



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: 30/12/2015 TO: 30/12/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	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
30/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	2025 On 04-February-16			Bond Future	121.61	121.6212	121.6145	121.6212	2,111.00
30/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	4376	4	4	4	0.00
30/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	4386	4	4	4	0.00
30/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	4396	4	4	4	0.00
30/12/2015	2025 On 05-May-16			Bond Future	123.79	123.8002	123.7924	123.8002	0.00
30/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	2208	2	2	2	0.00
30/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	2218	2	2	2	0.00
30/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	2198	2	2	2	0.00
30/12/2015	2030 On 04-February-16			Bond Future	10.06	85.3722	84.9094	85.3722	18,752.00
30/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	9303	9	9	9	0.00
30/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	9379	9	9	9	0.00
30/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	9226	9	9	9	0.00
30/12/2015	2030 On 05-May-16			Bond Future	10.15	86.9168	86.4448	86.9168	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
30/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	7939	7	8	7	0.00
30/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	8013	8	8	8	0.00
30/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	7865	7	8	7	0.00
30/12/2015	2032 On 04-February-16			Bond Future	10.15	88.5504	88.0251	88.5504	8,437.00
30/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	76	0	0	0	0.00
30/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	118	0	0	0	0.00
30/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	6	0	0	0	0.00
30/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	5	0	0	0	0.00
30/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	5	0	0	0	0.00
30/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	6362	6	6	6	22.00
30/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	7099	7	7	7	22.00
30/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	11074	11	11	11	0.00
30/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	10991	10	11	10	0.00
30/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	11157	11	11	11	0.00
30/12/2015	2032 On 05-May-16			Bond Future	10.24	85.9946	85.4589	85.9946	0.00
30/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	483	1	0	1	0.00
30/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	464	1	0	1	0.00
30/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	473	1	0	1	0.00
30/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	9696	9	10	9	0.00
30/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	9554	9	10	9	0.00
30/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	9625	9	10	9	0.00
30/12/2015	2032 On 04-August-16			Bond Future	10.31	87.6819	87.1342	87.6819	0.00
30/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	878	1	1	1	0.00
30/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	903	1	1	1	0.00
30/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	890	1	1	1	0.00
30/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	10483	10	10	10	0.00
30/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	10417	10	10	10	0.00
30/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	10550	10	11	10	0.00
30/12/2015	2033 On 04-February-16			Bond Future	100.32	98.8867	100.3192	98.8867	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
30/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	2081	4	2	4	0.00
30/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	2091	4	2	4	0.00
30/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	2071	4	2	4	0.00
30/12/2015	2033 On 05-May-16			Bond Future	101.14	99.6832	101.1407	99.6832	0.00
30/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	1269	3	1	3	0.00
30/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	1259	3	1	3	0.00
30/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	1249	3	1	3	0.00
30/12/2015	2037 On 04-February-16			Bond Future	10.25	85.8113	85.2444	85.8113	50,569.00
30/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	4	0	0	0	0.00
30/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	149	0	0	0	0.00
30/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	5	0	0	0	0.00
30/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	85	0	0	0	0.00
30/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	5	0	0	0	0.00
30/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	12583	12	13	12	0.00
30/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	12490	12	12	12	0.00
30/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	7722	7	8	7	16.00
30/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	12676	12	13	12	0.00
30/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	6675	6	7	6	16.00
30/12/2015	2037 On 05-May-16			Bond Future	10.33	87.3639	86.7858	87.3639	0.00
30/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	428	1	0	1	0.00
30/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	436	1	0	1	0.00
30/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	446	1	0	1	0.00
30/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	11303	11	11	11	0.00
30/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	11384	11	11	11	0.00
30/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	11222	11	11	11	0.00
30/12/2015	2037 On 04-August-16			Bond Future	10.40	84.8181	84.2271	84.8181	0.00
30/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	1237	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	1220	1	1	1	0.00
30/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	1204	1	1	1	0.00
30/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	10384	10	10	10	0.00
30/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	10314	10	10	10	0.00
30/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	10454	10	10	10	0.00
30/12/2015	2038 On 04-February-16			Bond Future	125.96	125.9648	125.9580	125.9648	17,818.00
30/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	5052	5	5	5	0.00
30/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	5042	5	5	5	0.00
30/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	5032	5	5	5	0.00
30/12/2015	2038 On 05-May-16			Bond Future	128.21	128.2216	128.2136	128.2216	0.00
30/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	2776	3	3	3	0.00
30/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	2786	3	3	3	0.00
30/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	2796	3	3	3	0.00
30/12/2015	2040 On 04-February-16			Bond Future	10.34	88.9837	88.3858	88.9837	1,820.00
30/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	143	0	0	0	0.00
30/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	155	0	0	0	0.00
30/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	149	0	0	0	0.00
30/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	7286	7	7	7	0.00
30/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	7203	7	7	7	0.00
30/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	7371	7	7	7	0.00
30/12/2015	2040 On 05-May-16			Bond Future	10.43	90.5936	89.9840	90.5936	0.00
30/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	1026	1	1	1	0.00
30/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	1009	1	1	1	0.00
30/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	991	1	1	1	0.00
30/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	8790	8	9	8	0.00
30/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	8718	8	9	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
30/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	8863	8	9	8	0.00
30/12/2015	2040 On 04-August-16			Bond Future	10.50	87.8606	87.2374	87.8606	0.00
30/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	1618	2	2	2	0.00
30/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	1639	2	2	2	0.00
30/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	1598	2	2	2	0.00
30/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	9884	9	10	9	0.00
30/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	9953	10	10	10	0.00
30/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	10022	10	10	10	0.00
30/12/2015	2044 On 04-February-16			Bond Future	10.32	86.4929	85.8917	86.4929	19,969.00
30/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	14	0	0	0	0.00
30/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	15	0	0	0	0.00
30/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	13	0	0	0	0.00
30/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	222	0	0	0	0.00
30/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	11695	11	12	11	0.00
30/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	6510	6	7	6	0.00
30/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	11892	11	12	11	0.00
30/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	11793	11	12	11	0.00
30/12/2015	2044 On 05-May-16			Bond Future	10.40	88.0578	87.4449	88.0578	0.00
30/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	399	0	0	0	0.00
30/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	416	0	0	0	0.00
30/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	407	0	0	0	0.00
30/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	12716	12	13	12	0.00
30/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	12898	12	13	12	0.00
30/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	12807	12	13	12	0.00
30/12/2015	2044 On 04-August-16			Bond Future	10.47	85.4004	84.7739	85.4004	0.00
30/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	1697	2	2	2	0.00
30/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	1676	2	2	2	0.00
30/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	1655	2	2	2	0.00
30/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	9856	9	10	9	0.00
30/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	9926	9	10	9	0.00
30/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	9787	9	10	9	0.00
30/12/2015	2046 On 04-February-16			Bond Future	126.09	126.0972	126.0907	126.0972	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
30/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	1899	2	2	2	0.00
30/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	1919	2	2	2	0.00
30/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	1909	2	2	2	0.00
30/12/2015	2046 On 05-May-16			Bond Future	126.92	126.9271	126.9195	126.9271	0.00
30/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	3070	3	3	3	0.00
30/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	3080	3	3	3	0.00
30/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	3090	3	3	3	0.00
30/12/2015	2050 On 04-February-16			Bond Future	134.22	134.2292	134.2225	134.2292	13,364.00
30/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	3788	4	4	4	0.00
30/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	3778	4	4	4	0.00
30/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	3768	4	4	4	0.00
30/12/2015	2050 On 05-May-16			Bond Future	136.63	136.6341	136.6261	136.6341	0.00
30/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	1374	1	1	1	0.00
30/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	1364	1	1	1	0.00
30/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	1384	1	1	1	0.00
30/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	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
30/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	AL37 On 04-February-16			Index Future	454.09	455.4130	454.0890	455.4130	2.00
30/12/2015	AL37 On 05-May-16			Index Future	462.30	463.6520	462.3000	463.6520	0.00
30/12/2015	AL7T On 04-February-16			Index Future	516.88	519.3720	516.8770	519.3720	0.00
30/12/2015	AL7T On 05-May-16			Index Future	526.22	528.7680	526.2240	528.7680	0.00
30/12/2015	ALBI On 04-February-16			Index Future	469.31	471.6110	469.3070	471.6110	620.00
30/12/2015	ALBI On 05-May-16			Index Future	477.79	480.1430	477.7930	480.1430	0.00
30/12/2015	ALBI On 04-August-16			Index Future	487.06	489.4600	487.0560	489.4600	0.00
30/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	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
30/12/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	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
30/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/12/2015	EL28 On 04-February-16			Bond Future	124.98	124.9894	124.9843	124.9894	0.00
30/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	4016	4	4	4	0.00
30/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	4026	4	4	4	0.00
30/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	4006	4	4	4	0.00
30/12/2015	EL28 On 05-May-16			Bond Future	125.65	125.6539	125.6477	125.6539	0.00
30/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	3352	3	3	3	0.00
30/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	3362	3	3	3	0.00
30/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	3342	3	3	3	0.00
30/12/2015	ES33 On 04-February-16			Bond Future	11.06	76.1470	75.6948	76.1470	8,710.00
30/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	6879	6	7	6	0.00
30/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	6741	6	7	6	0.00
30/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	6810	6	7	6	0.00
30/12/2015	ES33 On 05-May-16			Bond Future	11.17	73.7329	73.2718	73.7329	0.00
30/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	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
30/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	7450	7	7	7	0.00
30/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	7381	7	7	7	0.00
30/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	7519	7	8	7	0.00
30/12/2015	ES33 On 04-August-16			Bond Future	11.27	75.1794	74.7080	75.1794	0.00
30/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
30/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	6388	6	6	6	0.00
30/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	6255	6	6	6	0.00
30/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	6321	6	6	6	0.00
30/12/2015	ES42 On 04-February-16			Bond Future	11.19	80.2860	79.8131	80.2860	2,750.00
30/12/2015	ES42 On 05-May-16			Bond Future	11.30	77.4757	76.9936	77.4757	4,500.00
30/12/2015	GOVI On 04-February-16			GOVI	469.29	471.4210	469.2850	471.4210	487.00
30/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	427150	41	43	41	0.00
30/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	427250	41	43	41	0.00
30/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	427050	41	43	41	0.00
30/12/2015	GOVI On 05-May-16			GOVI	477.77	479.9500	477.7710	479.9500	146.00
30/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	402190	38	40	38	0.00
30/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	402290	38	40	38	0.00
30/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	402390	38	40	38	0.00
30/12/2015	GOVI On 04-August-16			GOVI	487.03	489.2630	487.0330	489.2630	0.00
30/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
30/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	339770	32	34	32	0.00
30/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	339570	32	34	32	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
30/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	339670	32	34	32	0.00
30/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/12/2015	IGOV On 04-February-16			Index Future	232.49	232.5900	232.4920	232.5900	1,038.00
30/12/2015	IGOV On 05-May-16			Index Future	236.66	236.7580	236.6560	236.7580	21.00
30/12/2015	IGOV On 04-August-16			Index Future	241.24	241.3470	241.2390	241.3470	0.00
30/12/2015	ILBI On 04-February-16			Index Future	629.95	630.2880	629.9490	630.2880	157.00
30/12/2015	ILBI On 05-May-16			Index Future	640.69	641.0370	640.6910	641.0370	0.00
30/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.33	100.3336	100.3315	100.3336	0.00
30/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.48	100.4785	100.4759	100.4785	0.00
30/12/2015	IS02 On 18-December-17			Interest Rate Swap	101.29	101.2975	101.2939	101.2975	0.00
30/12/2015	IS02 On 16-March-18			Interest Rate Swap	100.91	100.9163	100.9125	100.9163	0.00
30/12/2015	IS05 On 17-December-20			Interest Rate Swap	103.04	103.0471	103.0419	103.0471	0.00
30/12/2015	IS05 On 16-March-21			Interest Rate Swap	102.67	102.6752	102.6698	102.6752	0.00
30/12/2015	IS10 On 17-December-25			Interest Rate Swap	106.47	106.4788	106.4730	106.4788	0.00
30/12/2015	IS10 On 16-March-26			Interest Rate Swap	103.88	103.8843	103.8784	103.8843	0.00
30/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
30/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.99	93.0100	93.0100	93.0100	2,000.00
30/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.06	92.9400	92.9400	92.9400	0.00
30/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.7700	92.7700	92.7700	0.00
30/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.28	92.7200	92.7200	92.7200	0.00
30/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2600	92.2600	92.2600	0.00
30/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	91.9300	91.9300	91.9300	0.00
30/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.21	91.7900	91.7900	91.7900	0.00
30/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.40	91.6000	91.6000	91.6000	0.00
30/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.53	91.4700	91.4700	91.4700	0.00
30/12/2015	JBAF On 20-December-17			Jibar Tradeable Future	8.63	91.3700	91.3700	91.3700	0.00
30/12/2015	R023 On 04-February-16			Bond Future	9.56	94.6808	94.3230	94.6808	16,357.00
30/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	1	0	0	0	0.00
30/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	1	0	0	0	0.00
30/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	1	0	0	0	0.00
30/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	7864	8	8	8	0.00
30/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	7811	7	8	7	0.00
30/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	7759	7	8	7	0.00
30/12/2015	R023 On 05-May-16			Bond Future	9.66	92.4634	92.0981	92.4634	0.00
30/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	179	0	0	0	0.00
30/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	175	0	0	0	0.00
30/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	171	0	0	0	0.00
30/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	7001	7	7	7	0.00
30/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	6955	7	7	7	0.00
30/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	7048	7	7	7	0.00
30/12/2015	R023 On 04-August-16			Bond Future	9.75	94.2768	93.9027	94.2768	0.00
30/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	364	0	0	0	0.00
30/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	370	0	0	0	0.00
30/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	375	0	0	0	0.00
30/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	7401	7	7	7	0.00
30/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	7444	7	7	7	0.00
30/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	7357	7	7	7	0.00
30/12/2015	R186 On 04-February-16			Bond Future	9.67	107.4999	106.9454	107.4999	68,934.00
30/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	0	0	0	0	680.00
30/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	14	0	0	0	350.00
30/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	68	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
30/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	418	1	0	1	0.00
30/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	98	0	0	0	0.00
30/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	53	0	0	0	0.00
30/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	86	0	0	0	0.00
30/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	41	0	0	0	0.00
30/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	107	0	0	0	0.00
30/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	1	0	0	0	700.00
30/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	11	0	0	0	680.00
30/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	13197	13	13	13	0.00
30/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	8870	8	9	8	0.00
30/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	3695	3	4	3	700.00
30/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	6646	6	7	6	11,695.00
30/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	16410	16	16	16	0.00
30/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	16578	16	17	16	0.00
30/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	5941	5	6	5	0.00
30/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	16494	16	16	16	0.00
30/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	7372	7	7	7	340.00
30/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	7007	6	7	6	5,000.00
30/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	6291	6	6	6	5,000.00
30/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	9252	9	9	9	0.00
30/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	6080	6	6	6	33.00
30/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	12231	12	12	12	0.00
30/12/2015	R186 On 05-May-16			Bond Future	9.76	109.4445	108.8789	109.4445	0.00
30/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	265	0	0	0	0.00
30/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	259	0	0	0	0.00
30/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	271	0	0	0	0.00
30/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	621	1	1	1	0.00
30/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	749	1	1	1	0.00
30/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	37	0	0	0	0.00
30/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	10503	10	11	10	0.00
30/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	10361	10	10	10	0.00
30/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	16384	16	16	16	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
30/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	10432	10	10	10	0.00
30/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	7709	7	8	7	1,900.00
30/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	7103	7	7	7	5,350.00
30/12/2015	R186 On 04-August-16			Bond Future	9.83	106.2856	105.7069	106.2856	0.00
30/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	716	1	1	1	0.00
30/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	738	1	1	1	0.00
30/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	726	1	1	1	0.00
30/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	10095	10	10	10	0.00
30/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	10032	10	10	10	0.00
30/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	9969	9	10	9	0.00
30/12/2015	R197 On 04-February-16			Bond Future	289.69	289.7077	289.6912	289.7077	714.00
30/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	7309	7	7	7	0.00
30/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	7319	7	7	7	0.00
30/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	7299	7	7	7	0.00
30/12/2015	R197 On 05-May-16			Bond Future	294.88	294.8980	294.8789	294.8980	0.00
30/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	5131	5	5	5	0.00
30/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	5121	5	5	5	0.00
30/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	5111	5	5	5	0.00
30/12/2015	R202 On 04-February-16			Bond Future	235.29	235.3013	235.2887	235.3013	43,034.00
30/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	4701	5	5	5	0.00
30/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	4711	5	5	5	0.00
30/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	4721	5	5	5	0.00
30/12/2015	R202 On 05-May-16			Bond Future	239.50	239.5168	239.5022	239.5168	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
30/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	7498	7	7	7	0.00
30/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	7508	7	8	7	0.00
30/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	7488	7	7	7	0.00
30/12/2015	R203 On 04-February-16			Bond Future	8.49	103.0861	102.9727	103.0861	16,689.00
30/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	1845	2	2	2	0.00
30/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	1830	2	2	2	0.00
30/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	1815	2	2	2	0.00
30/12/2015	R203 On 05-May-16			Bond Future	8.71	100.7801	100.6637	100.7801	0.00
30/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	21	0	0	0	0.00
30/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	22	0	0	0	0.00
30/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	21	0	0	0	0.00
30/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	1848	2	2	2	0.00
30/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	1872	2	2	2	0.00
30/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	1860	2	2	2	0.00
30/12/2015	R203 On 04-August-16			Bond Future	8.90	102.7570	102.6364	102.7570	0.00
30/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	39	0	0	0	0.00
30/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	40	0	0	0	0.00
30/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	40	0	0	0	0.00
30/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1747	2	2	2	0.00
30/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1737	2	2	2	0.00
30/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1757	2	2	2	0.00
30/12/2015	R204 On 04-February-16			Bond Future	8.90	99.0588	98.8470	99.0588	38,369.00
30/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	3499	3	3	3	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
30/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	3473	3	3	3	0.00
30/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	3524	3	4	3	0.00
30/12/2015	R204 On 05-May-16			Bond Future	9.07	100.8507	100.6342	100.8507	0.00
30/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	75	0	0	0	0.00
30/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	73	0	0	0	0.00
30/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	71	0	0	0	0.00
30/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	3089	3	3	3	0.00
30/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	3111	3	3	3	0.00
30/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	3068	3	3	3	0.00
30/12/2015	R204 On 04-August-16			Bond Future	9.21	98.7862	98.5636	98.7862	0.00
30/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	131	0	0	0	0.00
30/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	133	0	0	0	0.00
30/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	136	0	0	0	0.00
30/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	3178	3	3	3	0.00
30/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	3159	3	3	3	0.00
30/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	3197	3	3	3	0.00
30/12/2015	R207 On 04-February-16			Bond Future	9.16	94.5633	94.3131	94.5633	46,608.00
30/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	0	0	0	0	43.00
30/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	19.00
30/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	5339	5	5	5	0.00
30/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	5306	5	5	5	0.00
30/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	6110	6	6	6	0.00
30/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	5373	5	5	5	0.00
30/12/2015	R207 On 05-May-16			Bond Future	9.30	96.2740	96.0183	96.2740	0.00
30/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	82	0	0	0	0.00
30/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	79	0	0	0	0.00
30/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	80	0	0	0	0.00
30/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	39	0	0	0	43.00
30/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	4470	4	4	4	0.00
30/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	4441	4	4	4	0.00
30/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	5335	5	5	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
30/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	4499	4	4	4	0.00
30/12/2015	R207 On 04-August-16			Bond Future	9.42	94.5168	94.2542	94.5168	0.00
30/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	213	0	0	0	0.00
30/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	205	0	0	0	0.00
30/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	209	0	0	0	0.00
30/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	4273	4	4	4	0.00
30/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	4247	4	4	4	0.00
30/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	4222	4	4	4	0.00
30/12/2015	R208 On 04-February-16			Bond Future	9.32	92.3993	92.0965	92.3993	40,521.00
30/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	1	0	0	0	0.00
30/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	6192	6	6	6	0.00
30/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	6111	6	6	6	0.00
30/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	6152	6	6	6	0.00
30/12/2015	R208 On 05-May-16			Bond Future	9.45	90.6690	90.3599	90.6690	0.00
30/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	108	0	0	0	0.00
30/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	113	0	0	0	0.00
30/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	111	0	0	0	0.00
30/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	5499	5	5	5	0.00
30/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	5463	5	5	5	0.00
30/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	5535	5	6	5	0.00
30/12/2015	R208 On 04-August-16			Bond Future	9.55	92.4476	92.1308	92.4476	0.00
30/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	228	0	0	0	0.00
30/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	232	0	0	0	0.00
30/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	236	0	0	0	0.00
30/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	5789	6	6	6	0.00
30/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	5756	5	6	5	0.00
30/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	5723	5	6	5	0.00
30/12/2015	R209 On 04-February-16			Bond Future	10.13	69.6750	69.2021	69.6750	41,344.00
30/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	7	0	0	0	0.00
30/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	7	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
30/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	8	0	0	0	0.00
30/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	272	0	0	0	0.00
30/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	9490	9	9	9	0.00
30/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	9643	9	10	9	0.00
30/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	4238	4	4	4	2,200.00
30/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	9566	9	10	9	0.00
30/12/2015	R209 On 05-May-16			Bond Future	10.20	67.7856	67.3035	67.7856	0.00
30/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	455	1	0	1	6,700.00
30/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	464	1	0	1	0.00
30/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	85	0	0	0	6,700.00
30/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	446	1	0	1	0.00
30/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	8571	8	9	8	0.00
30/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	8507	8	9	8	0.00
30/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	8636	8	9	8	0.00
30/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	14067	14	14	14	0.00
30/12/2015	R209 On 04-August-16			Bond Future	10.26	69.1156	68.6228	69.1156	0.00
30/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	4643	5	5	5	6,000.00
30/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	1191	1	1	1	0.00
30/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	1222	1	1	1	0.00
30/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	1206	1	1	1	0.00
30/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	1847	2	2	2	6,000.00
30/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	7828	7	8	7	0.00
30/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	2618	2	3	2	0.00
30/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	7938	8	8	8	0.00
30/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	7883	8	8	8	0.00
30/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	6101	6	6	6	0.00
30/12/2015	R210 On 04-February-16			Bond Future	178.76	178.7714	178.7618	178.7714	3,861.00
30/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	6238	6	6	6	0.00
30/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	6248	6	6	6	0.00
30/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	6228	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/12/2015	R210 On 05-May-16			Bond Future	179.80	179.8076	179.7964	179.8076	0.00
30/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	5194	5	5	5	0.00
30/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	5204	5	5	5	0.00
30/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	5214	5	5	5	0.00
30/12/2015	R211 On 04-February-16			Bond Future	134.61	134.6128	134.6056	134.6128	860.00
30/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4394	4	4	4	0.00
30/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4404	4	4	4	0.00
30/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4384	4	4	4	0.00
30/12/2015	R211 On 05-May-16			Bond Future	137.02	137.0246	137.0161	137.0246	0.00
30/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1974	2	2	2	0.00
30/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1984	2	2	2	0.00
30/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1994	2	2	2	0.00
30/12/2015	R212 On 04-February-16			Bond Future	140.08	140.4800	140.0789	140.4800	1,569.00
30/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	5921	6	6	6	0.00
30/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	5911	6	6	6	0.00
30/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	5931	6	6	6	0.00
30/12/2015	R212 On 05-May-16			Bond Future	142.59	142.9969	142.5875	142.9969	0.00
30/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	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
30/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	2413	2	2	2	0.00
30/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	2403	2	2	2	0.00
30/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	2423	2	2	2	0.00
30/12/2015	R213 On 04-February-16			Bond Future	10.08	79.9658	79.5221	79.9658	41,590.00
30/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	9	0	0	0	0.00
30/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	10	0	0	0	0.00
30/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	9	0	0	0	0.00
30/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	9123	9	9	9	0.00
30/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	9050	9	9	9	0.00
30/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	9197	9	9	9	0.00
30/12/2015	R213 On 05-May-16			Bond Future	10.16	77.8624	77.4100	77.8624	0.00
30/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	291	0	0	0	0.00
30/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	297	0	0	0	0.00
30/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	304	0	0	0	0.00
30/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	9860	9	10	9	0.00
30/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	9928	10	10	10	0.00
30/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	9793	9	10	9	0.00
30/12/2015	R213 On 04-August-16			Bond Future	10.23	79.3895	78.9268	79.3895	0.00
30/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	875	1	1	1	0.00
30/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	900	1	1	1	0.00
30/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	887	1	1	1	0.00
30/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	9062	9	9	9	0.00
30/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	8944	9	9	9	0.00
30/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	9003	9	9	9	0.00
30/12/2015	R214 On 04-February-16			Bond Future	10.24	69.8419	69.3911	69.8419	29,967.00
30/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	143	0	0	0	0.00
30/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
30/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	94	0	0	0	0.00
30/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	5526	5	6	5	25.00
30/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	17389	17	17	17	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
30/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	17296	17	17	17	0.00
30/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	6212	6	6	6	25.00
30/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	17483	17	17	17	0.00
30/12/2015	R214 On 05-May-16			Bond Future	10.31	67.8090	67.3493	67.8090	4,680.00
30/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	379	0	0	0	0.00
30/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	395	0	0	0	0.00
30/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	387	0	0	0	0.00
30/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	695	1	1	1	0.00
30/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	9566	9	10	9	0.00
30/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	9636	9	10	9	0.00
30/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	9707	9	10	9	0.00
30/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	7643	7	8	7	0.00
30/12/2015	R214 On 04-August-16			Bond Future	10.37	69.1390	68.6691	69.1390	0.00
30/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	1160	1	1	1	1,300.00
30/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	6962	7	7	7	6,300.00
30/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	1070	1	1	1	0.00
30/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	1099	1	1	1	0.00
30/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	1084	1	1	1	0.00
30/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	382	0	0	0	1,300.00
30/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	3447	4	3	4	6,300.00
30/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	8726	8	9	8	0.00
30/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	8847	8	9	8	0.00
30/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	8487	8	8	8	0.00
30/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	1544	1	2	1	0.00
30/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	3889	4	4	4	0.00
30/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	8786	8	9	8	0.00
30/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	13679	13	14	13	0.00
30/12/2015	R248 On 04-February-16			Bond Future	10.30	90.0456	89.4340	90.0456	60,433.00
30/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	14	0	0	0	0.00
30/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	16	0	0	0	0.00
30/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	15	0	0	0	0.00
30/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	141	0	0	0	0.00
30/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	213	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
30/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	7590	7	8	7	75.00
30/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	11875	11	12	11	0.00
30/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	11774	11	12	11	0.00
30/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	11977	11	12	11	0.00
30/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	6730	6	7	6	75.00
30/12/2015	R248 On 05-May-16			Bond Future	10.38	87.2372	86.6137	87.2372	0.00
30/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	421	0	0	0	0.00
30/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	430	1	0	1	0.00
30/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	439	1	0	1	0.00
30/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	12887	12	13	12	0.00
30/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	12980	12	13	12	0.00
30/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	12794	12	13	12	0.00
30/12/2015	R248 On 04-August-16			Bond Future	10.44	88.9483	88.3109	88.9483	0.00
30/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	1257	1	1	1	0.00
30/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	1240	1	1	1	0.00
30/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	1275	1	1	1	0.00
30/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	11641	11	12	11	0.00
30/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	11721	11	12	11	0.00
30/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	11801	11	12	11	0.00