



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
29/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	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
29/12/2015	2025 On 04-February-16			Bond Future	121.62	121.6589	121.6212	121.6589	2,111.00
29/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	4369	4	4369	4	0.00
29/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	4379	4	4379	4	0.00
29/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	4389	4	4389	4	0.00
29/12/2015	2025 On 05-May-16			Bond Future	123.80	123.8398	123.8002	123.8398	0.00
29/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	2200	2	2200	2	0.00
29/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	2210	2	2210	2	0.00
29/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	2190	2	2190	2	0.00
29/12/2015	2030 On 04-February-16			Bond Future	9.99	85.2112	9.9902	85.2112	18,752.00
29/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	8840	9	8840	9	0.00
29/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	8916	9	8916	9	0.00
29/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	8764	9	8764	9	0.00
29/12/2015	2030 On 05-May-16			Bond Future	10.08	86.7542	10.0758	86.7542	0.00
29/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	7467	8	7467	8	0.00
29/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	7541	8	7541	8	0.00
29/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	7393	8	7393	8	0.00
29/12/2015	2032 On 04-February-16			Bond Future	10.07	88.3449	10.0747	88.3449	8,437.00
29/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	111	0	111	0	0.00
29/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	167	0	167	0	0.00
29/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	10	0	10	0	0.00
29/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	9	0	9	0	0.00
29/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	9	0	9	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
29/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	5886	6	5886	6	22.00
29/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	6609	7	6609	7	22.00
29/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	10553	11	10553	11	0.00
29/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	10470	11	10470	11	0.00
29/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	10636	11	10636	11	0.00
29/12/2015	2032 On 05-May-16			Bond Future	10.16	85.7867	10.1575	85.7867	0.00
29/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	566	1	566	1	0.00
29/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	545	1	545	1	0.00
29/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	555	1	555	1	0.00
29/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	9240	9	9240	9	0.00
29/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	9101	9	9101	9	0.00
29/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	9170	9	9170	9	0.00
29/12/2015	2032 On 04-August-16			Bond Future	10.23	87.4737	10.2276	87.4737	0.00
29/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	987	1	987	1	0.00
29/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	1014	1	1014	1	0.00
29/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	1000	1	1000	1	0.00
29/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	10045	10	10045	10	0.00
29/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	9980	10	9980	10	0.00
29/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	10111	10	10111	10	0.00
29/12/2015	2033 On 04-February-16			Bond Future	98.89	98.9133	98.8867	98.9133	185.00
29/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	3513	3	3513	3	0.00
29/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	3523	3	3523	3	0.00
29/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	3503	3	3503	3	0.00
29/12/2015	2033 On 05-May-16			Bond Future	99.68	99.7114	99.6832	99.7114	0.00
29/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	2727	3	2727	3	0.00
29/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	2717	3	2717	3	0.00
29/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	2707	3	2707	3	0.00
29/12/2015	2037 On 04-February-16			Bond Future	10.17	85.5908	10.1730	85.5908	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
29/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	8	0	8	0	0.00
29/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	209	0	209	0	0.00
29/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	9	0	9	0	0.00
29/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	124	0	124	0	0.00
29/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	8	0	8	0	0.00
29/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	12020	12	12020	12	0.00
29/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	11927	12	11927	12	0.00
29/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	7194	7	7194	7	16.00
29/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	12113	12	12113	12	0.00
29/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	6169	6	6169	6	16.00
29/12/2015	2037 On 05-May-16			Bond Future	10.25	87.1407	10.2530	87.1407	0.00
29/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	503	0	503	0	0.00
29/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	513	0	513	0	0.00
29/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	524	1	524	1	0.00
29/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	10802	11	10802	11	0.00
29/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	10882	11	10882	11	0.00
29/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	10722	11	10722	11	0.00
29/12/2015	2037 On 04-August-16			Bond Future	10.32	84.5944	10.3226	84.5944	0.00
29/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	1379	1	1379	1	0.00
29/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	1361	1	1361	1	0.00
29/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	1344	1	1344	1	0.00
29/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	9934	10	9934	10	0.00
29/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	9866	10	9866	10	0.00
29/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	10003	10	10003	10	0.00
29/12/2015	2038 On 04-February-16			Bond Future	125.96	126.0023	125.9648	126.0023	17,818.00
29/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	5045	5	5045	5	0.00
29/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	5035	5	5035	5	0.00
29/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	5025	5	5025	5	0.00
29/12/2015	2038 On 05-May-16			Bond Future	128.22	128.2611	128.2216	128.2611	0.00
29/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	2768	3	2768	3	0.00
29/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	2778	3	2778	3	0.00
29/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	2788	3	2788	3	0.00
29/12/2015	2040 On 04-February-16			Bond Future	10.27	88.7101	10.2685	88.7101	1,820.00
29/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	202	0	202	0	0.00
29/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	218	0	218	0	0.00
29/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	210	0	210	0	0.00
29/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	6749	7	6749	7	0.00
29/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	6667	7	6667	7	0.00
29/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	6831	7	6831	7	0.00
29/12/2015	2040 On 05-May-16			Bond Future	10.35	90.3165	10.3497	90.3165	0.00
29/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	1174	1	1174	1	0.00
29/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	1154	1	1154	1	0.00
29/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	1136	1	1136	1	0.00
29/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	8326	9	8326	9	0.00
29/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	8256	8	8256	8	0.00
29/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	8398	9	8398	9	0.00
29/12/2015	2040 On 04-August-16			Bond Future	10.42	87.5821	10.4208	87.5821	0.00
29/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	1793	2	1793	2	0.00
29/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	1815	2	1815	2	0.00
29/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	1771	2	1771	2	0.00
29/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	9437	10	9437	10	0.00
29/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	9504	10	9504	10	0.00
29/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	9572	10	9572	10	0.00
29/12/2015	2044 On 04-February-16			Bond Future	10.25	86.2599	10.2472	86.2599	19,969.00
29/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	23	0	23	0	0.00
29/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	24	0	24	0	0.00
29/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	22	0	22	0	0.00
29/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	304	0	304	0	0.00
29/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	11103	11	11103	11	0.00
29/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	5991	6	5991	6	0.00
29/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	11299	12	11299	12	0.00
29/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	11201	11	11201	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/12/2015	2044 On 05-May-16			Bond Future	10.33	87.8219	10.3250	87.8219	0.00
29/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	471	0	471	0	0.00
29/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	490	0	490	0	0.00
29/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	480	0	480	0	0.00
29/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	12177	12	12177	12	0.00
29/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	12356	13	12356	13	0.00
29/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	12267	12	12267	12	0.00
29/12/2015	2044 On 04-August-16			Bond Future	10.39	85.1637	10.3930	85.1637	0.00
29/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	1879	2	1879	2	0.00
29/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	1856	2	1856	2	0.00
29/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	1833	2	1833	2	0.00
29/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	9410	10	9410	10	0.00
29/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	9478	10	9478	10	0.00
29/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	9342	10	9342	10	0.00
29/12/2015	2046 On 04-February-16			Bond Future	126.10	126.1337	126.0972	126.1337	12,126.00
29/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	1893	2	1893	2	0.00
29/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	1913	2	1913	2	0.00
29/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	1903	2	1903	2	0.00
29/12/2015	2046 On 05-May-16			Bond Future	126.93	126.9655	126.9271	126.9655	0.00
29/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	3063	3	3063	3	0.00
29/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	3073	3	3073	3	0.00
29/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	3083	3	3083	3	0.00
29/12/2015	2050 On 04-February-16			Bond Future	134.23	134.2680	134.2292	134.2680	13,364.00
29/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	3781	4	3781	4	0.00
29/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	3771	4	3771	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
29/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	3761	4	3761	4	0.00
29/12/2015	2050 On 05-May-16			Bond Future	136.63	136.6748	136.6341	136.6748	0.00
29/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	1366	1	1366	1	0.00
29/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	1356	1	1356	1	0.00
29/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	1376	1	1376	1	0.00
29/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	AL37 On 04-February-16			Index Future	455.41	455.0090	455.4130	455.0090	2.00
29/12/2015	AL37 On 05-May-16			Index Future	463.65	463.2450	463.6520	463.2450	0.00
29/12/2015	AL7T On 04-February-16			Index Future	519.37	518.4070	519.3720	518.4070	0.00
29/12/2015	AL7T On 05-May-16			Index Future	528.77	527.7900	528.7680	527.7900	0.00
29/12/2015	ALBI On 04-February-16			Index Future	471.61	470.7850	471.6110	470.7850	620.00
29/12/2015	ALBI On 05-May-16			Index Future	480.14	479.3060	480.1430	479.3060	0.00
29/12/2015	ALBI On 04-August-16			Index Future	489.46	488.6210	489.4600	488.6210	0.00
29/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	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
29/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/12/2015	EL28 On 04-February-16			Bond Future	124.99	125.0202	124.9894	125.0202	0.00
29/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	4011	4	4011	4	0.00
29/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	4021	4	4021	4	0.00
29/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	4001	4	4001	4	0.00
29/12/2015	EL28 On 05-May-16			Bond Future	125.65	125.6866	125.6539	125.6866	0.00
29/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	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
29/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	3346	3	3346	3	0.00
29/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	3356	3	3356	3	0.00
29/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	3336	3	3336	3	0.00
29/12/2015	ES33 On 04-February-16			Bond Future	10.98	75.9619	10.9807	75.9619	8,710.00
29/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	6427	7	6427	7	0.00
29/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	6288	6	6288	6	0.00
29/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	6357	7	6357	7	0.00
29/12/2015	ES33 On 05-May-16			Bond Future	11.09	73.5456	11.0888	73.5456	0.00
29/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	6989	7	6989	7	0.00
29/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	6920	7	6920	7	0.00
29/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	7058	7	7058	7	0.00
29/12/2015	ES33 On 04-August-16			Bond Future	11.18	74.9917	11.1849	74.9917	0.00
29/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
29/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
29/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
29/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	5916	6	5916	6	0.00
29/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	5783	6	5783	6	0.00
29/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	5850	6	5850	6	0.00
29/12/2015	ES42 On 04-February-16			Bond Future	11.12	80.0800	11.1188	80.0800	2,750.00
29/12/2015	ES42 On 05-May-16			Bond Future	11.23	77.2671	11.2270	77.2671	4,500.00
29/12/2015	GOVI On 04-February-16			GOVI	471.42	470.6580	471.4210	470.6580	487.00
29/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
29/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
29/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
29/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	405790	41	405790	41	0.00
29/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	405890	41	405890	41	0.00
29/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	405690	41	405690	41	0.00
29/12/2015	GOVI On 05-May-16			GOVI	479.95	479.1770	479.9500	479.1770	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
29/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
29/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
29/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
29/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	380400	39	380400	39	0.00
29/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	380500	39	380500	39	0.00
29/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	380600	39	380600	39	0.00
29/12/2015	GOVI On 04-August-16			GOVI	489.26	488.4890	489.2630	488.4890	0.00
29/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
29/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
29/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
29/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	317470	33	317470	33	0.00
29/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	317270	33	317270	33	0.00
29/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	317370	33	317370	33	0.00
29/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/12/2015	IGOV On 04-February-16			Index Future	232.59	232.6220	232.5900	232.6220	1,038.00
29/12/2015	IGOV On 05-May-16			Index Future	236.76	236.7920	236.7580	236.7920	21.00
29/12/2015	IGOV On 04-August-16			Index Future	241.35	241.3880	241.3470	241.3880	0.00
29/12/2015	ILBI On 04-February-16			Index Future	630.29	630.4010	630.2880	630.4010	157.00
29/12/2015	ILBI On 05-May-16			Index Future	641.04	641.1530	641.0370	641.1530	0.00
29/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.33	100.3292	100.3336	100.3292	0.00
29/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.48	100.4683	100.4785	100.4683	0.00
29/12/2015	IS02 On 18-December-17			Interest Rate Swap	101.30	101.3577	101.2975	101.3577	0.00
29/12/2015	IS02 On 16-March-18			Interest Rate Swap	100.92	101.0060	100.9163	101.0060	0.00
29/12/2015	IS05 On 17-December-20			Interest Rate Swap	103.05	103.0455	103.0471	103.0455	0.00
29/12/2015	IS05 On 16-March-21			Interest Rate Swap	102.68	102.6687	102.6752	102.6687	0.00
29/12/2015	IS10 On 17-December-25			Interest Rate Swap	106.48	106.4444	106.4788	106.4444	0.00
29/12/2015	IS10 On 16-March-26			Interest Rate Swap	103.88	103.8483	103.8843	103.8483	0.00
29/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	0.00
29/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.99	93.0100	6.9900	93.0100	2,000.00
29/12/2015	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
29/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
29/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
29/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5700	7.4300	92.5700	0.00
29/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2600	7.7400	92.2600	0.00
29/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
29/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.21	91.7900	8.2100	91.7900	0.00
29/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.40	91.6000	8.4000	91.6000	0.00
29/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.53	91.4700	8.5300	91.4700	0.00
29/12/2015	JBAF On 20-December-17			Jibar Tradeable Future	8.63	91.3700	8.6300	91.3700	0.00
29/12/2015	R023 On 04-February-16			Bond Future	9.49	94.5347	9.4855	94.5347	16,357.00
29/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	2	0	2	0	0.00
29/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	2	0	2	0	0.00
29/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	2	0	2	0	0.00
29/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	7507	8	7507	8	0.00
29/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	7454	8	7454	8	0.00
29/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	7402	8	7402	8	0.00
29/12/2015	R023 On 05-May-16			Bond Future	9.59	92.3160	9.5855	92.3160	0.00
29/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	215	0	215	0	0.00
29/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	211	0	211	0	0.00
29/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	206	0	206	0	0.00
29/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	6672	7	6672	7	0.00
29/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	6626	7	6626	7	0.00
29/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	6718	7	6718	7	0.00
29/12/2015	R023 On 04-August-16			Bond Future	9.67	94.1305	9.6663	94.1305	0.00
29/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	417	0	417	0	0.00
29/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	424	0	424	0	0.00
29/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	430	0	430	0	0.00
29/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	7081	7	7081	7	0.00
29/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	7123	7	7123	7	0.00
29/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	7038	7	7038	7	0.00
29/12/2015	R186 On 04-February-16			Bond Future	9.59	107.2608	9.5856	107.2608	68,934.00
29/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	1	0	1	0	680.00
29/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	24	0	24	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
29/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	103	0	103	0	0.00
29/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	558	1	558	1	0.00
29/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	146	0	146	0	0.00
29/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	82	0	82	0	0.00
29/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	128	0	128	0	0.00
29/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	65	0	65	0	0.00
29/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	158	0	158	0	0.00
29/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	2	0	2	0	700.00
29/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	18	0	18	0	680.00
29/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	12642	13	12642	13	0.00
29/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	8325	9	8325	9	0.00
29/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	3281	3	3281	3	700.00
29/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	6127	6	6127	6	11,695.00
29/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	15856	16	15856	16	0.00
29/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	16024	16	16024	16	0.00
29/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	5437	6	5437	6	0.00
29/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	15940	16	15940	16	0.00
29/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	6841	7	6841	7	340.00
29/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	6482	7	6482	7	5,000.00
29/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	5779	6	5779	6	5,000.00
29/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	8705	9	8705	9	0.00
29/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	5573	6	5573	6	33.00
29/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	11678	12	11678	12	0.00
29/12/2015	R186 On 05-May-16			Bond Future	9.67	109.2027	9.6717	109.2027	0.00
29/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	322	0	322	0	0.00
29/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	315	0	315	0	0.00
29/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	329	0	329	0	0.00
29/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	731	1	731	1	0.00
29/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	876	1	876	1	0.00
29/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	48	0	48	0	0.00
29/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	9993	10	9993	10	0.00
29/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	9853	10	9853	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
29/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	15829	16	15829	16	0.00
29/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	9923	10	9923	10	0.00
29/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	7253	7	7253	7	1,900.00
29/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	6664	7	6664	7	5,350.00
29/12/2015	R186 On 04-August-16			Bond Future	9.74	106.0437	9.7422	106.0437	0.00
29/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	819	1	819	1	0.00
29/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	844	1	844	1	0.00
29/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	831	1	831	1	0.00
29/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	9620	10	9620	10	0.00
29/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	9558	10	9558	10	0.00
29/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	9496	10	9496	10	0.00
29/12/2015	R197 On 04-February-16			Bond Future	289.71	289.7975	289.7077	289.7975	714.00
29/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	7292	7	7292	7	0.00
29/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	7302	7	7302	7	0.00
29/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	7282	7	7282	7	0.00
29/12/2015	R197 On 05-May-16			Bond Future	294.90	294.9925	294.8980	294.9925	0.00
29/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	5112	5	5112	5	0.00
29/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	5102	5	5102	5	0.00
29/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	5092	5	5092	5	0.00
29/12/2015	R202 On 04-February-16			Bond Future	235.30	235.3705	235.3013	235.3705	43,034.00
29/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	4689	5	4689	5	0.00
29/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	4699	5	4699	5	0.00
29/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	4709	5	4709	5	0.00
29/12/2015	R202 On 05-May-16			Bond Future	239.52	239.5898	239.5168	239.5898	0.00
29/12/2015	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
29/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	7483	7	7483	7	0.00
29/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	7493	7	7493	7	0.00
29/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	7473	7	7473	7	0.00
29/12/2015	R203 On 04-February-16			Bond Future	8.41	103.0329	8.4086	103.0329	16,689.00
29/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	1	0	1	0	0.00
29/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	1	0	1	0	0.00
29/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	1	0	1	0	0.00
29/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	1732	2	1732	2	0.00
29/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	1717	2	1717	2	0.00
29/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	1702	2	1702	2	0.00
29/12/2015	R203 On 05-May-16			Bond Future	8.62	100.7275	8.6163	100.7275	0.00
29/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	27	0	27	0	0.00
29/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	29	0	29	0	0.00
29/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	28	0	28	0	0.00
29/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	1738	2	1738	2	0.00
29/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	1762	2	1762	2	0.00
29/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	1750	2	1750	2	0.00
29/12/2015	R203 On 04-August-16			Bond Future	8.78	102.7078	8.7835	102.7078	0.00
29/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	49	0	49	0	0.00
29/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	51	0	51	0	0.00
29/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	50	0	50	0	0.00
29/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1637	2	1637	2	0.00
29/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1627	2	1627	2	0.00
29/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1646	2	1646	2	0.00
29/12/2015	R204 On 04-February-16			Bond Future	8.81	98.9648	8.8124	98.9648	38,369.00
29/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	1	0	1	0	0.00
29/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	1	0	1	0	0.00
29/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	1	0	1	0	0.00
29/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	3288	3	3288	3	0.00
29/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	3262	3	3262	3	0.00
29/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	3313	3	3313	3	0.00
29/12/2015	R204 On 05-May-16			Bond Future	8.97	100.7565	8.9694	100.7565	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
29/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	96	0	96	0	0.00
29/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	93	0	93	0	0.00
29/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	91	0	91	0	0.00
29/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	2893	3	2893	3	0.00
29/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	2914	3	2914	3	0.00
29/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	2872	3	2872	3	0.00
29/12/2015	R204 On 04-August-16			Bond Future	9.10	98.6945	9.0982	98.6945	0.00
29/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	159	0	159	0	0.00
29/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	162	0	162	0	0.00
29/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	165	0	165	0	0.00
29/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	2984	3	2984	3	0.00
29/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	2966	3	2966	3	0.00
29/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	3003	3	3003	3	0.00
29/12/2015	R207 On 04-February-16			Bond Future	9.08	94.4633	9.0756	94.4633	46,608.00
29/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
29/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
29/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	5089	5	5089	5	0.00
29/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	5056	5	5056	5	0.00
29/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	5860	6	5860	6	0.00
29/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	5123	5	5123	5	0.00
29/12/2015	R207 On 05-May-16			Bond Future	9.21	96.1736	9.2145	96.1736	0.00
29/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	103	0	103	0	0.00
29/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	98	0	98	0	0.00
29/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	100	0	100	0	0.00
29/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	49	0	49	0	43.00
29/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	4234	4	4234	4	0.00
29/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	4205	4	4205	4	0.00
29/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	5090	5	5090	5	0.00
29/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	4263	4	4263	4	0.00
29/12/2015	R207 On 04-August-16			Bond Future	9.33	94.4187	9.3295	94.4187	0.00
29/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	250	0	250	0	0.00
29/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	242	0	242	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
29/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	246	0	246	0	0.00
29/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	4047	4	4047	4	0.00
29/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	4021	4	4021	4	0.00
29/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	3997	4	3997	4	0.00
29/12/2015	R208 On 04-February-16			Bond Future	9.24	92.3015	9.2431	92.3015	40,521.00
29/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	1	0	1	0	0.00
29/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	1	0	1	0	0.00
29/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	1	0	1	0	0.00
29/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	5890	6	5890	6	0.00
29/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	5809	6	5809	6	0.00
29/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	5849	6	5849	6	0.00
29/12/2015	R208 On 05-May-16			Bond Future	9.36	90.5709	9.3593	90.5709	0.00
29/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	134	0	134	0	0.00
29/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	140	0	140	0	0.00
29/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	137	0	137	0	0.00
29/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	5216	5	5216	5	0.00
29/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	5181	5	5181	5	0.00
29/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	5251	5	5251	5	0.00
29/12/2015	R208 On 04-August-16			Bond Future	9.45	92.3516	9.4546	92.3516	0.00
29/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	268	0	268	0	0.00
29/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	272	0	272	0	0.00
29/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	276	0	276	0	0.00
29/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	5512	6	5512	6	0.00
29/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	5479	6	5479	6	0.00
29/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	5446	6	5446	6	0.00
29/12/2015	R209 On 04-February-16			Bond Future	10.05	69.4934	10.0501	69.4934	41,344.00
29/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	12	0	12	0	0.00
29/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	12	0	12	0	0.00
29/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	13	0	13	0	0.00
29/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	363	0	363	0	0.00
29/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	9022	9	9022	9	0.00
29/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	9175	9	9175	9	0.00
29/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	3857	4	3857	4	2,200.00
29/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	9098	9	9098	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
29/12/2015	R209 On 05-May-16			Bond Future	10.12	67.6018	10.1216	67.6018	0.00
29/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	532	1	532	1	6,700.00
29/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	542	1	542	1	0.00
29/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	105	0	105	0	6,700.00
29/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	522	1	522	1	0.00
29/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	8166	8	8166	8	0.00
29/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	8103	8	8103	8	0.00
29/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	8230	8	8230	8	0.00
29/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	13604	14	13604	14	0.00
29/12/2015	R209 On 04-August-16			Bond Future	10.18	68.9312	10.1816	68.9312	0.00
29/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	4959	5	4959	5	6,000.00
29/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	1323	1	1323	1	0.00
29/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	1358	1	1358	1	0.00
29/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	1340	1	1340	1	0.00
29/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	2028	2	2028	2	6,000.00
29/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	7470	8	7470	8	0.00
29/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	2442	3	2442	3	0.00
29/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	7578	8	7578	8	0.00
29/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	7524	8	7524	8	0.00
29/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	5789	6	5789	6	0.00
29/12/2015	R210 On 04-February-16			Bond Future	178.77	178.8250	178.7714	178.8250	3,861.00
29/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	6229	6	6229	6	0.00
29/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	6239	6	6239	6	0.00
29/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	6219	6	6219	6	0.00
29/12/2015	R210 On 05-May-16			Bond Future	179.81	179.8640	179.8076	179.8640	0.00
29/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	5182	5	5182	5	0.00
29/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	5192	5	5192	5	0.00
29/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	5202	5	5202	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
29/12/2015	R211 On 04-February-16			Bond Future	134.61	134.6530	134.6128	134.6530	860.00
29/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4387	4	4387	4	0.00
29/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4397	4	4397	4	0.00
29/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4377	4	4377	4	0.00
29/12/2015	R211 On 05-May-16			Bond Future	137.02	137.0669	137.0246	137.0669	0.00
29/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1965	2	1965	2	0.00
29/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1975	2	1975	2	0.00
29/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1985	2	1985	2	0.00
29/12/2015	R212 On 04-February-16			Bond Future	140.48	140.5243	140.4800	140.5243	1,569.00
29/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	5520	5	5520	5	0.00
29/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	5510	5	5510	5	0.00
29/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	5530	5	5530	5	0.00
29/12/2015	R212 On 05-May-16			Bond Future	143.00	143.0434	142.9969	143.0434	0.00
29/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	2003	2	2003	2	0.00
29/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	1993	2	1993	2	0.00
29/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	2013	2	2013	2	0.00
29/12/2015	R213 On 04-February-16			Bond Future	10.01	79.7793	10.0101	79.7793	41,590.00
29/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	15	0	15	0	0.00
29/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	16	0	16	0	0.00
29/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	15	0	15	0	0.00
29/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	8685	9	8685	9	0.00
29/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	8612	9	8612	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
29/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	8759	9	8759	9	0.00
29/12/2015	R213 On 05-May-16			Bond Future	10.09	77.6738	10.0877	77.6738	0.00
29/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	342	0	342	0	0.00
29/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	349	0	349	0	0.00
29/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	356	0	356	0	0.00
29/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	9459	10	9459	10	0.00
29/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	9526	10	9526	10	0.00
29/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	9393	10	9393	10	0.00
29/12/2015	R213 On 04-August-16			Bond Future	10.15	79.2007	10.1522	79.2007	0.00
29/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	975	1	975	1	0.00
29/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	1001	1	1001	1	0.00
29/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	988	1	988	1	0.00
29/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	8698	9	8698	9	0.00
29/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	8583	9	8583	9	0.00
29/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	8640	9	8640	9	0.00
29/12/2015	R214 On 04-February-16			Bond Future	10.17	69.6549	10.1668	69.6549	29,967.00
29/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	196	0	196	0	0.00
29/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
29/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	132	0	132	0	0.00
29/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	5127	5	5127	5	25.00
29/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	16938	17	16938	17	0.00
29/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	16845	17	16845	17	0.00
29/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	5799	6	5799	6	25.00
29/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	17032	17	17032	17	0.00
29/12/2015	R214 On 05-May-16			Bond Future	10.24	67.6197	10.2369	67.6197	4,680.00
29/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	441	0	441	0	0.00
29/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	459	0	459	0	0.00
29/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	450	0	450	0	0.00
29/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	793	1	793	1	0.00
29/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	9170	9	9170	9	0.00
29/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	9239	9	9239	9	0.00
29/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	9309	9	9309	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
29/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	7282	7	7282	7	0.00
29/12/2015	R214 On 04-August-16			Bond Future	10.30	68.9490	10.2957	68.9490	0.00
29/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	1282	1	1282	1	1,300.00
29/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	7323	7	7323	7	6,300.00
29/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	1185	1	1185	1	0.00
29/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	1216	1	1216	1	0.00
29/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	1200	1	1200	1	0.00
29/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	433	0	433	0	1,300.00
29/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	3698	4	3698	4	6,300.00
29/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	8373	9	8373	9	0.00
29/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	8492	9	8492	9	0.00
29/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	8139	8	8139	8	0.00
29/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	1435	1	1435	1	0.00
29/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	3671	4	3671	4	0.00
29/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	8432	9	8432	9	0.00
29/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	13260	13	13260	13	0.00
29/12/2015	R248 On 04-February-16			Bond Future	10.23	89.8078	10.2280	89.8078	60,433.00
29/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	23	0	23	0	0.00
29/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	26	0	26	0	0.00
29/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	25	0	25	0	0.00
29/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	200	0	200	0	0.00
29/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	293	0	293	0	0.00
29/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	7037	7	7037	7	75.00
29/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	11273	12	11273	12	0.00
29/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	11173	11	11173	11	0.00
29/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	11374	12	11374	12	0.00
29/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	6198	6	6198	6	75.00
29/12/2015	R248 On 05-May-16			Bond Future	10.30	86.9963	10.3010	86.9963	0.00
29/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	496	0	496	0	0.00
29/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	506	0	506	0	0.00
29/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	516	0	516	0	0.00
29/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	12340	13	12340	13	0.00
29/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	12432	13	12432	13	0.00
29/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	12248	12	12248	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
29/12/2015	R248 On 04-August-16			Bond Future	10.36	88.7066	10.3625	88.7066	0.00
29/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	1403	1	1403	1	0.00
29/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	1385	1	1385	1	0.00
29/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	1423	1	1423	1	0.00
29/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	11152	11	11152	11	0.00
29/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	11229	11	11229	11	0.00
29/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	11308	12	11308	12	0.00