



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 WEEKLY STATISTICS REPORT

FROM: 14/12/2015 TO: 14/12/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	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
14/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	2025 On 04-February-16			Bond Future	119.87	117.9057	119.8655	117.9057	1,831.00
14/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	6124	8	6	8	0.00
14/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	6134	8	6	8	0.00
14/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	6144	8	6	8	0.00
14/12/2015	2025 On 05-May-16			Bond Future	122.03	120.0388	122.0314	120.0388	0.00
14/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	3969	6	4	6	0.00
14/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	3979	6	4	6	0.00
14/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	3959	6	4	6	0.00
14/12/2015	2030 On 04-February-16			Bond Future	10.29	79.6100	83.3925	79.6100	18,207.00
14/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	10820	15	11	15	0.00
14/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	10896	15	11	15	0.00
14/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	10743	15	11	15	0.00
14/12/2015	2030 On 05-May-16			Bond Future	10.39	81.0665	84.9162	81.0665	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
14/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	9468	13	9	13	0.00
14/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	9541	13	10	13	0.00
14/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	9394	13	9	13	0.00
14/12/2015	2032 On 04-February-16			Bond Future	10.40	82.2893	86.3222	82.2893	8,417.00
14/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	45	0	0	0	0.00
14/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	69	0	0	0	0.00
14/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	4	0	0	0	0.00
14/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	4	0	0	0	0.00
14/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	4	0	0	0	0.00
14/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	8016	12	8	12	22.00
14/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	8772	13	9	13	22.00
14/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	12775	17	13	17	0.00
14/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	12692	17	13	17	0.00
14/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	12859	17	13	17	0.00
14/12/2015	2032 On 05-May-16			Bond Future	10.49	79.6364	83.7411	79.6364	0.00
14/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	255	0	0	0	0.00
14/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	244	0	0	0	0.00
14/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	250	0	0	0	0.00
14/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	11193	15	11	15	0.00
14/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	11045	15	11	15	0.00
14/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	11119	15	11	15	0.00
14/12/2015	2032 On 04-August-16			Bond Future	10.57	81.2330	85.4150	81.2330	0.00
14/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	557	0	1	0	0.00
14/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	575	0	1	0	0.00
14/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	566	0	1	0	0.00
14/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	11878	16	12	16	0.00
14/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	11808	16	12	16	0.00
14/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	11949	16	12	16	0.00
14/12/2015	2033 On 04-February-16			Bond Future	97.66	97.6673	97.6555	97.6673	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
14/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	4744	5	5	5	0.00
14/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	4754	5	5	5	0.00
14/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	4734	5	5	5	0.00
14/12/2015	2033 On 05-May-16			Bond Future	98.45	98.4589	98.4451	98.4589	0.00
14/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	3965	4	4	4	0.00
14/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	3955	4	4	4	0.00
14/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	3945	4	4	4	0.00
14/12/2015	2037 On 04-February-16			Bond Future	10.56	78.8148	82.9774	78.8148	50,559.00
14/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	2	0	0	0	0.00
14/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	69	0	0	0	0.00
14/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	2	0	0	0	0.00
14/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	40	0	0	0	0.00
14/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	2	0	0	0	0.00
14/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	14848	19	15	19	0.00
14/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	14754	19	15	19	0.00
14/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	9944	14	10	14	16.00
14/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	14941	19	15	19	0.00
14/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	8863	13	9	13	16.00
14/12/2015	2037 On 05-May-16			Bond Future	10.65	80.2568	84.4936	80.2568	0.00
14/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	187	0	0	0	0.00
14/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	192	0	0	0	0.00
14/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	196	0	0	0	0.00
14/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	13351	17	13	17	0.00
14/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	13436	18	13	18	0.00
14/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	13266	17	13	17	0.00
14/12/2015	2037 On 04-August-16			Bond Future	10.73	77.6055	81.9223	77.6055	0.00
14/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	727	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	716	0	1	0	0.00
14/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	706	0	1	0	0.00
14/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	12185	16	12	16	0.00
14/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	12110	16	12	16	0.00
14/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	12261	16	12	16	0.00
14/12/2015	2038 On 04-February-16			Bond Future	125.12	117.7398	125.1224	117.7398	17,749.00
14/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	5888	13	6	13	0.00
14/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	5878	13	6	13	0.00
14/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	5868	13	6	13	0.00
14/12/2015	2038 On 05-May-16			Bond Future	127.38	119.8698	127.3834	119.8698	0.00
14/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	3607	11	4	11	0.00
14/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	3617	11	4	11	0.00
14/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	3627	11	4	11	0.00
14/12/2015	2040 On 04-February-16			Bond Future	10.66	81.5924	85.9576	81.5924	1,820.00
14/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	63	0	0	0	0.00
14/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	68	0	0	0	0.00
14/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	66	0	0	0	0.00
14/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	9631	14	10	14	0.00
14/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	9544	14	10	14	0.00
14/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	9719	14	10	14	0.00
14/12/2015	2040 On 05-May-16			Bond Future	10.75	83.0853	87.5283	83.0853	0.00
14/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	496	0	0	0	0.00
14/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	486	0	0	0	0.00
14/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	477	0	0	0	0.00
14/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	10724	15	11	15	0.00
14/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	10643	15	11	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
14/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	10804	15	11	15	0.00
14/12/2015	2040 On 04-August-16			Bond Future	10.83	80.2402	84.7671	80.2402	0.00
14/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	947	0	1	0	0.00
14/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	961	0	1	0	0.00
14/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	934	0	1	0	0.00
14/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	11676	16	12	16	0.00
14/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	11752	16	12	16	0.00
14/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	11829	16	12	16	0.00
14/12/2015	2044 On 04-February-16			Bond Future	10.67	78.6869	83.1929	78.6869	19,969.00
14/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	5	0	0	0	0.00
14/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	5	0	0	0	0.00
14/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	5	0	0	0	0.00
14/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	85	0	0	0	0.00
14/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	14384	19	14	19	0.00
14/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	9072	14	9	14	0.00
14/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	14582	19	15	19	0.00
14/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	14483	19	14	19	0.00
14/12/2015	2044 On 05-May-16			Bond Future	10.76	80.1267	84.7130	80.1267	0.00
14/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	148	0	0	0	0.00
14/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	155	0	0	0	0.00
14/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	152	0	0	0	0.00
14/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	15187	20	15	20	0.00
14/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	15378	20	15	20	0.00
14/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	15283	20	15	20	0.00
14/12/2015	2044 On 04-August-16			Bond Future	10.84	77.3476	82.0209	77.3476	0.00
14/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	936	0	1	0	0.00
14/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	923	0	1	0	0.00
14/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	910	0	1	0	0.00
14/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	11856	16	12	16	0.00
14/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	11934	16	12	16	0.00
14/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	11779	16	12	16	0.00
14/12/2015	2046 On 04-February-16			Bond Future	125.00	116.0285	124.9963	116.0285	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
14/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	2994	12	3	12	0.00
14/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	3014	12	3	12	0.00
14/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	3004	12	3	12	0.00
14/12/2015	2046 On 05-May-16			Bond Future	125.83	116.6984	125.8258	116.6984	0.00
14/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	4164	13	4	13	0.00
14/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	4174	13	4	13	0.00
14/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	4184	13	4	13	0.00
14/12/2015	2050 On 04-February-16			Bond Future	128.24	120.9488	128.2426	120.9488	13,173.00
14/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	9767	17	10	17	0.00
14/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	9757	17	10	17	0.00
14/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	9747	17	10	17	0.00
14/12/2015	2050 On 05-May-16			Bond Future	130.56	123.1370	130.5597	123.1370	0.00
14/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	7440	15	7	15	0.00
14/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	7430	15	7	15	0.00
14/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	7450	15	7	15	0.00
14/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	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
14/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	AL37 On 04-February-16			Index Future	452.31	443.9620	452.3050	443.9620	2.00
14/12/2015	AL37 On 05-May-16			Index Future	460.57	452.0830	460.5650	452.0830	0.00
14/12/2015	AL7T On 04-February-16			Index Future	510.80	493.4580	510.8010	493.4580	0.00
14/12/2015	AL7T On 05-May-16			Index Future	520.13	502.4840	520.1280	502.4840	0.00
14/12/2015	ALBI On 04-February-16			Index Future	461.69	444.5910	461.6850	444.5910	724.00
14/12/2015	ALBI On 05-May-16			Index Future	470.12	452.7230	470.1150	452.7230	0.00
14/12/2015	ALBI On 04-August-16			Index Future	479.40	461.6960	479.4010	461.6960	0.00
14/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	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
14/12/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	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
14/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/12/2015	EL28 On 04-February-16			Bond Future	120.69	120.7065	120.6936	120.7065	0.00
14/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	8306	8	8	8	0.00
14/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	8316	8	8	8	0.00
14/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	8296	8	8	8	0.00
14/12/2015	EL28 On 05-May-16			Bond Future	121.30	121.3154	121.2996	121.3154	0.00
14/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	7700	8	8	8	0.00
14/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	7710	8	8	8	0.00
14/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	7690	8	8	8	0.00
14/12/2015	ES33 On 04-February-16			Bond Future	11.35	70.5516	73.9539	70.5516	8,710.00
14/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	8620	12	9	12	0.00
14/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	8482	12	8	12	0.00
14/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	8551	12	9	12	0.00
14/12/2015	ES33 On 05-May-16			Bond Future	11.47	68.0501	71.5129	68.0501	0.00
14/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	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
14/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	9209	13	9	13	0.00
14/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	9140	13	9	13	0.00
14/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	9278	13	9	13	0.00
14/12/2015	ES33 On 04-August-16			Bond Future	11.57	69.4141	72.9422	69.4141	0.00
14/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
14/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	8153	12	8	12	0.00
14/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	8021	12	8	12	0.00
14/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	8087	12	8	12	0.00
14/12/2015	ES42 On 04-February-16			Bond Future	11.52	73.7876	77.6136	73.7876	2,750.00
14/12/2015	ES42 On 05-May-16			Bond Future	11.64	70.8743	74.7685	70.8743	4,500.00
14/12/2015	GOVI On 04-February-16			GOVI	462.81	447.1590	462.8100	447.1590	475.00
14/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	491900	65	49	65	0.00
14/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	492000	65	49	65	0.00
14/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	491800	65	49	65	0.00
14/12/2015	GOVI On 05-May-16			GOVI	471.26	455.3380	471.2610	455.3380	146.00
14/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	467290	63	47	63	0.00
14/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	467390	63	47	63	0.00
14/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	467490	63	47	63	0.00
14/12/2015	GOVI On 04-August-16			GOVI	480.57	464.3620	480.5690	464.3620	0.00
14/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
14/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	404410	57	40	57	0.00
14/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	404210	57	40	57	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
14/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	404310	57	40	57	0.00
14/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/12/2015	IGOV On 04-February-16			Index Future	226.29	221.7380	226.2850	221.7380	1,038.00
14/12/2015	IGOV On 05-May-16			Index Future	230.37	225.7500	230.3730	225.7500	21.00
14/12/2015	IGOV On 04-August-16			Index Future	234.92	230.2220	234.9200	230.2220	0.00
14/12/2015	ILBI On 04-February-16			Index Future	614.40	604.1290	614.3960	604.1290	157.00
14/12/2015	ILBI On 05-May-16			Index Future	624.90	614.4580	624.8960	614.4580	0.00
14/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.38	100.5925	100.3758	100.5925	0.00
14/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.55	100.8695	100.5491	100.8695	0.00
14/12/2015	IS02 On 18-December-17			Interest Rate Swap	101.39	102.0105	101.3893	102.0105	0.00
14/12/2015	IS02 On 16-March-18			Interest Rate Swap	101.02	101.7047	101.0249	101.7047	0.00
14/12/2015	IS05 On 17-December-20			Interest Rate Swap	103.78	105.0051	103.7755	105.0051	0.00
14/12/2015	IS05 On 16-March-21			Interest Rate Swap	103.45	104.7187	103.4473	104.7187	0.00
14/12/2015	IS10 On 17-December-25			Interest Rate Swap	107.73	109.5216	107.7336	109.5216	0.00
14/12/2015	IS10 On 16-March-26			Interest Rate Swap	105.19	107.0417	105.1907	107.0417	0.00
14/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/12/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.58	93.4700	93.4200	93.4700	0.00
14/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.68	93.3600	93.3200	93.3600	0.00
14/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.85	93.3100	93.1500	93.3100	2,000.00
14/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.95	93.2200	93.0500	93.2200	0.00
14/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.14	93.1100	92.8600	93.1100	0.00
14/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.20	93.0100	92.8000	93.0100	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
14/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.38	92.9300	92.6200	92.9300	0.00
14/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.73	92.6800	92.2700	92.6800	0.00
14/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	92.4200	91.9300	92.4200	0.00
14/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.09	92.2900	91.9100	92.2900	0.00
14/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.32	92.1100	91.6800	92.1100	0.00
14/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.48	92.0000	91.5200	92.0000	0.00
14/12/2015	R023 On 04-February-16			Bond Future	9.74	90.7675	93.4541	90.7675	16,357.00
14/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	1	0	0	0	0.00
14/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	1	0	0	0	0.00
14/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	1	0	0	0	0.00
14/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	8733	11	9	11	0.00
14/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	8680	11	9	11	0.00
14/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	8628	11	9	11	0.00
14/12/2015	R023 On 05-May-16			Bond Future	9.85	88.4970	91.2306	88.4970	0.00
14/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	97	0	0	0	0.00
14/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	95	0	0	0	0.00
14/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	93	0	0	0	0.00
14/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	7789	10	8	10	0.00
14/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	7741	10	8	10	0.00
14/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	7838	10	8	10	0.00
14/12/2015	R023 On 04-August-16			Bond Future	9.94	90.2700	93.0531	90.2700	0.00
14/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	239	0	0	0	0.00
14/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	244	0	0	0	0.00
14/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	248	0	0	0	0.00
14/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	8124	11	8	11	0.00
14/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	8169	11	8	11	0.00
14/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	8079	11	8	11	0.00
14/12/2015	R186 On 04-February-16			Bond Future	9.88	101.5715	105.4880	101.5715	65,500.00
14/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
14/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	11	0	0	0	350.00
14/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	46	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
14/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	263	0	0	0	0.00
14/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	65	0	0	0	0.00
14/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	37	0	0	0	0.00
14/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	57	0	0	0	0.00
14/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	29	0	0	0	0.00
14/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	70	0	0	0	0.00
14/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	1	0	0	0	700.00
14/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	8	0	0	0	680.00
14/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	14654	19	15	19	0.00
14/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	10324	14	10	14	0.00
14/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	4998	9	5	9	700.00
14/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	8082	12	8	12	11,695.00
14/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	17868	22	18	22	0.00
14/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	18035	22	18	22	0.00
14/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	7361	11	7	11	0.00
14/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	17951	22	18	22	0.00
14/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	8817	13	9	13	340.00
14/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	8448	12	8	12	5,000.00
14/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	7719	12	8	12	5,000.00
14/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	10707	15	11	15	0.00
14/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	7504	11	8	11	33.00
14/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	13689	18	14	18	0.00
14/12/2015	R186 On 05-May-16			Bond Future	9.97	103.4290	107.4146	103.4290	0.00
14/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	141	0	0	0	0.00
14/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	138	0	0	0	0.00
14/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	145	0	0	0	0.00
14/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	360	0	0	0	0.00
14/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	442	0	0	0	0.00
14/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	16	0	0	0	0.00
14/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	11845	16	12	16	0.00
14/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	11699	16	12	16	0.00
14/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	17827	22	18	22	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
14/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	11772	16	12	16	0.00
14/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	8912	13	9	13	1,900.00
14/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	8261	12	8	12	5,350.00
14/12/2015	R186 On 04-August-16			Bond Future	10.05	100.1946	104.2540	100.1946	0.00
14/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	478	0	0	0	0.00
14/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	493	0	0	0	0.00
14/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	485	0	0	0	0.00
14/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	11310	15	11	15	0.00
14/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	11244	15	11	15	0.00
14/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	11177	15	11	15	0.00
14/12/2015	R197 On 04-February-16			Bond Future	286.47	281.7812	286.4696	281.7812	714.00
14/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	10530	15	11	15	0.00
14/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	10540	15	11	15	0.00
14/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	10520	15	11	15	0.00
14/12/2015	R197 On 05-May-16			Bond Future	291.65	286.8788	291.6457	286.8788	0.00
14/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	8364	13	8	13	0.00
14/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	8354	13	8	13	0.00
14/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	8344	13	8	13	0.00
14/12/2015	R202 On 04-February-16			Bond Future	223.12	223.1463	223.1202	223.1463	43,005.00
14/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	16870	17	17	17	0.00
14/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	16880	17	17	17	0.00
14/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	16890	17	17	17	0.00
14/12/2015	R202 On 05-May-16			Bond Future	227.15	227.1831	227.1519	227.1831	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
14/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	19848	20	20	20	0.00
14/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	19858	20	20	20	0.00
14/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	19838	20	20	20	0.00
14/12/2015	R203 On 04-February-16			Bond Future	8.63	101.9392	102.7583	101.9392	17,184.00
14/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	2059	3	2	3	0.00
14/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	2045	3	2	3	0.00
14/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	2030	3	2	3	0.00
14/12/2015	R203 On 05-May-16			Bond Future	8.87	99.6325	100.4642	99.6325	0.00
14/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	8	0	0	0	0.00
14/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	9	0	0	0	0.00
14/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	9	0	0	0	0.00
14/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	2034	3	2	3	0.00
14/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	2059	3	2	3	0.00
14/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	2047	3	2	3	0.00
14/12/2015	R203 On 04-August-16			Bond Future	9.06	101.6290	102.4715	101.6290	0.00
14/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	20	0	0	0	0.00
14/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	21	0	0	0	0.00
14/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	21	0	0	0	0.00
14/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1893	3	2	3	0.00
14/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1883	3	2	3	0.00
14/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1903	3	2	3	0.00
14/12/2015	R204 On 04-February-16			Bond Future	8.98	97.2964	98.6456	97.2964	38,394.00
14/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	1	0	0	0	0.00
14/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	1	0	0	0	0.00
14/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	1	0	0	0	0.00
14/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	3701	5	4	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
14/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	3675	5	4	5	0.00
14/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	3726	5	4	5	0.00
14/12/2015	R204 On 05-May-16			Bond Future	9.15	99.0757	100.4473	99.0757	0.00
14/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	44	0	0	0	0.00
14/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	43	0	0	0	0.00
14/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	42	0	0	0	0.00
14/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	3246	5	3	5	0.00
14/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	3268	5	3	5	0.00
14/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	3223	5	3	5	0.00
14/12/2015	R204 On 04-August-16			Bond Future	9.28	97.0172	98.4106	97.0172	0.00
14/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	90	0	0	0	0.00
14/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	92	0	0	0	0.00
14/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	94	0	0	0	0.00
14/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	3290	5	3	5	0.00
14/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	3270	5	3	5	0.00
14/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	3309	5	3	5	0.00
14/12/2015	R207 On 04-February-16			Bond Future	9.33	92.0473	93.7796	92.0473	46,609.00
14/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
14/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
14/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	5873	8	6	8	0.00
14/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	5840	8	6	8	0.00
14/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	6643	8	7	8	0.00
14/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	5906	8	6	8	0.00
14/12/2015	R207 On 05-May-16			Bond Future	9.48	93.7310	95.4928	93.7310	0.00
14/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	40	0	0	0	0.00
14/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	38	0	0	0	0.00
14/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	39	0	0	0	0.00
14/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	17	0	0	0	43.00
14/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	4954	7	5	7	0.00
14/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	4924	7	5	7	0.00
14/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	5839	8	6	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	4984	7	5	7	0.00
14/12/2015	R207 On 04-August-16			Bond Future	9.61	91.9632	93.7548	91.9632	0.00
14/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	136	0	0	0	0.00
14/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	131	0	0	0	0.00
14/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	133	0	0	0	0.00
14/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	4698	6	5	6	0.00
14/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	4671	6	5	6	0.00
14/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	4645	6	5	6	0.00
14/12/2015	R208 On 04-February-16			Bond Future	9.49	89.3615	91.4762	89.3615	41,528.00
14/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	1	0	0	0	0.00
14/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	1	0	0	0	0.00
14/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	1	0	0	0	0.00
14/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	6813	9	7	9	0.00
14/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	6731	9	7	9	0.00
14/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	6772	9	7	9	0.00
14/12/2015	R208 On 05-May-16			Bond Future	9.62	87.5938	89.7451	87.5938	0.00
14/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	57	0	0	0	0.00
14/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	61	0	0	0	0.00
14/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	59	0	0	0	0.00
14/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	6062	8	6	8	0.00
14/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	6025	8	6	8	0.00
14/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	6099	8	6	8	0.00
14/12/2015	R208 On 04-August-16			Bond Future	9.72	89.3492	91.5384	89.3492	0.00
14/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	150	0	0	0	0.00
14/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	152	0	0	0	0.00
14/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	155	0	0	0	0.00
14/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	6303	8	6	8	0.00
14/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	6269	8	6	8	0.00
14/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	6234	8	6	8	0.00
14/12/2015	R209 On 04-February-16			Bond Future	10.41	63.9507	67.4473	63.9507	43,367.00
14/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	4	0	0	0	0.00
14/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	4	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
14/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	4	0	0	0	0.00
14/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	133	0	0	0	0.00
14/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	11241	15	11	15	0.00
14/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	11394	15	11	15	0.00
14/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	5855	9	6	9	2,200.00
14/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	11318	15	11	15	0.00
14/12/2015	R209 On 05-May-16			Bond Future	10.49	61.9703	65.5294	61.9703	0.00
14/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	216	0	0	0	6,700.00
14/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	221	0	0	0	0.00
14/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	31	0	0	0	6,700.00
14/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	211	0	0	0	0.00
14/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	10107	14	10	14	0.00
14/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	10038	13	10	13	0.00
14/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	10176	14	10	14	0.00
14/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	15786	19	16	19	0.00
14/12/2015	R209 On 04-August-16			Bond Future	10.56	63.2127	66.8392	63.2127	0.00
14/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	3416	2	3	2	6,000.00
14/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	719	0	1	0	0.00
14/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	740	0	1	0	0.00
14/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	729	0	1	0	0.00
14/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	1168	0	1	0	6,000.00
14/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	9129	12	9	12	0.00
14/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	3174	5	3	5	0.00
14/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	9250	12	9	12	0.00
14/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	9189	12	9	12	0.00
14/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	7206	10	7	10	0.00
14/12/2015	R210 On 04-February-16			Bond Future	172.69	172.7078	172.6871	172.7078	3,861.00
14/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	12313	12	12	12	0.00
14/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	12323	12	12	12	0.00
14/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	12303	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
14/12/2015	R210 On 05-May-16			Bond Future	173.64	173.6654	173.6406	173.6654	0.00
14/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	11349	11	11	11	0.00
14/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	11359	11	11	11	0.00
14/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	11369	11	11	11	0.00
14/12/2015	R211 On 04-February-16			Bond Future	134.89	134.9070	134.8896	134.9070	1,010.00
14/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4110	4	4	4	0.00
14/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4120	4	4	4	0.00
14/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4100	4	4	4	0.00
14/12/2015	R211 On 05-May-16			Bond Future	137.33	137.3478	137.3270	137.3478	0.00
14/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1663	2	2	2	0.00
14/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1673	2	2	2	0.00
14/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1683	2	2	2	0.00
14/12/2015	R212 On 04-February-16			Bond Future	136.48	136.4936	136.4774	136.4936	1,569.00
14/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	9523	10	10	10	0.00
14/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	9513	9	10	9	0.00
14/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	9533	10	10	10	0.00
14/12/2015	R212 On 05-May-16			Bond Future	138.94	138.9631	138.9435	138.9631	0.00
14/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	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
14/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	6056	6	6	6	0.00
14/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	6046	6	6	6	0.00
14/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	6066	6	6	6	0.00
14/12/2015	R213 On 04-February-16			Bond Future	10.34	74.2872	77.8832	74.2872	41,590.00
14/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	6	0	0	0	0.00
14/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	6	0	0	0	0.00
14/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	6	0	0	0	0.00
14/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	10759	14	11	14	0.00
14/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	10685	14	11	14	0.00
14/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	10832	14	11	14	0.00
14/12/2015	R213 On 05-May-16			Bond Future	10.43	72.0956	75.7557	72.0956	0.00
14/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	140	0	0	0	0.00
14/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	143	0	0	0	0.00
14/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	147	0	0	0	0.00
14/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	11360	15	11	15	0.00
14/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	11431	15	11	15	0.00
14/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	11290	15	11	15	0.00
14/12/2015	R213 On 04-August-16			Bond Future	10.50	73.5402	77.2692	73.5402	0.00
14/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	547	0	1	0	0.00
14/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	564	0	1	0	0.00
14/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	555	0	1	0	0.00
14/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	10391	14	10	14	0.00
14/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	10265	14	10	14	0.00
14/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	10328	14	10	14	0.00
14/12/2015	R214 On 04-February-16			Bond Future	10.56	63.7389	67.3461	63.7389	29,969.00
14/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	58	0	0	0	0.00
14/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
14/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	38	0	0	0	0.00
14/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	7486	11	7	11	25.00
14/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	19434	23	19	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
14/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	19341	23	19	23	0.00
14/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	8201	12	8	12	25.00
14/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	19528	23	20	23	0.00
14/12/2015	R214 On 05-May-16			Bond Future	10.64	61.6080	65.2796	61.6080	4,680.00
14/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	153	0	0	0	0.00
14/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	160	0	0	0	0.00
14/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	157	0	0	0	0.00
14/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	308	0	0	0	0.00
14/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	11401	15	11	15	0.00
14/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	11475	15	11	15	0.00
14/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	11550	15	12	15	0.00
14/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	9327	13	9	13	0.00
14/12/2015	R214 On 04-August-16			Bond Future	10.71	62.8426	66.5840	62.8426	0.00
14/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	645	0	1	0	1,300.00
14/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	5300	3	5	3	6,300.00
14/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	589	0	1	0	0.00
14/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	607	0	1	0	0.00
14/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	598	0	1	0	0.00
14/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	177	0	0	0	1,300.00
14/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	2294	1	2	1	6,300.00
14/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	10319	14	10	14	0.00
14/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	10451	14	10	14	0.00
14/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	10057	13	10	13	0.00
14/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	1967	4	2	4	0.00
14/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	4821	7	5	7	0.00
14/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	10385	14	10	14	0.00
14/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	15559	19	16	19	0.00
14/12/2015	R248 On 04-February-16			Bond Future	10.65	82.1299	86.6899	82.1299	57,883.00
14/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	5	0	0	0	0.00
14/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	6	0	0	0	0.00
14/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	5	0	0	0	0.00
14/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	51	0	0	0	0.00
14/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	79	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
14/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	10244	15	10	15	75.00
14/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	14610	19	15	19	0.00
14/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	14508	19	15	19	0.00
14/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	14711	19	15	19	0.00
14/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	9339	14	9	14	75.00
14/12/2015	R248 On 05-May-16			Bond Future	10.74	79.1943	83.8357	79.1943	0.00
14/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	154	0	0	0	0.00
14/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	158	0	0	0	0.00
14/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	162	0	0	0	0.00
14/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	15393	20	15	20	0.00
14/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	15492	20	15	20	0.00
14/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	15296	20	15	20	0.00
14/12/2015	R248 On 04-August-16			Bond Future	10.81	80.7814	85.5107	80.7814	0.00
14/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	654	0	1	0	0.00
14/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	643	0	1	0	0.00
14/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	664	0	1	0	0.00
14/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	13831	18	14	18	0.00
14/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	13918	18	14	18	0.00
14/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	14005	18	14	18	0.00