	1265	1	1265	1	0.00
31/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	1255	1	1255	1	0.00
31/12/2015	2037 On 04-February-16			Bond Future	10.38	85.2444	10.3838	85.2444	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
31/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	2	0	2	0	0.00
31/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	82	0	82	0	0.00
31/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	2	0	2	0	0.00
31/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	45	0	45	0	0.00
31/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	2	0	2	0	0.00
31/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	13591	13	13591	13	0.00
31/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	13497	12	13497	12	0.00
31/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	8693	8	8693	8	16.00
31/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	13684	13	13684	13	0.00
31/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	7619	7	7619	7	16.00
31/12/2015	2037 On 05-May-16			Bond Future	10.47	86.7858	10.4708	86.7858	0.00
31/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	331	0	331	0	0.00
31/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	338	0	338	0	0.00
31/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	345	0	345	0	0.00
31/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	12234	11	12234	11	0.00
31/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	12317	11	12317	11	0.00
31/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	12151	11	12151	11	0.00
31/12/2015	2037 On 04-August-16			Bond Future	10.55	84.2271	10.5479	84.2271	0.00
31/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	1039	1	1039	1	0.00
31/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	1024	1	1024	1	0.00
31/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	1010	1	1010	1	0.00
31/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	11238	10	11238	10	0.00
31/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	11167	10	11167	10	0.00
31/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	11311	10	11311	10	0.00
31/12/2015	2038 On 04-February-16			Bond Future	125.95	125.9580	125.9512	125.9580	17,818.00
31/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	5059	5	5059	5	0.00
31/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	5049	5	5049	5	0.00
31/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	5039	5	5039	5	0.00
31/12/2015	2038 On 05-May-16			Bond Future	128.21	128.2136	128.2059	128.2136	0.00
31/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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31/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	2784	3	2784	3	0.00
31/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	2794	3	2794	3	0.00
31/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	2804	3	2804	3	0.00
31/12/2015	2040 On 04-February-16			Bond Future	10.47	88.3858	10.4742	88.3858	1,820.00
31/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	78	0	78	0	0.00
31/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	86	0	86	0	0.00
31/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	82	0	82	0	0.00
31/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	8245	7	8245	7	0.00
31/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	8158	7	8158	7	0.00
31/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	8331	7	8331	7	0.00
31/12/2015	2040 On 05-May-16			Bond Future	10.56	89.9840	10.5623	89.9840	0.00
31/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	824	1	824	1	0.00
31/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	809	1	809	1	0.00
31/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	795	1	795	1	0.00
31/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	9636	9	9636	9	0.00
31/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	9560	9	9560	9	0.00
31/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	9711	9	9711	9	0.00
31/12/2015	2040 On 04-August-16			Bond Future	10.64	87.2374	10.6408	87.2374	0.00
31/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	1355	2	1355	2	0.00
31/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	1373	2	1373	2	0.00
31/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	1338	2	1338	2	0.00
31/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	10683	10	10683	10	0.00
31/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	10755	10	10755	10	0.00
31/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	10828	10	10828	10	0.00
31/12/2015	2044 On 04-February-16			Bond Future	10.44	85.8917	10.4428	85.8917	19,969.00
31/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	7	0	7	0	0.00
31/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	7	0	7	0	0.00
31/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	7	0	7	0	0.00
31/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	131	0	131	0	0.00
31/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	12638	12	12638	12	0.00
31/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	7370	7	7370	7	0.00
31/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	12836	12	12836	12	0.00
31/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	12736	12	12736	12	0.00

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31/12/2015	2044 On 05-May-16			Bond Future	10.53	87.4449	10.5271	87.4449	0.00
31/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	312	0	312	0	0.00
31/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	326	0	326	0	0.00
31/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	319	0	319	0	0.00
31/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	13594	13	13594	13	0.00
31/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	13779	13	13779	13	0.00
31/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	13686	13	13686	13	0.00
31/12/2015	2044 On 04-August-16			Bond Future	10.60	84.7739	10.6021	84.7739	0.00
31/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	1437	2	1437	2	0.00
31/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	1418	2	1418	2	0.00
31/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	1400	2	1400	2	0.00
31/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	10586	10	10586	10	0.00
31/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	10660	10	10660	10	0.00
31/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	10514	10	10514	10	0.00
31/12/2015	2046 On 04-February-16			Bond Future	126.08	126.0907	126.0842	126.0907	12,126.00
31/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	1906	2	1906	2	0.00
31/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	1926	2	1926	2	0.00
31/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	1916	2	1916	2	0.00
31/12/2015	2046 On 05-May-16			Bond Future	126.91	126.9195	126.9122	126.9195	0.00
31/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	3078	3	3078	3	0.00
31/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	3088	3	3088	3	0.00
31/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	3098	3	3098	3	0.00
31/12/2015	2050 On 04-February-16			Bond Future	134.22	134.2225	134.2155	134.2225	13,364.00
31/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	3795	4	3795	4	0.00
31/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	3785	4	3785	4	0.00

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31/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	3775	4	3775	4	0.00
31/12/2015	2050 On 05-May-16			Bond Future	136.62	136.6261	136.6183	136.6261	0.00
31/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	1382	1	1382	1	0.00
31/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	1372	1	1372	1	0.00
31/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	1392	1	1392	1	0.00
31/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	AL37 On 04-February-16			Index Future	451.52	454.0890	451.5200	454.0890	2.00
31/12/2015	AL37 On 05-May-16			Index Future	459.68	462.3000	459.6810	462.3000	0.00
31/12/2015	AL7T On 04-February-16			Index Future	512.62	516.8770	512.6240	516.8770	0.00
31/12/2015	AL7T On 05-May-16			Index Future	521.89	526.2240	521.8900	526.2240	0.00
31/12/2015	ALBI On 04-February-16			Index Future	465.17	469.3070	465.1720	469.3070	620.00
31/12/2015	ALBI On 05-May-16			Index Future	473.58	477.7930	473.5800	477.7930	0.00
31/12/2015	ALBI On 04-August-16			Index Future	482.76	487.0560	482.7570	487.0560	0.00
31/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	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
31/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/12/2015	EL28 On 04-February-16			Bond Future	126.30	124.9843	126.2981	124.9843	0.00
31/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2702	4	2702	4	0.00
31/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2712	4	2712	4	0.00
31/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2692	4	2692	4	0.00
31/12/2015	EL28 On 05-May-16			Bond Future	126.98	125.6477	126.9844	125.6477	0.00
31/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	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
31/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	2016	3	2016	3	0.00
31/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	2026	3	2026	3	0.00
31/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	2006	3	2006	3	0.00
31/12/2015	ES33 On 04-February-16			Bond Future	11.19	75.6948	11.1909	75.6948	8,710.00
31/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	7688	7	7688	7	0.00
31/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	7550	7	7550	7	0.00
31/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	7619	7	7619	7	0.00
31/12/2015	ES33 On 05-May-16			Bond Future	11.31	73.2718	11.3066	73.2718	0.00
31/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	8274	7	8274	7	0.00
31/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	8205	7	8205	7	0.00
31/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	8343	8	8343	8	0.00
31/12/2015	ES33 On 04-August-16			Bond Future	11.41	74.7080	11.4107	74.7080	0.00
31/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
31/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
31/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
31/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	7228	6	7228	6	0.00
31/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	7096	6	7096	6	0.00
31/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	7162	6	7162	6	0.00
31/12/2015	ES42 On 04-February-16			Bond Future	11.32	79.8131	11.3241	79.8131	2,750.00
31/12/2015	ES42 On 05-May-16			Bond Future	11.44	76.9936	11.4400	76.9936	4,500.00
31/12/2015	GOVI On 04-February-16			GOVI	465.46	469.2850	465.4560	469.2850	487.00
31/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
31/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
31/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
31/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	465440	43	465440	43	0.00
31/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	465540	43	465540	43	0.00
31/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	465340	43	465340	43	0.00
31/12/2015	GOVI On 05-May-16			GOVI	473.87	477.7710	473.8690	477.7710	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
31/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
31/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
31/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
31/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	441210	40	441210	40	0.00
31/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	441310	40	441310	40	0.00
31/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	441410	40	441410	40	0.00
31/12/2015	GOVI On 04-August-16			GOVI	483.05	487.0330	483.0510	487.0330	0.00
31/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
31/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
31/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
31/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	379590	34	379590	34	0.00
31/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	379390	34	379390	34	0.00
31/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	379490	34	379490	34	0.00
31/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/12/2015	IGOV On 04-February-16			Index Future	232.77	232.4920	232.7690	232.4920	1,038.00
31/12/2015	IGOV On 05-May-16			Index Future	236.94	236.6560	236.9370	236.6560	21.00
31/12/2015	IGOV On 04-August-16			Index Future	241.52	241.2390	241.5230	241.2390	0.00
31/12/2015	ILBI On 04-February-16			Index Future	629.84	629.9490	629.8360	629.9490	157.00
31/12/2015	ILBI On 05-May-16			Index Future	640.57	640.6910	640.5740	640.6910	0.00
31/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.39	100.3315	100.3859	100.3315	0.00
31/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.56	100.4759	100.5576	100.4759	0.00
31/12/2015	IS02 On 18-December-17			Interest Rate Swap	101.49	101.2939	101.4871	101.2939	0.00
31/12/2015	IS02 On 16-March-18			Interest Rate Swap	101.15	100.9125	101.1458	100.9125	0.00
31/12/2015	IS05 On 17-December-20			Interest Rate Swap	103.53	103.0419	103.5318	103.0419	0.00
31/12/2015	IS05 On 16-March-21			Interest Rate Swap	103.18	102.6698	103.1812	102.6698	0.00
31/12/2015	IS10 On 17-December-25			Interest Rate Swap	107.25	106.4730	107.2496	106.4730	0.00
31/12/2015	IS10 On 16-March-26			Interest Rate Swap	104.68	103.8784	104.6826	103.8784	0.00
31/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
31/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	2,000.00
31/12/2015	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
31/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
31/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
31/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
31/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2600	7.7400	92.2600	0.00
31/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
31/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.21	91.7900	8.2100	91.7900	0.00
31/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.40	91.6000	8.4000	91.6000	0.00
31/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
31/12/2015	JBAF On 20-December-17			Jibar Tradeable Future	8.63	91.3700	8.6300	91.3700	0.00
31/12/2015	R023 On 04-February-16			Bond Future	9.72	94.3230	9.7172	94.3230	16,357.00
31/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	8603	8	8603	8	0.00
31/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	8551	8	8551	8	0.00
31/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	8498	8	8498	8	0.00
31/12/2015	R023 On 05-May-16			Bond Future	9.83	92.0981	9.8289	92.0981	0.00
31/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	132	0	132	0	0.00
31/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	129	0	129	0	0.00
31/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	127	0	127	0	0.00
31/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	7710	7	7710	7	0.00
31/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	7663	7	7663	7	0.00
31/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	7758	7	7758	7	0.00
31/12/2015	R023 On 04-August-16			Bond Future	9.92	93.9027	9.9227	93.9027	0.00
31/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	294	0	294	0	0.00
31/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	299	0	299	0	0.00
31/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	303	0	303	0	0.00
31/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	8099	7	8099	7	0.00
31/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	8144	7	8144	7	0.00
31/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	8055	7	8055	7	0.00
31/12/2015	R186 On 04-February-16			Bond Future	9.80	106.9454	9.7966	106.9454	69,294.00
31/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
31/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	7	0	7	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
31/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	36	0	36	0	0.00
31/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	261	0	261	0	0.00
31/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	53	0	53	0	0.00
31/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	28	0	28	0	0.00
31/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	46	0	46	0	0.00
31/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	21	0	21	0	0.00
31/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	59	0	59	0	0.00
31/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	0	0	0	0	700.00
31/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	5	0	5	0	680.00
31/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	14093	13	14093	13	0.00
31/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	9759	9	9759	9	0.00
31/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	4435	4	4435	4	700.00
31/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	7510	7	7510	7	11,695.00
31/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	17307	16	17307	16	0.00
31/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	17475	17	17475	17	0.00
31/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	6788	6	6788	6	0.00
31/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	17390	16	17390	16	0.00
31/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	8248	7	8248	7	340.00
31/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	7878	7	7878	7	5,000.00
31/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	7147	6	7147	6	5,000.00
31/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	10143	9	10143	9	0.00
31/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	6931	6	6931	6	33.00
31/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	13127	12	13127	12	0.00
31/12/2015	R186 On 05-May-16			Bond Future	9.89	108.8789	9.8917	108.8789	0.00
31/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	207	0	207	0	0.00
31/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	203	0	203	0	0.00
31/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	212	0	212	0	0.00
31/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	487	1	487	1	0.00
31/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	593	1	593	1	0.00
31/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	28	0	28	0	0.00
31/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	11359	11	11359	11	0.00
31/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	11216	10	11216	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
31/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	17288	16	17288	16	0.00
31/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	11287	10	11287	10	0.00
31/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	8489	8	8489	8	1,900.00
31/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	7861	7	7861	7	5,350.00
31/12/2015	R186 On 04-August-16			Bond Future	9.97	105.7069	9.9717	105.7069	0.00
31/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	605	1	605	1	0.00
31/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	623	1	623	1	0.00
31/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	614	1	614	1	0.00
31/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	10916	10	10916	10	0.00
31/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	10851	10	10851	10	0.00
31/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	10787	10	10787	10	0.00
31/12/2015	R197 On 04-February-16			Bond Future	289.67	289.6912	289.6748	289.6912	714.00
31/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	7325	7	7325	7	0.00
31/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	7335	7	7335	7	0.00
31/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	7315	7	7315	7	0.00
31/12/2015	R197 On 05-May-16			Bond Future	294.86	294.8789	294.8604	294.8789	0.00
31/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	5150	5	5150	5	0.00
31/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	5140	5	5140	5	0.00
31/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	5130	5	5130	5	0.00
31/12/2015	R202 On 04-February-16			Bond Future	235.28	235.2887	235.2765	235.2887	42,944.00
31/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	4714	5	4714	5	0.00
31/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	4724	5	4724	5	0.00
31/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	4734	5	4734	5	0.00
31/12/2015	R202 On 05-May-16			Bond Future	239.49	239.5022	239.4883	239.5022	0.00
31/12/2015	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
31/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	7512	7	7512	7	0.00
31/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	7522	8	7522	8	0.00
31/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	7502	7	7502	7	0.00
31/12/2015	R203 On 04-February-16			Bond Future	8.63	102.9727	8.6325	102.9727	16,689.00
31/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	2059	2	2059	2	0.00
31/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	2044	2	2044	2	0.00
31/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	2029	2	2029	2	0.00
31/12/2015	R203 On 05-May-16			Bond Future	8.89	100.6637	8.8858	100.6637	0.00
31/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	14	0	14	0	0.00
31/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	15	0	15	0	0.00
31/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	15	0	15	0	0.00
31/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	2059	2	2059	2	0.00
31/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	2084	2	2084	2	0.00
31/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	2072	2	2072	2	0.00
31/12/2015	R203 On 04-August-16			Bond Future	9.12	102.6364	9.1208	102.6364	0.00
31/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	29	0	29	0	0.00
31/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	30	0	30	0	0.00
31/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	29	0	29	0	0.00
31/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1960	2	1960	2	0.00
31/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1950	2	1950	2	0.00
31/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1970	2	1970	2	0.00
31/12/2015	R204 On 04-February-16			Bond Future	9.05	98.8470	9.0472	98.8470	38,369.00
31/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	3861	3	3861	3	0.00
31/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	3835	3	3835	3	0.00
31/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	3887	4	3887	4	0.00
31/12/2015	R204 On 05-May-16			Bond Future	9.23	100.6342	9.2303	100.6342	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
31/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	54	0	54	0	0.00
31/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	53	0	53	0	0.00
31/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	52	0	52	0	0.00
31/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	3439	3	3439	3	0.00
31/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	3461	3	3461	3	0.00
31/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	3417	3	3417	3	0.00
31/12/2015	R204 On 04-August-16			Bond Future	9.39	98.5636	9.3913	98.5636	0.00
31/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	103	0	103	0	0.00
31/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	105	0	105	0	0.00
31/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	107	0	107	0	0.00
31/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	3527	3	3527	3	0.00
31/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	3508	3	3508	3	0.00
31/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	3547	3	3547	3	0.00
31/12/2015	R207 On 04-February-16			Bond Future	9.32	94.3131	9.3185	94.3131	46,608.00
31/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
31/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
31/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	5845	5	5845	5	0.00
31/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	5812	5	5812	5	0.00
31/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	6616	6	6616	6	0.00
31/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	5878	5	5878	5	0.00
31/12/2015	R207 On 05-May-16			Bond Future	9.48	96.0183	9.4773	96.0183	0.00
31/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	58	0	58	0	0.00
31/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	56	0	56	0	0.00
31/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	57	0	57	0	0.00
31/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	27	0	27	0	43.00
31/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	4962	4	4962	4	0.00
31/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	4933	4	4933	4	0.00
31/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	5839	5	5839	5	0.00
31/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	4992	4	4992	4	0.00
31/12/2015	R207 On 04-August-16			Bond Future	9.62	94.2542	9.6157	94.2542	0.00
31/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	167	0	167	0	0.00
31/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	162	0	162	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
31/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	164	0	164	0	0.00
31/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	4756	4	4756	4	0.00
31/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	4729	4	4729	4	0.00
31/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	4703	4	4703	4	0.00
31/12/2015	R208 On 04-February-16			Bond Future	9.48	92.0965	9.4755	92.0965	40,521.00
31/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	6760	6	6760	6	0.00
31/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	6679	6	6679	6	0.00
31/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	6720	6	6720	6	0.00
31/12/2015	R208 On 05-May-16			Bond Future	9.61	90.3599	9.6066	90.3599	0.00
31/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	80	0	80	0	0.00
31/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	84	0	84	0	0.00
31/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	82	0	82	0	0.00
31/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	6049	5	6049	5	0.00
31/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	6013	5	6013	5	0.00
31/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	6086	6	6086	6	0.00
31/12/2015	R208 On 04-August-16			Bond Future	9.72	92.1308	9.7187	92.1308	0.00
31/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	185	0	185	0	0.00
31/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	188	0	188	0	0.00
31/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	192	0	192	0	0.00
31/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	6337	6	6337	6	0.00
31/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	6304	6	6304	6	0.00
31/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	6270	6	6270	6	0.00
31/12/2015	R209 On 04-February-16			Bond Future	10.26	69.2021	10.2608	69.2021	41,344.00
31/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	3	0	3	0	0.00
31/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	3	0	3	0	0.00
31/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	3	0	3	0	0.00
31/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	160	0	160	0	0.00
31/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	10328	9	10328	9	0.00
31/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	10481	10	10481	10	0.00
31/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	4969	4	4969	4	2,200.00
31/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	10404	10	10404	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
31/12/2015	R209 On 05-May-16			Bond Future	10.34	67.3035	10.3390	67.3035	0.00
31/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	355	0	355	0	6,700.00
31/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	362	0	362	0	0.00
31/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	63	0	63	0	6,700.00
31/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	348	0	348	0	0.00
31/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	9329	9	9329	9	0.00
31/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	9263	9	9263	9	0.00
31/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	9396	9	9396	9	0.00
31/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	14902	14	14902	14	0.00
31/12/2015	R209 On 04-August-16			Bond Future	10.41	68.6228	10.4058	68.6228	0.00
31/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	4112	5	4112	5	6,000.00
31/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	989	1	989	1	0.00
31/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	1016	1	1016	1	0.00
31/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	1002	1	1002	1	0.00
31/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	1566	2	1566	2	6,000.00
31/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	8497	8	8497	8	0.00
31/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	2962	3	2962	3	0.00
31/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	8612	8	8612	8	0.00
31/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	8554	8	8554	8	0.00
31/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	6695	6	6695	6	0.00
31/12/2015	R210 On 04-February-16			Bond Future	180.63	178.7618	180.6322	178.7618	3,861.00
31/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	4368	6	4368	6	0.00
31/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	4378	6	4378	6	0.00
31/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	4358	6	4358	6	0.00
31/12/2015	R210 On 05-May-16			Bond Future	181.70	179.7964	181.6991	179.7964	0.00
31/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	3291	5	3291	5	0.00
31/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	3301	5	3301	5	0.00
31/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	3311	5	3311	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/12/2015	R211 On 04-February-16			Bond Future	134.60	134.6056	134.5983	134.6056	860.00
31/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4402	4	4402	4	0.00
31/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4412	4	4412	4	0.00
31/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4392	4	4392	4	0.00
31/12/2015	R211 On 05-May-16			Bond Future	137.01	137.0161	137.0079	137.0161	0.00
31/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1982	2	1982	2	0.00
31/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1992	2	1992	2	0.00
31/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	2002	2	2002	2	0.00
31/12/2015	R212 On 04-February-16			Bond Future	140.07	140.0789	140.0709	140.0789	1,569.00
31/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	5929	6	5929	6	0.00
31/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	5919	6	5919	6	0.00
31/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	5939	6	5939	6	0.00
31/12/2015	R212 On 05-May-16			Bond Future	142.58	142.5875	142.5785	142.5875	0.00
31/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	2421	2	2421	2	0.00
31/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	2411	2	2411	2	0.00
31/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	2431	2	2431	2	0.00
31/12/2015	R213 On 04-February-16			Bond Future	10.22	79.5221	10.2208	79.5221	41,590.00
31/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	4	0	4	0	0.00
31/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	5	0	5	0	0.00
31/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	4	0	4	0	0.00
31/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	10000	9	10000	9	0.00
31/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	9926	9	9926	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
31/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	10074	9	10074	9	0.00
31/12/2015	R213 On 05-May-16			Bond Future	10.31	77.4100	10.3055	77.4100	0.00
31/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	223	0	223	0	0.00
31/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	228	0	228	0	0.00
31/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	233	0	233	0	0.00
31/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	10689	10	10689	10	0.00
31/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	10758	10	10758	10	0.00
31/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	10620	10	10620	10	0.00
31/12/2015	R213 On 04-August-16			Bond Future	10.38	78.9268	10.3775	78.9268	0.00
31/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	734	1	734	1	0.00
31/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	754	1	754	1	0.00
31/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	744	1	744	1	0.00
31/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	9837	9	9837	9	0.00
31/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	9715	9	9715	9	0.00
31/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	9776	9	9776	9	0.00
31/12/2015	R214 On 04-February-16			Bond Future	10.37	69.3911	10.3724	69.3911	29,967.00
31/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	78	0	78	0	0.00
31/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
31/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	50	0	50	0	0.00
31/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	6321	6	6321	6	25.00
31/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	18249	17	18249	17	0.00
31/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	18156	17	18156	17	0.00
31/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	7028	6	7028	6	25.00
31/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	18343	17	18343	17	0.00
31/12/2015	R214 On 05-May-16			Bond Future	10.45	67.3493	10.4490	67.3493	4,680.00
31/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	290	0	290	0	0.00
31/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	303	0	303	0	0.00
31/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	297	0	297	0	0.00
31/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	537	1	537	1	0.00
31/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	10350	10	10350	10	0.00
31/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	10422	10	10422	10	0.00
31/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	10494	10	10494	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
31/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	8361	8	8361	8	0.00
31/12/2015	R214 On 04-August-16			Bond Future	10.51	68.6691	10.5145	68.6691	0.00
31/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	972	1	972	1	1,300.00
31/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	6321	7	6321	7	6,300.00
31/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	893	1	893	1	0.00
31/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	918	1	918	1	0.00
31/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	905	1	905	1	0.00
31/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	308	0	308	0	1,300.00
31/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	3023	3	3023	3	6,300.00
31/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	9439	9	9439	9	0.00
31/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	9564	9	9564	9	0.00
31/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	9192	8	9192	8	0.00
31/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	1796	2	1796	2	0.00
31/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	4359	4	4359	4	0.00
31/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	9501	9	9501	9	0.00
31/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	14499	14	14499	14	0.00
31/12/2015	R248 On 04-February-16			Bond Future	10.43	89.4340	10.4287	89.4340	60,433.00
31/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	7	0	7	0	0.00
31/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	8	0	8	0	0.00
31/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	7	0	7	0	0.00
31/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	78	0	78	0	0.00
31/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	122	0	122	0	0.00
31/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	8533	8	8533	8	75.00
31/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	12874	12	12874	12	0.00
31/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	12772	12	12772	12	0.00
31/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	12975	12	12975	12	0.00
31/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	7645	7	7645	7	75.00
31/12/2015	R248 On 05-May-16			Bond Future	10.51	86.6137	10.5082	86.6137	0.00
31/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	325	0	325	0	0.00
31/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	332	0	332	0	0.00
31/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	339	0	339	0	0.00
31/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	13815	13	13815	13	0.00
31/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	13910	13	13910	13	0.00
31/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	13720	13	13720	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
31/12/2015	R248 On 04-August-16			Bond Future	10.58	88.3109	10.5766	88.3109	0.00
31/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	1056	1	1056	1	0.00
31/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	1041	1	1041	1	0.00
31/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	1071	1	1071	1	0.00
31/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	12483	12	12483	12	0.00
31/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	12566	12	12566	12	0.00
31/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	12648	12	12648	12	0.00