



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For December 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2015	2025 On 04-February-16			Bond Future	119.80	119.8180	119.8022	119.8180	1,831.00
17/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	6188	6	6188	6	0.00
17/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	6198	6	6198	6	0.00
17/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	6208	6	6208	6	0.00
17/12/2015	2025 On 05-May-16			Bond Future	121.96	121.9807	121.9627	121.9807	0.00
17/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	4037	4	4037	4	0.00
17/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	4047	4	4047	4	0.00
17/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	4027	4	4027	4	0.00
17/12/2015	2030 On 04-February-16			Bond Future	9.68	85.6164	9.6826	85.6164	18,207.00
17/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	6761	9	6761	9	0.00
17/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	6838	9	6838	9	0.00
17/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	6685	9	6685	9	0.00
17/12/2015	2030 On 05-May-16			Bond Future	9.76	87.1787	9.7559	87.1787	0.00
17/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	5339	7	5339	7	0.00
17/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	5412	7	5412	7	0.00
17/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	5265	7	5265	7	0.00
17/12/2015	2032 On 04-February-16			Bond Future	9.78	88.7029	9.7772	88.7029	8,437.00
17/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	392	0	392	0	0.00
17/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	532	0	532	0	0.00
17/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	62	0	62	0	0.00
17/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	57	0	57	0	0.00
17/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	59	0	59	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
17/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	4120	6	4120	6	22.00
17/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	4758	7	4758	7	22.00
17/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	8471	10	8471	10	0.00
17/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	8390	10	8390	10	0.00
17/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	8552	10	8552	10	0.00
17/12/2015	2032 On 05-May-16			Bond Future	9.85	86.1631	9.8485	86.1631	0.00
17/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	866	1	866	1	0.00
17/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	836	1	836	1	0.00
17/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	851	1	851	1	0.00
17/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	7349	9	7349	9	0.00
17/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	7220	9	7220	9	0.00
17/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	7284	9	7284	9	0.00
17/12/2015	2032 On 04-August-16			Bond Future	9.90	87.8827	9.9050	87.8827	0.00
17/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	1397	1	1397	1	0.00
17/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	1434	1	1434	1	0.00
17/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	1415	1	1415	1	0.00
17/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	8212	10	8212	10	0.00
17/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	8151	10	8151	10	0.00
17/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	8273	10	8273	10	0.00
17/12/2015	2033 On 04-February-16			Bond Future	99.03	97.6191	99.0265	97.6191	185.00
17/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	3374	5	3374	5	0.00
17/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	3384	5	3384	5	0.00
17/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	3364	5	3364	5	0.00
17/12/2015	2033 On 05-May-16			Bond Future	99.84	98.4059	99.8370	98.4059	0.00
17/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	2573	4	2573	4	0.00
17/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	2563	4	2563	4	0.00
17/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	2553	4	2553	4	0.00
17/12/2015	2037 On 04-February-16			Bond Future	9.90	85.7484	9.9006	85.7484	50,569.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	44	0	44	0	0.00
17/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	596	0	596	0	0.00
17/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	49	0	49	0	0.00
17/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	399	0	399	0	0.00
17/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	47	0	47	0	0.00
17/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	9947	12	9947	12	0.00
17/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	9856	12	9856	12	0.00
17/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	5358	7	5358	7	16.00
17/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	10038	12	10038	12	0.00
17/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	4444	6	4444	6	16.00
17/12/2015	2037 On 05-May-16			Bond Future	9.97	87.3132	9.9704	87.3132	0.00
17/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	725	0	725	0	0.00
17/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	739	0	739	0	0.00
17/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	753	0	753	0	0.00
17/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	8866	11	8866	11	0.00
17/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	8942	11	8942	11	0.00
17/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	8790	11	8790	11	0.00
17/12/2015	2037 On 04-August-16			Bond Future	10.03	84.7954	10.0278	84.7954	0.00
17/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	1840	1	1840	1	0.00
17/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	1817	1	1817	1	0.00
17/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	1795	1	1795	1	0.00
17/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	8163	10	8163	10	0.00
17/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	8099	10	8099	10	0.00
17/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	8227	10	8227	10	0.00
17/12/2015	2038 On 04-February-16			Bond Future	125.06	125.0722	125.0555	125.0722	17,749.00
17/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	5955	6	5955	6	0.00
17/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	5945	6	5945	6	0.00
17/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	5935	6	5935	6	0.00
17/12/2015	2038 On 05-May-16			Bond Future	127.31	127.3297	127.3107	127.3297	0.00
17/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	0	0	0	0	0.00

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17/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	3679	4	3679	4	0.00
17/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	3689	4	3689	4	0.00
17/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	3699	4	3699	4	0.00
17/12/2015	2040 On 04-February-16			Bond Future	10.01	88.7937	10.0064	88.7937	1,820.00
17/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	553	0	553	0	0.00
17/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	587	0	587	0	0.00
17/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	570	0	570	0	0.00
17/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	4965	7	4965	7	0.00
17/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	4892	7	4892	7	0.00
17/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	5039	7	5039	7	0.00
17/12/2015	2040 On 05-May-16			Bond Future	10.08	90.4140	10.0777	90.4140	0.00
17/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	1569	1	1569	1	0.00
17/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	1545	1	1545	1	0.00
17/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	1521	1	1521	1	0.00
17/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	6521	8	6521	8	0.00
17/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	6456	8	6456	8	0.00
17/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	6587	8	6587	8	0.00
17/12/2015	2040 On 04-August-16			Bond Future	10.14	87.7076	10.1370	87.7076	0.00
17/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	2284	2	2284	2	0.00
17/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	2311	2	2311	2	0.00
17/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	2258	2	2258	2	0.00
17/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	7669	9	7669	9	0.00
17/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	7732	9	7732	9	0.00
17/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	7796	10	7796	10	0.00
17/12/2015	2044 On 04-February-16			Bond Future	9.99	86.2654	9.9948	86.2654	19,969.00
17/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	94	0	94	0	0.00
17/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	98	0	98	0	0.00
17/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	90	0	90	0	0.00
17/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	738	0	738	0	0.00
17/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	9099	11	9099	11	0.00
17/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	4348	6	4348	6	0.00
17/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	9290	12	9290	12	0.00
17/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	9195	11	9195	11	0.00

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17/12/2015	2044 On 05-May-16			Bond Future	10.06	87.8395	10.0633	87.8395	0.00
17/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	629	0	629	0	0.00
17/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	654	0	654	0	0.00
17/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	641	0	641	0	0.00
17/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	10214	12	10214	12	0.00
17/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	10387	12	10387	12	0.00
17/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	10300	12	10300	12	0.00
17/12/2015	2044 On 04-August-16			Bond Future	10.12	85.2070	10.1200	85.2070	0.00
17/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	2342	2	2342	2	0.00
17/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	2315	2	2315	2	0.00
17/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	2289	2	2289	2	0.00
17/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	7676	9	7676	9	0.00
17/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	7741	9	7741	9	0.00
17/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	7613	9	7613	9	0.00
17/12/2015	2046 On 04-February-16			Bond Future	123.60	124.9474	123.5973	124.9474	12,126.00
17/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	4393	3	4393	3	0.00
17/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	4413	3	4413	3	0.00
17/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	4403	3	4403	3	0.00
17/12/2015	2046 On 05-May-16			Bond Future	124.40	125.7733	124.3970	125.7733	0.00
17/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	5593	4	5593	4	0.00
17/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	5603	4	5603	4	0.00
17/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	5613	4	5613	4	0.00
17/12/2015	2050 On 04-February-16			Bond Future	128.17	128.1912	128.1749	128.1912	13,173.00
17/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	9835	10	9835	10	0.00
17/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	9825	10	9825	10	0.00

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17/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	9815	10	9815	10	0.00
17/12/2015	2050 On 05-May-16			Bond Future	130.49	130.5050	130.4864	130.5050	0.00
17/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	7514	7	7514	7	0.00
17/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	7504	7	7504	7	0.00
17/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	7524	8	7524	8	0.00
17/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	AL37 On 04-February-16			Index Future	460.80	456.8900	460.8020	456.8900	2.00
17/12/2015	AL37 On 05-May-16			Index Future	469.20	465.2250	469.1990	465.2250	0.00
17/12/2015	AL7T On 04-February-16			Index Future	529.16	520.6910	529.1550	520.6910	0.00
17/12/2015	AL7T On 05-May-16			Index Future	538.80	530.1900	538.7980	530.1900	0.00
17/12/2015	ALBI On 04-February-16			Index Future	480.68	472.1170	480.6810	472.1170	620.00
17/12/2015	ALBI On 05-May-16			Index Future	489.44	480.7300	489.4410	480.7300	0.00
17/12/2015	ALBI On 04-August-16			Index Future	499.06	490.2160	499.0640	490.2160	0.00
17/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2015	EL28 On 04-February-16			Bond Future	120.64	120.6531	120.6397	120.6531	0.00
17/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	8360	8	8360	8	0.00
17/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	8370	8	8370	8	0.00
17/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	8350	8	8350	8	0.00
17/12/2015	EL28 On 05-May-16			Bond Future	121.24	121.2559	121.2403	121.2559	0.00
17/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	7760	8	7760	8	0.00
17/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	7770	8	7770	8	0.00
17/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	7750	8	7750	8	0.00
17/12/2015	ES33 On 04-February-16			Bond Future	10.70	76.1288	10.7022	76.1288	8,710.00
17/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	4703	6	4703	6	0.00
17/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	4565	6	4565	6	0.00
17/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	4634	6	4634	6	0.00
17/12/2015	ES33 On 05-May-16			Bond Future	10.80	73.7257	10.7991	73.7257	0.00
17/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	5224	7	5224	7	0.00
17/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	5155	7	5155	7	0.00
17/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	5293	7	5293	7	0.00
17/12/2015	ES33 On 04-August-16			Bond Future	10.88	75.1968	10.8819	75.1968	0.00
17/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
17/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
17/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
17/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	4096	6	4096	6	0.00
17/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	3963	6	3963	6	0.00
17/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	4029	6	4029	6	0.00
17/12/2015	ES42 On 04-February-16			Bond Future	10.86	80.1320	10.8600	80.1320	2,750.00
17/12/2015	ES42 On 05-May-16			Bond Future	10.96	77.3310	10.9574	77.3310	4,500.00
17/12/2015	GOVI On 04-February-16			GOVI	479.95	472.1650	479.9540	472.1650	477.00
17/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
17/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
17/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
17/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	320460	40	320460	40	0.00
17/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	320560	40	320560	40	0.00
17/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	320360	40	320360	40	0.00
17/12/2015	GOVI On 05-May-16			GOVI	488.70	480.7790	488.7000	480.7790	146.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
17/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
17/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
17/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	292900	37	292900	37	0.00
17/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	293000	37	293000	37	0.00
17/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	293100	37	293100	37	0.00
17/12/2015	GOVI On 04-August-16			GOVI	498.31	490.2660	498.3090	490.2660	0.00
17/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
17/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
17/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
17/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	227010	31	227010	31	0.00
17/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	226810	31	226810	31	0.00
17/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	226910	31	226910	31	0.00
17/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/12/2015	IGOV On 04-February-16			Index Future	226.05	226.2570	226.0480	226.2570	1,038.00
17/12/2015	IGOV On 05-May-16			Index Future	230.13	230.3410	230.1250	230.3410	21.00
17/12/2015	IGOV On 04-August-16			Index Future	234.65	234.8840	234.6460	234.8840	0.00
17/12/2015	ILBI On 04-February-16			Index Future	613.72	614.3960	613.7220	614.3960	157.00
17/12/2015	ILBI On 05-May-16			Index Future	624.21	624.8940	624.2060	624.8940	0.00
17/12/2015	IS01 On 19-December-16			Interest Rate Swap	100.20	100.2580	100.1999	100.2580	0.00
17/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.29	100.3757	100.2917	100.3757	0.00
17/12/2015	IS02 On 18-December-17			Interest Rate Swap	100.88	101.0103	100.8780	101.0103	0.00
17/12/2015	IS02 On 16-March-18			Interest Rate Swap	100.41	100.5606	100.4076	100.5606	0.00
17/12/2015	IS05 On 17-December-20			Interest Rate Swap	101.88	102.6070	101.8840	102.6070	0.00
17/12/2015	IS05 On 16-March-21			Interest Rate Swap	101.46	102.2124	101.4623	102.2124	0.00
17/12/2015	IS10 On 17-December-25			Interest Rate Swap	104.78	105.8886	104.7829	105.8886	0.00
17/12/2015	IS10 On 16-March-26			Interest Rate Swap	102.13	103.2723	102.1322	103.2723	0.00
17/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.3200	6.7100	93.3200	0.00
17/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.99	93.1500	6.9900	93.1500	2,000.00
17/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.06	93.0500	7.0600	93.0500	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
17/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	7.23	92.8600	7.2300	92.8600	0.00
17/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	7.28	92.8000	7.2800	92.8000	0.00
17/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.43	92.6200	7.4300	92.6200	0.00
17/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.74	92.2700	7.7400	92.2700	0.00
17/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	8.07	91.9300	8.0700	91.9300	0.00
17/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	8.21	91.9100	8.2100	91.9100	0.00
17/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	8.40	91.6800	8.4000	91.6800	0.00
17/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.53	91.5200	8.5300	91.5200	0.00
17/12/2015	JBAF On 20-December-17			Jibar Tradeable Future	8.63	8.5600	8.6300	8.5600	0.00
17/12/2015	R023 On 04-February-16			Bond Future	9.17	94.9856	9.1741	94.9856	16,357.00
17/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	19	0	19	0	0.00
17/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	17	0	17	0	0.00
17/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	18	0	18	0	0.00
17/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	6020	7	6020	7	0.00
17/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	5968	7	5968	7	0.00
17/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	5917	7	5917	7	0.00
17/12/2015	R023 On 05-May-16			Bond Future	9.26	92.7878	9.2563	92.7878	0.00
17/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	358	0	358	0	0.00
17/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	351	0	351	0	0.00
17/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	344	0	344	0	0.00
17/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	5271	6	5271	6	0.00
17/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	5228	6	5228	6	0.00
17/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	5314	6	5314	6	0.00
17/12/2015	R023 On 04-August-16			Bond Future	9.32	94.6385	9.3150	94.6385	0.00
17/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	635	0	635	0	0.00
17/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	644	0	644	0	0.00
17/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	654	0	654	0	0.00
17/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	5704	7	5704	7	0.00
17/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	5744	7	5744	7	0.00
17/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	5664	7	5664	7	0.00
17/12/2015	R186 On 04-February-16			Bond Future	9.28	107.7545	9.2825	107.7545	65,510.00
17/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	1	0	1	0	0.00
17/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	10	0	10	0	680.00
17/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	134	0	134	0	350.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	394	0	394	0	0.00
17/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	1360	1	1360	1	0.00
17/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	1	0	1	0	0.00
17/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	1	0	1	0	0.00
17/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	507	0	507	0	0.00
17/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	334	0	334	0	0.00
17/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	462	0	462	0	0.00
17/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	281	0	281	0	0.00
17/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	538	0	538	0	0.00
17/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	19	0	19	0	700.00
17/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	109	0	109	0	680.00
17/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	10519	12	10519	12	0.00
17/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	6302	8	6302	8	0.00
17/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	13724	16	13724	16	0.00
17/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	1951	3	1951	3	700.00
17/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	4285	6	4285	6	11,695.00
17/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	13892	16	13892	16	0.00
17/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	3685	5	3685	5	0.00
17/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	13808	16	13808	16	0.00
17/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	4925	7	4925	7	340.00
17/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	4601	6	4601	6	5,000.00
17/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	3980	6	3980	6	5,000.00
17/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	6663	8	6663	8	0.00
17/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	3801	5	3801	5	33.00
17/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	9562	11	9562	11	0.00
17/12/2015	R186 On 05-May-16			Bond Future	9.35	109.7199	9.3544	109.7199	0.00
17/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	536	0	536	0	0.00
17/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	525	0	525	0	0.00
17/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	547	0	547	0	0.00
17/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	1136	1	1136	1	0.00
17/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	1337	1	1337	1	0.00
17/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	86	0	86	0	0.00
17/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	8017	10	8017	10	0.00
17/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	7886	10	7886	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	13682	16	13682	16	0.00
17/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	7951	10	7951	10	0.00
17/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	5472	7	5472	7	1,900.00
17/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	4940	6	4940	6	5,350.00
17/12/2015	R186 On 04-August-16			Bond Future	9.41	106.6020	9.4077	106.6020	0.00
17/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	1227	1	1227	1	0.00
17/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	1260	1	1260	1	0.00
17/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	1244	1	1244	1	0.00
17/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	7770	9	7770	9	0.00
17/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	7713	9	7713	9	0.00
17/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	7655	9	7655	9	0.00
17/12/2015	R197 On 04-February-16			Bond Future	286.32	286.3562	286.3185	286.3562	714.00
17/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	10681	11	10681	11	0.00
17/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	10691	11	10691	11	0.00
17/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	10671	11	10671	11	0.00
17/12/2015	R197 On 05-May-16			Bond Future	291.48	291.5246	291.4816	291.5246	0.00
17/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	8528	8	8528	8	0.00
17/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	8518	8	8518	8	0.00
17/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	8508	8	8508	8	0.00
17/12/2015	R202 On 04-February-16			Bond Future	223.01	223.0384	223.0111	223.0384	43,005.00
17/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	16979	17	16979	17	0.00
17/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	16989	17	16989	17	0.00
17/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	16999	17	16999	17	0.00
17/12/2015	R202 On 05-May-16			Bond Future	227.03	227.0637	227.0326	227.0637	0.00
17/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	19967	20	19967	20	0.00
17/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	19977	20	19977	20	0.00
17/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	19957	20	19957	20	0.00
17/12/2015	R203 On 04-February-16			Bond Future	8.08	103.2106	8.0811	103.2106	17,164.00
17/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	11	0	11	0	0.00
17/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	10	0	10	0	0.00
17/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	10	0	10	0	0.00
17/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	1260	2	1260	2	0.00
17/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	1245	2	1245	2	0.00
17/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	1231	2	1231	2	0.00
17/12/2015	R203 On 05-May-16			Bond Future	8.21	100.9224	8.2134	100.9224	0.00
17/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	54	0	54	0	0.00
17/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	57	0	57	0	0.00
17/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	56	0	56	0	0.00
17/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	1263	2	1263	2	0.00
17/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	1286	2	1286	2	0.00
17/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	1275	2	1275	2	0.00
17/12/2015	R203 On 04-August-16			Bond Future	8.26	102.9357	8.2571	102.9357	0.00
17/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	100	0	100	0	0.00
17/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	104	0	104	0	0.00
17/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	102	0	102	0	0.00
17/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	1148	1	1148	1	0.00
17/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	1140	1	1140	1	0.00
17/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	1157	1	1157	1	0.00
17/12/2015	R204 On 04-February-16			Bond Future	8.47	99.3448	8.4680	99.3448	38,369.00
17/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	13	0	13	0	0.00
17/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	12	0	12	0	0.00
17/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	12	0	12	0	0.00
17/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	2450	3	2450	3	0.00
17/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	2425	3	2425	3	0.00
17/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	2475	3	2475	3	0.00
17/12/2015	R204 On 05-May-16			Bond Future	8.58	101.1568	8.5823	101.1568	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
17/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	173	0	173	0	0.00
17/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	169	0	169	0	0.00
17/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	165	0	165	0	0.00
17/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	2091	3	2091	3	0.00
17/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	2110	3	2110	3	0.00
17/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	2071	3	2071	3	0.00
17/12/2015	R204 On 04-August-16			Bond Future	8.65	99.1312	8.6525	99.1312	0.00
17/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	270	0	270	0	0.00
17/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	275	0	275	0	0.00
17/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	279	0	279	0	0.00
17/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	2175	3	2175	3	0.00
17/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	2158	3	2158	3	0.00
17/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	2192	3	2192	3	0.00
17/12/2015	R207 On 04-February-16			Bond Future	8.74	94.7695	8.7430	94.7695	46,579.00
17/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	1	0	1	0	43.00
17/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	5	0	5	0	19.00
17/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	5	0	5	0	0.00
17/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	5	0	5	0	0.00
17/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	4047	5	4047	5	0.00
17/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	4014	5	4014	5	0.00
17/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	4814	6	4814	6	0.00
17/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	4080	5	4080	5	0.00
17/12/2015	R207 On 05-May-16			Bond Future	8.85	96.4985	8.8513	96.4985	0.00
17/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	185	0	185	0	0.00
17/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	177	0	177	0	0.00
17/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	181	0	181	0	0.00
17/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	91	0	91	0	43.00
17/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	3235	4	3235	4	0.00
17/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	3208	4	3208	4	0.00
17/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	4053	5	4053	5	0.00
17/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	3262	4	3262	4	0.00
17/12/2015	R207 On 04-August-16			Bond Future	8.93	94.7775	8.9262	94.7775	0.00
17/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	415	0	415	0	0.00
17/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	402	0	402	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
17/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	408	0	408	0	0.00
17/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	3081	4	3081	4	0.00
17/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	3058	4	3058	4	0.00
17/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	3035	4	3035	4	0.00
17/12/2015	R208 On 04-February-16			Bond Future	8.91	92.6758	8.9105	92.6758	41,528.00
17/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	12	0	12	0	0.00
17/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	11	0	11	0	0.00
17/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	13	0	13	0	0.00
17/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	4636	6	4636	6	0.00
17/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	4556	6	4556	6	0.00
17/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	4596	6	4596	6	0.00
17/12/2015	R208 On 05-May-16			Bond Future	9.00	90.9645	9.0028	90.9645	0.00
17/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	239	0	239	0	0.00
17/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	250	0	250	0	0.00
17/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	244	0	244	0	0.00
17/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	4024	5	4024	5	0.00
17/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	3990	5	3990	5	0.00
17/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	4057	5	4057	5	0.00
17/12/2015	R208 On 04-August-16			Bond Future	9.07	92.7792	9.0679	92.7792	0.00
17/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	438	0	438	0	0.00
17/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	445	0	445	0	0.00
17/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	452	0	452	0	0.00
17/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	4333	5	4333	5	0.00
17/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	4302	5	4302	5	0.00
17/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	4272	5	4272	5	0.00
17/12/2015	R209 On 04-February-16			Bond Future	9.77	69.6946	9.7667	69.6946	41,013.00
17/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	62	0	62	0	0.00
17/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	65	0	65	0	0.00
17/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	68	0	68	0	0.00
17/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	890	0	890	0	0.00
17/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	7243	9	7243	9	0.00
17/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	7392	9	7392	9	0.00
17/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	2550	4	2550	4	2,200.00
17/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	7317	9	7317	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2015	R209 On 05-May-16			Bond Future	9.83	67.8161	9.8283	67.8161	0.00
17/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	780	0	780	0	6,700.00
17/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	794	0	794	0	0.00
17/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	158	0	158	0	6,700.00
17/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	766	0	766	0	0.00
17/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	6538	8	6538	8	0.00
17/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	6478	8	6478	8	0.00
17/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	6598	8	6598	8	0.00
17/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	11781	14	11781	14	0.00
17/12/2015	R209 On 04-August-16			Bond Future	9.88	69.1693	9.8768	69.1693	0.00
17/12/2015	R209 On 04-August-16	10.60	Call	Bond Future	6056	5	6056	5	6,000.00
17/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	1754	1	1754	1	0.00
17/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	1795	1	1795	1	0.00
17/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	1774	1	1774	1	0.00
17/12/2015	R209 On 04-August-16	9.60	Call	Bond Future	2602	2	2602	2	6,000.00
17/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	5976	7	5976	7	0.00
17/12/2015	R209 On 04-August-16	10.60	Put	Bond Future	1606	2	1606	2	0.00
17/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	6076	7	6076	7	0.00
17/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	6026	7	6026	7	0.00
17/12/2015	R209 On 04-August-16	9.60	Put	Bond Future	4432	6	4432	6	0.00
17/12/2015	R210 On 04-February-16			Bond Future	172.60	172.6223	172.6008	172.6223	3,861.00
17/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	12399	12	12399	12	0.00
17/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	12409	12	12409	12	0.00
17/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	12389	12	12389	12	0.00
17/12/2015	R210 On 05-May-16			Bond Future	173.55	173.5712	173.5465	173.5712	0.00
17/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R210 On 05-May-16	185.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	11444	11	11444	11	0.00
17/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	11454	11	11454	11	0.00
17/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	11464	11	11464	11	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2015	R211 On 04-February-16			Bond Future	134.82	134.8349	134.8167	134.8349	1,010.00
17/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	4183	4	4183	4	0.00
17/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	4193	4	4193	4	0.00
17/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	4173	4	4173	4	0.00
17/12/2015	R211 On 05-May-16			Bond Future	137.25	137.2686	137.2480	137.2686	0.00
17/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1742	2	1742	2	0.00
17/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1752	2	1752	2	0.00
17/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1762	2	1762	2	0.00
17/12/2015	R212 On 04-February-16			Bond Future	136.41	136.4264	136.4095	136.4264	1,569.00
17/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	9591	10	9591	10	0.00
17/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	9581	10	9581	10	0.00
17/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	9601	10	9601	10	0.00
17/12/2015	R212 On 05-May-16			Bond Future	138.87	138.8889	138.8695	138.8889	0.00
17/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	6131	6	6131	6	0.00
17/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	6121	6	6121	6	0.00
17/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	6141	6	6141	6	0.00
17/12/2015	R213 On 04-February-16			Bond Future	9.72	80.0377	9.7179	80.0377	41,590.00
17/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	84	0	84	0	0.00
17/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	87	0	87	0	0.00
17/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	80	0	80	0	0.00
17/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	6859	9	6859	9	0.00
17/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	6788	9	6788	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	6930	9	6930	9	0.00
17/12/2015	R213 On 05-May-16			Bond Future	9.78	77.9476	9.7844	77.9476	0.00
17/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	530	0	530	0	0.00
17/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	540	0	540	0	0.00
17/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	551	0	551	0	0.00
17/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	7710	9	7710	9	0.00
17/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	7774	9	7774	9	0.00
17/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	7647	9	7647	9	0.00
17/12/2015	R213 On 04-August-16			Bond Future	9.84	79.5024	9.8358	79.5024	0.00
17/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	1366	1	1366	1	0.00
17/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	1401	1	1401	1	0.00
17/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	1383	1	1383	1	0.00
17/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	7090	9	7090	9	0.00
17/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	6983	8	6983	8	0.00
17/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	7037	8	7037	8	0.00
17/12/2015	R214 On 04-February-16			Bond Future	9.90	69.7261	9.9042	69.7261	29,362.00
17/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	518	0	518	0	0.00
17/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
17/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	380	0	380	0	0.00
17/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	3710	5	3710	5	25.00
17/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	15199	17	15199	17	0.00
17/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	15106	17	15106	17	0.00
17/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	4308	6	4308	6	25.00
17/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	15293	17	15293	17	0.00
17/12/2015	R214 On 05-May-16			Bond Future	9.97	67.7015	9.9652	67.7015	4,680.00
17/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	606	0	606	0	0.00
17/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	630	0	630	0	0.00
17/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	618	0	618	0	0.00
17/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	1060	1	1060	1	0.00
17/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	7561	9	7561	9	0.00
17/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	7627	9	7627	9	0.00
17/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	7694	9	7694	9	0.00

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17/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	5768	7	5768	7	0.00
17/12/2015	R214 On 04-August-16			Bond Future	10.01	69.0520	10.0131	69.0520	0.00
17/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	1638	1	1638	1	1,300.00
17/12/2015	R214 On 04-August-16	11.30	Call	Bond Future	8611	7	8611	7	6,300.00
17/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	1520	1	1520	1	0.00
17/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	1559	1	1559	1	0.00
17/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	1540	1	1540	1	0.00
17/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	560	0	560	0	1,300.00
17/12/2015	R214 On 04-August-16	10.30	Call	Bond Future	4507	3	4507	3	6,300.00
17/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	6882	8	6882	8	0.00
17/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	6994	8	6994	8	0.00
17/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	6661	8	6661	8	0.00
17/12/2015	R214 On 04-August-16	11.30	Put	Bond Future	889	1	889	1	0.00
17/12/2015	R214 On 04-August-16	10.30	Put	Bond Future	2645	3	2645	3	0.00
17/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	6938	8	6938	8	0.00
17/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	11553	13	11553	13	0.00
17/12/2015	R248 On 04-February-16			Bond Future	9.97	89.8118	9.9707	89.8118	57,933.00
17/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	95	0	95	0	0.00
17/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	103	0	103	0	0.00
17/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	99	0	99	0	0.00
17/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	533	0	533	0	0.00
17/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	722	0	722	0	0.00
17/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	5212	7	5212	7	75.00
17/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	9189	12	9189	12	0.00
17/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	9091	11	9091	11	0.00
17/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	9287	12	9287	12	0.00
17/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	4468	6	4468	6	75.00
17/12/2015	R248 On 05-May-16			Bond Future	10.03	87.0125	10.0343	87.0125	0.00
17/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	663	0	663	0	0.00
17/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	676	0	676	0	0.00
17/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	690	0	690	0	0.00
17/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	10300	12	10300	12	0.00
17/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	10389	13	10389	13	0.00
17/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	10212	12	10212	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
17/12/2015	R248 On 04-August-16			Bond Future	10.08	88.7483	10.0848	88.7483	0.00
17/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	1772	1	1772	1	0.00
17/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	1749	1	1749	1	0.00
17/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	1795	1	1795	1	0.00
17/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	9247	11	9247	11	0.00
17/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	9321	11	9321	11	0.00
17/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	9395	11	9395	11	0.00