



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 WEEKLY STATISTICS REPORT

FROM: 18/12/2015 TO: 18/12/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	2025 On 04-February-16			Bond Future	119.79	119.8022	119.7867	119.8022	1,831.00
18/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	6203	6	6	6	0.00
18/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	6213	6	6	6	0.00
18/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	6223	6	6	6	0.00
18/12/2015	2025 On 05-May-16			Bond Future	121.94	121.9627	121.9444	121.9627	0.00
18/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	4056	4	4	4	0.00
18/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	4066	4	4	4	0.00
18/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	4046	4	4	4	0.00
18/12/2015	2030 On 04-February-16			Bond Future	9.78	87.4511	86.7615	87.4511	18,207.00
18/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	7451	7	7	7	0.00
18/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	7527	7	8	7	0.00
18/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	7374	7	7	7	0.00
18/12/2015	2030 On 05-May-16			Bond Future	9.86	89.0452	88.3412	89.0452	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
18/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	6043	5	6	5	0.00
18/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	6116	5	6	5	0.00
18/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	5969	5	6	5	0.00
18/12/2015	2032 On 04-February-16			Bond Future	9.87	90.6821	89.9876	90.6821	8,437.00
18/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	277	0	0	0	0.00
18/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	385	1	0	1	0.00
18/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	38	0	0	0	0.00
18/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	35	0	0	0	0.00
18/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	36	0	0	0	0.00
18/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	4667	4	5	4	22.00
18/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	5338	5	5	5	22.00
18/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	9143	8	9	8	0.00
18/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	9061	8	9	8	0.00
18/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	9224	9	9	9	0.00
18/12/2015	2032 On 05-May-16			Bond Future	9.95	88.1769	87.4679	88.1769	0.00
18/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	717	1	1	1	0.00
18/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	691	1	1	1	0.00
18/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	704	1	1	1	0.00
18/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	7913	7	8	7	0.00
18/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	7779	7	8	7	0.00
18/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	7846	7	8	7	0.00
18/12/2015	2032 On 04-August-16			Bond Future	10.01	89.9307	89.2063	89.9307	0.00
18/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	1213	1	1	1	0.00
18/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	1245	1	1	1	0.00
18/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	1229	1	1	1	0.00
18/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	8750	8	9	8	0.00
18/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	8687	8	9	8	0.00
18/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	8813	8	9	8	0.00
18/12/2015	2033 On 04-February-16			Bond Future	99.01	99.0265	99.0141	99.0265	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	3386	3	3	3	0.00
18/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	3396	3	3	3	0.00
18/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	3376	3	3	3	0.00
18/12/2015	2033 On 05-May-16			Bond Future	99.82	99.8370	99.8225	99.8370	0.00
18/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	2587	3	3	3	0.00
18/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	2577	3	3	3	0.00
18/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	2567	3	3	3	0.00
18/12/2015	2037 On 04-February-16			Bond Future	9.99	87.9225	87.2111	87.9225	50,569.00
18/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	27	0	0	0	0.00
18/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	440	1	0	1	0.00
18/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	30	0	0	0	0.00
18/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	286	0	0	0	0.00
18/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	29	0	0	0	0.00
18/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	10640	10	11	10	0.00
18/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	10548	10	11	10	0.00
18/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	5956	5	6	5	16.00
18/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	10733	10	11	10	0.00
18/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	5000	4	5	4	16.00
18/12/2015	2037 On 05-May-16			Bond Future	10.06	89.5253	88.7990	89.5253	0.00
18/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	600	1	1	1	0.00
18/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	612	1	1	1	0.00
18/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	624	1	1	1	0.00
18/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	9465	9	9	9	0.00
18/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	9543	9	10	9	0.00
18/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	9387	9	9	9	0.00
18/12/2015	2037 On 04-August-16			Bond Future	10.12	87.0458	86.3038	87.0458	0.00
18/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	1619	2	2	2	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
18/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	1599	2	2	2	0.00
18/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	1579	2	2	2	0.00
18/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	8687	8	9	8	0.00
18/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	8621	8	9	8	0.00
18/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	8753	8	9	8	0.00
18/12/2015	2038 On 04-February-16			Bond Future	125.04	125.0555	125.0392	125.0555	17,749.00
18/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	5971	6	6	6	0.00
18/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	5961	6	6	6	0.00
18/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	5951	6	6	6	0.00
18/12/2015	2038 On 05-May-16			Bond Future	127.29	127.3107	127.2916	127.3107	0.00
18/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	3698	4	4	4	0.00
18/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	3708	4	4	4	0.00
18/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	3718	4	4	4	0.00
18/12/2015	2040 On 04-February-16			Bond Future	10.10	91.1279	90.3351	91.1279	1,820.00
18/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	398	1	0	1	0.00
18/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	425	1	0	1	0.00
18/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	411	1	0	1	0.00
18/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	5599	5	6	5	0.00
18/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	5523	5	6	5	0.00
18/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	5676	5	6	5	0.00
18/12/2015	2040 On 05-May-16			Bond Future	10.18	92.7892	91.9799	92.7892	0.00
18/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	1327	2	1	2	0.00
18/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	1305	2	1	2	0.00
18/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	1284	2	1	2	0.00
18/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	7091	7	7	7	0.00
18/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	7022	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	7160	7	7	7	0.00
18/12/2015	2040 On 04-August-16			Bond Future	10.24	90.1239	89.2974	90.1239	0.00
18/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	2010	2	2	2	0.00
18/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	2034	2	2	2	0.00
18/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	1986	2	2	2	0.00
18/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	8218	8	8	8	0.00
18/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	8284	8	8	8	0.00
18/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	8350	8	8	8	0.00
18/12/2015	2044 On 04-February-16			Bond Future	10.09	88.5705	87.8145	88.5705	19,969.00
18/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	61	0	0	0	0.00
18/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	64	0	0	0	0.00
18/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	58	0	0	0	0.00
18/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	551	1	1	1	0.00
18/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	9820	9	10	9	0.00
18/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	4916	4	5	4	0.00
18/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	10014	9	10	9	0.00
18/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	9917	9	10	9	0.00
18/12/2015	2044 On 05-May-16			Bond Future	10.16	90.1851	89.4135	90.1851	0.00
18/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	515	1	1	1	0.00
18/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	537	1	1	1	0.00
18/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	526	1	1	1	0.00
18/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	10869	10	11	10	0.00
18/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	11045	10	11	10	0.00
18/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	10957	10	11	10	0.00
18/12/2015	2044 On 04-August-16			Bond Future	10.22	87.5934	86.8052	87.5934	0.00
18/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	2074	2	2	2	0.00
18/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	2050	2	2	2	0.00
18/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	2025	2	2	2	0.00
18/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	8199	8	8	8	0.00
18/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	8265	8	8	8	0.00
18/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	8133	8	8	8	0.00
18/12/2015	2046 On 04-February-16			Bond Future	123.58	123.5973	123.5817	123.5973	12,126.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	4408	4	4	4	0.00
18/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	4428	4	4	4	0.00
18/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	4418	4	4	4	0.00
18/12/2015	2046 On 05-May-16			Bond Future	124.38	124.3970	124.3784	124.3970	0.00
18/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	5612	6	6	6	0.00
18/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	5622	6	6	6	0.00
18/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	5632	6	6	6	0.00
18/12/2015	2050 On 04-February-16			Bond Future	128.16	128.1749	128.1592	128.1749	13,173.00
18/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	9851	10	10	10	0.00
18/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	9841	10	10	10	0.00
18/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	9831	10	10	10	0.00
18/12/2015	2050 On 05-May-16			Bond Future	130.47	130.4864	130.4676	130.4864	0.00
18/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	7532	8	8	8	0.00
18/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	7522	8	8	8	0.00
18/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	7542	8	8	8	0.00
18/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	AL37 On 04-February-16			Index Future	459.11	460.8020	459.1130	460.8020	2.00
18/12/2015	AL37 On 05-May-16			Index Future	467.47	469.1990	467.4700	469.1990	0.00
18/12/2015	AL7T On 04-February-16			Index Future	525.92	529.1550	525.9210	529.1550	0.00
18/12/2015	AL7T On 05-May-16			Index Future	535.49	538.7980	535.4940	538.7980	0.00
18/12/2015	ALBI On 04-February-16			Index Future	477.62	480.6810	477.6190	480.6810	620.00
18/12/2015	ALBI On 05-May-16			Index Future	486.31	489.4410	486.3130	489.4410	0.00
18/12/2015	ALBI On 04-August-16			Index Future	495.87	499.0640	495.8680	499.0640	0.00
18/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/12/2015	EL28 On 04-February-16			Bond Future	120.63	120.6397	120.6264	120.6397	0.00
18/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	8374	8	8	8	0.00
18/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	8384	8	8	8	0.00
18/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	8364	8	8	8	0.00
18/12/2015	EL28 On 05-May-16			Bond Future	121.22	121.2403	121.2246	121.2403	0.00
18/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	7775	8	8	8	0.00
18/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	7785	8	8	8	0.00
18/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	7765	8	8	8	0.00
18/12/2015	ES33 On 04-February-16			Bond Future	10.80	77.8708	77.2727	77.8708	8,710.00
18/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	5301	5	5	5	0.00
18/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	5163	5	5	5	0.00
18/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	5232	5	5	5	0.00
18/12/2015	ES33 On 05-May-16			Bond Future	10.90	75.4982	74.8875	75.4982	0.00
18/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	5835	5	6	5	0.00
18/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	5766	5	6	5	0.00
18/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	5903	5	6	5	0.00
18/12/2015	ES33 On 04-August-16			Bond Future	10.98	76.9996	76.3758	76.9996	0.00
18/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
18/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
18/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
18/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	4720	4	5	4	0.00
18/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	4587	4	5	4	0.00
18/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	4653	4	5	4	0.00
18/12/2015	ES42 On 04-February-16			Bond Future	10.95	82.0863	81.4489	82.0863	2,750.00
18/12/2015	ES42 On 05-May-16			Bond Future	11.05	79.3195	78.6688	79.3195	4,500.00
18/12/2015	GOVI On 04-February-16			GOVI	477.09	479.9540	477.0870	479.9540	483.00
18/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
18/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
18/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
18/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	349130	32	35	32	0.00
18/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	349230	32	35	32	0.00
18/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	349030	32	35	32	0.00
18/12/2015	GOVI On 05-May-16			GOVI	485.77	488.7000	485.7700	488.7000	146.00
18/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
18/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
18/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
18/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	322200	29	32	29	0.00
18/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	322300	29	32	29	0.00
18/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	322400	29	32	29	0.00
18/12/2015	GOVI On 04-August-16			GOVI	495.32	498.3090	495.3150	498.3090	0.00
18/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
18/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
18/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
18/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	256950	23	26	23	0.00
18/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	256750	23	26	23	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
18/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	256850	23	26	23	0.00
18/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/12/2015	IGOV On 04-February-16			Index Future	227.31	226.0480	227.3110	226.0480	1,038.00
18/12/2015	IGOV On 05-May-16			Index Future	231.41	230.1250	231.4060	230.1250	21.00
18/12/2015	IGOV On 04-August-16			Index Future	235.95	234.6460	235.9490	234.6460	0.00
18/12/2015	ILBI On 04-February-16			Index Future	617.08	613.7220	617.0840	613.7220	157.00
18/12/2015	ILBI On 05-May-16			Index Future	627.62	624.2060	627.6240	624.2060	0.00
18/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.20	100.1999	100.1983	100.1999	0.00
18/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.29	100.2917	100.2897	100.2917	0.00
18/12/2015	IS02 On 18-December-17			Interest Rate Swap	100.88	100.8780	100.8751	100.8780	0.00
18/12/2015	IS02 On 16-March-18			Interest Rate Swap	100.40	100.4076	100.4045	100.4076	0.00
18/12/2015	IS05 On 17-December-20			Interest Rate Swap	101.88	101.8840	101.8796	101.8840	0.00
18/12/2015	IS05 On 16-March-21			Interest Rate Swap	101.46	101.4623	101.4578	101.4623	0.00
18/12/2015	IS10 On 17-December-25			Interest Rate Swap	104.78	104.7829	104.7778	104.7829	0.00
18/12/2015	IS10 On 16-March-26			Interest Rate Swap	102.13	102.1322	102.1269	102.1322	0.00
18/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
18/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
18/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
18/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
18/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
18/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.99	93.0100	93.0100	93.0100	2,000.00
18/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.06	92.9400	92.9400	92.9400	0.00
18/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	92.7700	92.7700	0.00
18/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.28	92.7200	92.7200	92.7200	0.00
18/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	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
18/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2600	92.2600	92.2600	0.00
18/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	91.9300	91.9300	91.9300	0.00
18/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.21	91.7900	91.7900	91.7900	0.00
18/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
18/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.53	91.4700	91.4700	91.4700	0.00
18/12/2015	JBAF On 20-December-17			Jibar Tradeable Future	8.63	91.3700	91.3700	91.3700	0.00
18/12/2015	R023 On 04-February-16			Bond Future	9.27	96.1827	95.7151	96.1827	16,357.00
18/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	11	0	0	0	0.00
18/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	10	0	0	0	0.00
18/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	10	0	0	0	0.00
18/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	6480	6	6	6	0.00
18/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	6428	6	6	6	0.00
18/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	6376	6	6	6	0.00
18/12/2015	R023 On 05-May-16			Bond Future	9.36	94.0051	93.5270	94.0051	0.00
18/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	287	0	0	0	0.00
18/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	281	0	0	0	0.00
18/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	275	0	0	0	0.00
18/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	5679	5	6	5	0.00
18/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	5634	5	6	5	0.00
18/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	5723	5	6	5	0.00
18/12/2015	R023 On 04-August-16			Bond Future	9.42	95.8739	95.3849	95.8739	0.00
18/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	539	1	1	1	0.00
18/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	547	1	1	1	0.00
18/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	555	1	1	1	0.00
18/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	6096	6	6	6	0.00
18/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	6137	6	6	6	0.00
18/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	6055	6	6	6	0.00
18/12/2015	R186 On 04-February-16			Bond Future	9.38	109.6323	108.9145	109.6323	65,510.00
18/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	5	0	0	0	680.00
18/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	84	0	0	0	350.00
18/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	271	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
18/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	1046	1	1	1	0.00
18/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	356	1	0	1	0.00
18/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	227	0	0	0	0.00
18/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	322	0	0	0	0.00
18/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	188	0	0	0	0.00
18/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	381	1	0	1	0.00
18/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	10	0	0	0	700.00
18/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	68	0	0	0	680.00
18/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	11232	11	11	11	0.00
18/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	6971	6	7	6	0.00
18/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	2354	2	2	2	700.00
18/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	4880	4	5	4	11,695.00
18/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	14441	14	14	14	0.00
18/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	14609	14	15	14	0.00
18/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	4245	4	4	4	0.00
18/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	14525	14	15	14	0.00
18/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	5550	5	6	5	340.00
18/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	5211	5	5	5	5,000.00
18/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	4558	4	5	4	5,000.00
18/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	7340	7	7	7	0.00
18/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	4369	4	4	4	33.00
18/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	10271	10	10	10	0.00
18/12/2015	R186 On 05-May-16			Bond Future	9.46	111.6301	110.8969	111.6301	0.00
18/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	427	1	0	1	0.00
18/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	418	1	0	1	0.00
18/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	436	1	0	1	0.00
18/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	938	1	1	1	0.00
18/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	1113	1	1	1	0.00
18/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	63	0	0	0	0.00
18/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	8643	8	9	8	0.00
18/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	8508	8	9	8	0.00
18/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	14392	14	14	14	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
18/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	8575	8	9	8	0.00
18/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	6008	5	6	5	1,900.00
18/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	5449	5	5	5	5,350.00
18/12/2015	R186 On 04-August-16			Bond Future	9.52	108.5431	107.7938	108.5431	0.00
18/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	1047	1	1	1	0.00
18/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	1077	1	1	1	0.00
18/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	1062	1	1	1	0.00
18/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	8340	8	8	8	0.00
18/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	8280	8	8	8	0.00
18/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	8221	8	8	8	0.00
18/12/2015	R197 On 04-February-16			Bond Future	286.28	286.3185	286.2816	286.3185	714.00
18/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	10718	11	11	11	0.00
18/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	10728	11	11	11	0.00
18/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	10708	11	11	11	0.00
18/12/2015	R197 On 05-May-16			Bond Future	291.44	291.4816	291.4383	291.4816	0.00
18/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	8572	9	9	9	0.00
18/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	8562	9	9	9	0.00
18/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	8552	9	9	9	0.00
18/12/2015	R202 On 04-February-16			Bond Future	229.20	223.0111	229.1978	223.0111	43,015.00
18/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	10792	17	11	17	0.00
18/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	10802	17	11	17	0.00
18/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	10812	17	11	17	0.00
18/12/2015	R202 On 05-May-16			Bond Future	233.33	227.0326	233.3266	227.0326	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
18/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	13673	20	14	20	0.00
18/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	13683	20	14	20	0.00
18/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	13663	20	14	20	0.00
18/12/2015	R203 On 04-February-16			Bond Future	8.19	103.5672	103.4019	103.5672	17,164.00
18/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	5	0	0	0	0.00
18/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	5	0	0	0	0.00
18/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	5	0	0	0	0.00
18/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	1420	1	1	1	0.00
18/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	1406	1	1	1	0.00
18/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	1391	1	1	1	0.00
18/12/2015	R203 On 05-May-16			Bond Future	8.35	101.2837	101.1132	101.2837	0.00
18/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	37	0	0	0	0.00
18/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	39	0	0	0	0.00
18/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	38	0	0	0	0.00
18/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	1416	1	1	1	0.00
18/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	1439	1	1	1	0.00
18/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	1428	1	1	1	0.00
18/12/2015	R203 On 04-August-16			Bond Future	8.43	103.2975	103.1222	103.2975	0.00
18/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	73	0	0	0	0.00
18/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	76	0	0	0	0.00
18/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	75	0	0	0	0.00
18/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1296	1	1	1	0.00
18/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1287	1	1	1	0.00
18/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1305	1	1	1	0.00
18/12/2015	R204 On 04-February-16			Bond Future	8.58	99.9081	99.6258	99.9081	38,369.00
18/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	6	0	0	0	0.00
18/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	6	0	0	0	0.00
18/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	6	0	0	0	0.00
18/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	2726	2	3	2	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
18/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	2701	2	3	2	0.00
18/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	2751	2	3	2	0.00
18/12/2015	R204 On 05-May-16			Bond Future	8.71	101.7287	101.4392	101.7287	0.00
18/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	128	0	0	0	0.00
18/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	125	0	0	0	0.00
18/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	122	0	0	0	0.00
18/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	2336	2	2	2	0.00
18/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	2356	2	2	2	0.00
18/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	2315	2	2	2	0.00
18/12/2015	R204 On 04-August-16			Bond Future	8.80	99.7079	99.4113	99.7079	0.00
18/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	212	0	0	0	0.00
18/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	216	0	0	0	0.00
18/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	220	0	0	0	0.00
18/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	2413	2	2	2	0.00
18/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	2396	2	2	2	0.00
18/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	2431	2	2	2	0.00
18/12/2015	R207 On 04-February-16			Bond Future	8.85	95.6106	95.2701	95.6106	46,579.00
18/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	1	0	0	0	43.00
18/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	3	0	0	0	19.00
18/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	3	0	0	0	0.00
18/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	2	0	0	0	0.00
18/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	4385	4	4	4	0.00
18/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	4352	4	4	4	0.00
18/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	5153	5	5	5	0.00
18/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	4418	4	4	4	0.00
18/12/2015	R207 On 05-May-16			Bond Future	8.97	97.3532	97.0044	97.3532	0.00
18/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	140	0	0	0	0.00
18/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	133	0	0	0	0.00
18/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	137	0	0	0	0.00
18/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	67	0	0	0	43.00
18/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	3540	3	4	3	0.00
18/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	3512	3	4	3	0.00
18/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	4377	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	3568	3	4	3	0.00
18/12/2015	R207 On 04-August-16			Bond Future	9.05	95.6430	95.2859	95.6430	0.00
18/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	339	0	0	0	0.00
18/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	329	0	0	0	0.00
18/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	334	0	0	0	0.00
18/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	3364	3	3	3	0.00
18/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	3340	3	3	3	0.00
18/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	3317	3	3	3	0.00
18/12/2015	R208 On 04-February-16			Bond Future	9.02	93.6636	93.2348	93.6636	41,528.00
18/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	6	0	0	0	0.00
18/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	6	0	0	0	0.00
18/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	6	0	0	0	0.00
18/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	5059	5	5	5	0.00
18/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	4979	5	5	5	0.00
18/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	5019	5	5	5	0.00
18/12/2015	R208 On 05-May-16			Bond Future	9.12	91.9687	91.5300	91.9687	0.00
18/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	182	0	0	0	0.00
18/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	190	0	0	0	0.00
18/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	186	0	0	0	0.00
18/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	4404	4	4	4	0.00
18/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	4369	4	4	4	0.00
18/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	4438	4	4	4	0.00
18/12/2015	R208 On 04-August-16			Bond Future	9.20	93.7974	93.3488	93.7974	0.00
18/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	357	0	0	0	0.00
18/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	362	0	0	0	0.00
18/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	368	0	0	0	0.00
18/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	4699	4	5	4	0.00
18/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	4668	4	5	4	0.00
18/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	4637	4	5	4	0.00
18/12/2015	R209 On 04-February-16			Bond Future	9.86	71.5087	70.8811	71.5087	41,013.00
18/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	38	0	0	0	0.00
18/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	40	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
18/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	42	0	0	0	0.00
18/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	676	1	1	1	0.00
18/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	7846	7	8	7	0.00
18/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	7996	7	8	7	0.00
18/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	2964	3	3	3	2,200.00
18/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	7920	7	8	7	0.00
18/12/2015	R209 On 05-May-16			Bond Future	9.93	69.6620	69.0214	69.6620	0.00
18/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	644	1	1	1	6,700.00
18/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	656	1	1	1	0.00
18/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	122	0	0	0	6,700.00
18/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	632	1	1	1	0.00
18/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	7043	7	7	7	0.00
18/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	6981	6	7	6	0.00
18/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	7105	7	7	7	0.00
18/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	12386	12	12	12	0.00
18/12/2015	R209 On 04-August-16			Bond Future	9.98	71.0475	70.3933	71.0475	0.00
18/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	5585	6	6	6	6,000.00
18/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	1539	2	2	2	0.00
18/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	1576	2	2	2	0.00
18/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	1557	2	2	2	0.00
18/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	2317	3	2	3	6,000.00
18/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	6412	6	6	6	0.00
18/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	1790	2	2	2	0.00
18/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	6516	6	7	6	0.00
18/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	6464	6	6	6	0.00
18/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	4801	4	5	4	0.00
18/12/2015	R210 On 04-February-16			Bond Future	172.58	172.6008	172.5796	172.6008	3,861.00
18/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	12420	12	12	12	0.00
18/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	12430	12	12	12	0.00
18/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	12410	12	12	12	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	R210 On 05-May-16			Bond Future	173.52	173.5465	173.5215	173.5465	0.00
18/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	11468	11	11	11	0.00
18/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	11478	11	11	11	0.00
18/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	11488	11	11	11	0.00
18/12/2015	R211 On 04-February-16			Bond Future	134.80	134.8167	134.7988	134.8167	860.00
18/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4201	4	4	4	0.00
18/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4211	4	4	4	0.00
18/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4191	4	4	4	0.00
18/12/2015	R211 On 05-May-16			Bond Future	137.23	137.2480	137.2270	137.2480	0.00
18/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1763	2	2	2	0.00
18/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1773	2	2	2	0.00
18/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1783	2	2	2	0.00
18/12/2015	R212 On 04-February-16			Bond Future	136.39	136.4095	136.3929	136.4095	1,569.00
18/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	9607	10	10	10	0.00
18/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	9597	10	10	10	0.00
18/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	9617	10	10	10	0.00
18/12/2015	R212 On 05-May-16			Bond Future	138.85	138.8695	138.8498	138.8695	0.00
18/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	6150	6	6	6	0.00
18/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	6140	6	6	6	0.00
18/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	6160	6	6	6	0.00
18/12/2015	R213 On 04-February-16			Bond Future	9.81	81.8606	81.2327	81.8606	41,590.00
18/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	53	0	0	0	0.00
18/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	55	0	0	0	0.00
18/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	51	0	0	0	0.00
18/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	7456	7	7	7	0.00
18/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	7384	7	7	7	0.00
18/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	7528	7	8	7	0.00
18/12/2015	R213 On 05-May-16			Bond Future	9.88	79.8024	79.1613	79.8024	0.00
18/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	431	1	0	1	0.00
18/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	439	1	0	1	0.00
18/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	448	1	0	1	0.00
18/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	8251	8	8	8	0.00
18/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	8316	8	8	8	0.00
18/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	8186	8	8	8	0.00
18/12/2015	R213 On 04-August-16			Bond Future	9.94	81.3889	80.7340	81.3889	0.00
18/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	1188	1	1	1	0.00
18/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	1220	1	1	1	0.00
18/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	1204	1	1	1	0.00
18/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	7568	7	8	7	0.00
18/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	7457	7	7	7	0.00
18/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	7512	7	8	7	0.00
18/12/2015	R214 On 04-February-16			Bond Future	9.99	71.5814	70.9728	71.5814	29,362.00
18/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	382	1	0	1	0.00
18/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
18/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	274	0	0	0	0.00
18/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	4182	4	4	4	25.00
18/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	15808	15	16	15	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
18/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	15714	15	16	15	0.00
18/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	4810	4	5	4	25.00
18/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	15901	15	16	15	0.00
18/12/2015	R214 On 05-May-16			Bond Future	10.06	69.5894	68.9682	69.5894	4,680.00
18/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	500	1	1	1	0.00
18/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	521	1	1	1	0.00
18/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	510	1	1	1	0.00
18/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	895	1	1	1	0.00
18/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	8072	8	8	8	0.00
18/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	8141	8	8	8	0.00
18/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	8209	8	8	8	0.00
18/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	6225	6	6	6	0.00
18/12/2015	R214 On 04-August-16			Bond Future	10.11	70.9729	70.3385	70.9729	0.00
18/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	1442	2	1	2	1,300.00
18/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	8085	9	8	9	6,300.00
18/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	1335	2	1	2	0.00
18/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	1370	2	1	2	0.00
18/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	1353	2	1	2	0.00
18/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	476	1	0	1	1,300.00
18/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	4122	5	4	5	6,300.00
18/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	7328	7	7	7	0.00
18/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	7443	7	7	7	0.00
18/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	7100	7	7	7	0.00
18/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	997	1	1	1	0.00
18/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	2895	3	3	3	0.00
18/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	7386	7	7	7	0.00
18/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	12104	12	12	12	0.00
18/12/2015	R248 On 04-February-16			Bond Future	10.06	92.2043	91.4328	92.2043	57,933.00
18/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	61	0	0	0	0.00
18/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	67	0	0	0	0.00
18/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	64	0	0	0	0.00
18/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	387	1	0	1	0.00
18/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	536	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	5837	5	6	5	75.00
18/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	9925	9	10	9	0.00
18/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	9826	9	10	9	0.00
18/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	10024	9	10	9	0.00
18/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	5054	4	5	4	75.00
18/12/2015	R248 On 05-May-16			Bond Future	10.13	89.4470	88.6597	89.4470	0.00
18/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	543	1	1	1	0.00
18/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	555	1	1	1	0.00
18/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	567	1	1	1	0.00
18/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	10966	10	11	10	0.00
18/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	11057	10	11	10	0.00
18/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	10876	10	11	10	0.00
18/12/2015	R248 On 04-August-16			Bond Future	10.18	91.2255	90.4212	91.2255	0.00
18/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	1552	2	2	2	0.00
18/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	1531	2	2	2	0.00
18/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	1573	2	2	2	0.00
18/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	9829	9	10	9	0.00
18/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	9905	9	10	9	0.00
18/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	9982	9	10	9	0.00