



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 August 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	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
18/08/2015	2025 On 05-November-15			Bond Future	125.01	125.0138	125.0071	125.0138	38.00
18/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	1997	2	1997	2	0.00
18/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	2017	2	2017	2	0.00
18/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	2007	2	2007	2	0.00
18/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	2025 On 04-February-16			Bond Future	125.93	125.9383	125.9296	125.9383	0.00
18/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	60	0	60	0	0.00
18/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	70	0	70	0	0.00
18/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	80	0	80	0	0.00
18/08/2015	2030 On 05-November-15			Bond Future	8.71	97.0299	8.7144	97.0299	9,955.00
18/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	1680	1	1680	1	0.00
18/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	1600	1	1600	1	0.00
18/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	1759	1	1759	1	0.00
18/08/2015	2030 On 04-February-16			Bond Future	8.77	94.6814	8.7680	94.6814	400.00
18/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	1	0	1	0.00
18/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	137	0	137	0	0.00
18/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	213	0	213	0	0.00
18/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	61	0	61	0	0.00
18/08/2015	2032 On 05-November-15			Bond Future	8.79	96.8197	8.7949	96.8197	1,579.00
18/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	6946	6	6946	6	0.00
18/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	7038	6	7038	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	6854	6	6854	6	0.00
18/08/2015	2032 On 04-February-16			Bond Future	8.85	98.4749	8.8482	98.4749	0.00
18/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	1309	1	1309	1	0.00
18/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	1225	1	1225	1	0.00
18/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	1142	1	1142	1	0.00
18/08/2015	2032 On 05-May-16			Bond Future	8.89	96.0762	8.8945	96.0762	0.00
18/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	848	1	848	1	0.00
18/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	768	1	768	1	0.00
18/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	928	2	928	2	0.00
18/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	2037 On 05-November-15			Bond Future	8.91	99.0992	8.9113	99.0992	44,477.00
18/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	8960	8	8960	8	0.00
18/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	9065	8	9065	8	0.00
18/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	8855	8	8855	8	0.00
18/08/2015	2037 On 04-February-16			Bond Future	8.96	96.5356	8.9624	96.5356	370.00
18/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	1956	1	1956	1	0.00
18/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	1863	1	1863	1	0.00
18/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	2050	1	2050	1	0.00
18/08/2015	2037 On 05-May-16			Bond Future	9.01	98.2603	9.0083	98.2603	0.00
18/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	1	0	1	0.00
18/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	15	1	15	1	0.00
18/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	1	0	1	0.00
18/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	74	0	74	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	164	0	164	0	0.00
18/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	2038 On 05-November-15			Bond Future	130.08	130.0834	130.0773	130.0834	5,820.00
18/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3923	4	3923	4	0.00
18/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3933	4	3933	4	0.00
18/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3913	4	3913	4	0.00
18/08/2015	2038 On 04-February-16			Bond Future	130.93	130.9422	130.9342	130.9422	0.00
18/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	76	0	76	0	0.00
18/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	66	0	66	0	0.00
18/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	56	0	56	0	0.00
18/08/2015	2044 On 05-November-15			Bond Future	8.97	100.8821	8.9690	100.8821	14,593.00
18/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	7681	7	7681	7	0.00
18/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	7567	7	7567	7	0.00
18/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	7794	7	7794	7	0.00
18/08/2015	2044 On 04-February-16			Bond Future	9.02	98.2238	9.0180	98.2238	0.00
18/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	1	0	1	0.00
18/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	1	0	1	0.00
18/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	79	0	79	0	0.00
18/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	278	0	278	0	0.00
18/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	178	0	178	0	0.00
18/08/2015	2044 On 05-May-16			Bond Future	9.06	99.9787	9.0619	99.9787	0.00
18/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	512	0	512	0	0.00
18/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	710	0	710	0	0.00
18/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	611	0	611	0	0.00
18/08/2015	2046 On 05-November-15			Bond Future	128.68	128.6825	128.6766	128.6825	6,062.00
18/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	4323	4	4323	4	0.00
18/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	4313	4	4313	4	0.00
18/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	4333	4	4333	4	0.00
18/08/2015	2046 On 04-February-16			Bond Future	130.88	130.8918	130.8842	130.8918	0.00
18/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2894	3	2894	3	0.00
18/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2874	3	2874	3	0.00
18/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2884	3	2884	3	0.00
18/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	2050 On 05-November-15			Bond Future	139.19	139.1955	139.1895	139.1955	4,361.00
18/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	5811	6	5811	6	0.00
18/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	5821	6	5821	6	0.00
18/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	5801	6	5801	6	0.00
18/08/2015	2050 On 04-February-16			Bond Future	140.04	140.0508	140.0424	140.0508	0.00
18/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	2042	2	2042	2	0.00
18/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	2032	2	2032	2	0.00
18/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	2052	2	2052	2	0.00
18/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	AL37 On 05-November-15			Index Future	465.64	466.8320	465.6390	466.8320	3.00
18/08/2015	AL37 On 04-February-16			Index Future	473.59	474.8060	473.5850	474.8060	0.00
18/08/2015	AL7T On 05-November-15			Index Future	549.30	551.7260	549.3010	551.7260	1.00
18/08/2015	AL7T On 04-February-16			Index Future	558.68	561.1510	558.6760	561.1510	0.00
18/08/2015	ALBI On 05-November-15			Index Future	502.03	504.4620	502.0270	504.4620	456.00
18/08/2015	ALBI On 04-February-16			Index Future	510.59	513.0790	510.5940	513.0790	152.00
18/08/2015	ALBI On 05-May-16			Index Future	519.70	522.2320	519.6980	522.2320	0.00
18/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
18/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
18/08/2015	EL28 On 05-November-15			Bond Future	127.53	127.9510	127.5272	127.9510	0.00
18/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	537	1	537	1	0.00
18/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	527	1	527	1	0.00
18/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	517	1	517	1	0.00
18/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	EL28 On 04-February-16			Bond Future	129.72	130.1481	129.7153	130.1481	0.00
18/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	725	1	725	1	0.00
18/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	705	1	705	1	0.00
18/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	715	1	715	1	0.00
18/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	ES33 On 05-November-15			Bond Future	9.82	82.2542	9.8244	82.2542	6,441.00
18/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6186	6	6186	6	0.00
18/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6265	6	6265	6	0.00
18/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6107	6	6107	6	0.00
18/08/2015	ES33 On 04-February-16			Bond Future	9.91	83.6603	9.9080	83.6603	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	570	1	570	1	0.00
18/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	708	1	708	1	0.00
18/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	639	1	639	1	0.00
18/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	ES33 On 05-May-16			Bond Future	9.98	81.3635	9.9834	81.3635	0.00
18/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	46	1	46	1	0.00
18/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	183	1	183	1	0.00
18/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	115	1	115	1	0.00
18/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	GOVI On 05-November-15			GOVI	498.31	500.5240	498.3140	500.5240	441.00
18/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
18/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
18/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
18/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	316860	29	316860	29	0.00
18/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	316960	29	316960	29	0.00
18/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	316760	29	316760	29	0.00
18/08/2015	GOVI On 04-February-16			GOVI	506.82	509.0740	506.8190	509.0740	26.00
18/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
18/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
18/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
18/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	51710	3	51710	3	0.00
18/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	51910	3	51910	3	0.00
18/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	51810	3	51810	3	0.00
18/08/2015	GOVI On 05-May-16			GOVI	515.86	518.1560	515.8550	518.1560	0.00
18/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
18/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
18/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
18/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	21350	0	21350	0	0.00
18/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	21450	0	21450	0	0.00
18/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	21550	0	21550	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
18/08/2015	IGOV On 05-November-15			Index Future	235.98	236.2990	235.9770	236.2990	973.00
18/08/2015	IGOV On 04-February-16			Index Future	240.02	240.3540	240.0240	240.3540	82.00
18/08/2015	IGOV On 05-May-16			Index Future	244.32	244.6600	244.3220	244.6600	0.00
18/08/2015	ILBI On 05-November-15			Index Future	639.45	640.3530	639.4540	640.3530	0.00
18/08/2015	ILBI On 04-February-16			Index Future	650.42	651.3390	650.4220	651.3390	160.00
18/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
18/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
18/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
18/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
18/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
18/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.7000	6.3000	93.7000	0.00
18/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
18/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
18/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	0.00
18/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.59	93.4100	6.5900	93.4100	0.00
18/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	2,000.00
18/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.79	93.2100	6.7900	93.2100	0.00
18/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	0.00
18/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.23	92.7700	7.2300	92.7700	0.00
18/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
18/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.50	92.5000	7.5000	92.5000	0.00
18/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.61	92.3900	7.6100	92.3900	0.00
18/08/2015	R023 On 05-November-15			Bond Future	8.15	99.6716	8.1534	99.6716	17,815.00
18/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	1003	1	1003	1	0.00
18/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	980	1	980	1	0.00
18/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	958	1	958	1	0.00
18/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1805	2	1805	2	0.00
18/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1838	2	1838	2	0.00
18/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1774	2	1774	2	0.00
18/08/2015	R023 On 04-February-16			Bond Future	8.21	101.3750	8.2148	101.3750	1,050.00
18/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1283	1	1283	1	0.00
18/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1326	1	1326	1	0.00
18/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1305	1	1305	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2460	2	2460	2	0.00
18/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2428	2	2428	2	0.00
18/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2397	2	2397	2	0.00
18/08/2015	R023 On 05-May-16			Bond Future	8.26	99.2561	8.2584	99.2561	0.00
18/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2314	3	2314	3	0.00
18/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2288	2	2288	2	0.00
18/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2262	2	2262	2	0.00
18/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2330	2	2330	2	0.00
18/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2355	2	2355	2	0.00
18/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2305	2	2305	2	0.00
18/08/2015	R186 On 05-November-15			Bond Future	8.33	120.1949	8.3251	120.1949	32,578.00
18/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	2615	3	2615	3	0.00
18/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	1748	2	1748	2	0.00
18/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1677	2	1677	2	0.00
18/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	487	1	487	1	169.00
18/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	708	1	708	1	674.00
18/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2178	3	2178	3	843.00
18/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	4735	5	4735	5	0.00
18/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	5648	6	5648	6	0.00
18/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	517	1	517	1	1,200.00
18/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	1783	2	1783	2	0.00
18/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	1821	2	1821	2	0.00
18/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	2850	3	2850	3	0.00
18/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3093	3	3093	3	0.00
18/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2512	2	2512	2	1,090.00
18/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	4466	4	4466	4	0.00
18/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	5325	5	5325	5	0.00
18/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1633	1	1633	1	6,308.00
18/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2423	2	2423	2	0.00
18/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	1981	2	1981	2	9,430.00
18/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2337	2	2337	2	0.00
18/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1478	1	1478	1	4,666.00
18/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1334	1	1334	1	4,667.00
18/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	685	1	685	1	843.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	5188	5	5188	5	0.00
18/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2379	2	2379	2	8,650.00
18/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	476	0	476	0	2,600.00
18/08/2015	R186 On 04-February-16			Bond Future	8.38	116.9504	8.3763	116.9504	5,365.00
18/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	665	1	665	1	0.00
18/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	651	1	651	1	0.00
18/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	637	1	637	1	0.00
18/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	7720	7	7720	7	0.00
18/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	7651	7	7651	7	0.00
18/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7791	7	7791	7	0.00
18/08/2015	R186 On 05-May-16			Bond Future	8.42	119.0393	8.4185	119.0393	0.00
18/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3383	4	3383	4	0.00
18/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3421	4	3421	4	0.00
18/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3345	4	3345	4	0.00
18/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1217	1	1217	1	0.00
18/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	4020	4	4020	4	0.00
18/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	3943	4	3943	4	0.00
18/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	7996	8	7996	8	0.00
18/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	3982	4	3982	4	0.00
18/08/2015	R186 On 04-August-16			Bond Future	8.46	115.9402	8.4559	115.9402	0.00
18/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	4357	5	4357	5	0.00
18/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	4437	5	4437	5	0.00
18/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	4397	5	4397	5	0.00
18/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	4104	4	4104	4	0.00
18/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	4069	4	4069	4	0.00
18/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	4036	4	4036	4	0.00
18/08/2015	R197 On 05-November-15			Bond Future	297.35	297.9830	297.3528	297.9830	927.00
18/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	2363	3	2363	3	0.00
18/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	2343	3	2343	3	0.00
18/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	2353	3	2353	3	0.00
18/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R197 On 04-February-16			Bond Future	296.10	296.7443	296.0990	296.7443	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	891	0	891	0	0.00
18/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	911	0	911	0	0.00
18/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	901	0	901	0	0.00
18/08/2015	R202 On 05-November-15			Bond Future	242.94	243.2920	242.9378	243.2920	52,921.00
18/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3052	3	3052	3	0.00
18/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3072	3	3072	3	0.00
18/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3062	3	3062	3	0.00
18/08/2015	R202 On 04-February-16			Bond Future	243.73	244.0938	243.7300	244.0938	0.00
18/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3740	4	3740	4	0.00
18/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3720	4	3720	4	0.00
18/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3730	4	3730	4	0.00
18/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R203 On 05-November-15			Bond Future	7.32	102.9506	7.3241	102.9506	15,240.00
18/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	2	0	2	0	0.00
18/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	2	0	2	0	0.00
18/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	2	0	2	0	0.00
18/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2310	2	2310	2	0.00
18/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2327	2	2327	2	0.00
18/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2292	2	2292	2	0.00
18/08/2015	R203 On 04-February-16			Bond Future	7.40	104.7103	7.3975	104.7103	0.00
18/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	237	0	237	0	0.00
18/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	249	0	249	0	0.00
18/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	243	0	243	0	0.00
18/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	473	0	473	0	0.00
18/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	464	0	464	0	0.00
18/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	455	0	455	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	R203 On 05-May-16			Bond Future	7.43	102.4102	7.4261	102.4102	0.00
18/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	416	0	416	0	0.00
18/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	404	0	404	0	0.00
18/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	410	0	410	0	0.00
18/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	642	1	642	1	0.00
18/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	628	1	628	1	0.00
18/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	635	1	635	1	0.00
18/08/2015	R204 On 05-November-15			Bond Future	7.64	104.2747	7.6408	104.2747	19,272.00
18/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	3	0	3	0	0.00
18/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	3	0	3	0	0.00
18/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	3	0	3	0	0.00
18/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3908	4	3908	4	0.00
18/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3879	4	3879	4	0.00
18/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3936	4	3936	4	0.00
18/08/2015	R204 On 04-February-16			Bond Future	7.71	102.0197	7.7106	102.0197	0.00
18/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	507	1	507	1	0.00
18/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	496	1	496	1	0.00
18/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	486	1	486	1	0.00
18/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1033	1	1033	1	0.00
18/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1049	1	1049	1	0.00
18/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1018	1	1018	1	0.00
18/08/2015	R204 On 05-May-16			Bond Future	7.76	103.8417	7.7603	103.8417	0.00
18/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1014	1	1014	1	0.00
18/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1002	1	1002	1	0.00
18/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	990	1	990	1	0.00
18/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1026	1	1026	1	0.00
18/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1015	1	1015	1	0.00
18/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1038	1	1038	1	0.00
18/08/2015	R207 On 05-November-15			Bond Future	7.85	100.4702	7.8473	100.4702	43,204.00
18/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	656	1	656	1	0.00
18/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	687	1	687	1	0.00
18/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	671	1	671	1	0.00
18/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	356	0	356	0	19.00
18/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	290	0	290	0	53.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1028	1	1028	1	0.00
18/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1748	2	1748	2	0.00
18/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	990	1	990	1	0.00
18/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1567	1	1567	1	0.00
18/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1009	1	1009	1	0.00
18/08/2015	R207 On 04-February-16			Bond Future	7.91	98.5455	7.9137	98.5455	0.00
18/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	294	0	294	0	43.00
18/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	483	1	483	1	0.00
18/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	504	1	504	1	0.00
18/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	494	1	494	1	19.00
18/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1862	2	1862	2	0.00
18/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1839	2	1839	2	0.00
18/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1885	2	1885	2	0.00
18/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2433	2	2433	2	0.00
18/08/2015	R207 On 05-May-16			Bond Future	7.97	100.3056	7.9689	100.3056	0.00
18/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1207	1	1207	1	0.00
18/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1178	1	1178	1	0.00
18/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	815	1	815	1	43.00
18/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1193	1	1193	1	0.00
18/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1562	1	1562	1	0.00
18/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1545	1	1545	1	0.00
18/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2091	2	2091	2	0.00
18/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1578	1	1578	1	0.00
18/08/2015	R207 On 04-August-16			Bond Future	8.02	98.5178	8.0152	98.5178	0.00
18/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1480	2	1480	2	0.00
18/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1510	2	1510	2	0.00
18/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1495	2	1495	2	0.00
18/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1553	1	1553	1	0.00
18/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1539	1	1539	1	0.00
18/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1525	1	1525	1	0.00
18/08/2015	R208 On 05-November-15			Bond Future	7.97	95.8034	7.9665	95.8034	40,396.00
18/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2420	3	2420	3	0.00
18/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	616	1	616	1	0.00
18/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	632	1	632	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	601	1	601	1	0.00
18/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	306	0	306	0	2,200.00
18/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1525	1	1525	1	0.00
18/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1498	1	1498	1	0.00
18/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1552	1	1552	1	0.00
18/08/2015	R208 On 04-February-16			Bond Future	8.03	97.4411	8.0267	97.4411	0.00
18/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	845	1	845	1	0.00
18/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	830	1	830	1	0.00
18/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	860	1	860	1	0.00
18/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	1988	2	1988	2	0.00
18/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	1963	2	1963	2	0.00
18/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	1937	2	1937	2	0.00
18/08/2015	R208 On 05-May-16			Bond Future	8.07	95.7796	8.0742	95.7796	0.00
18/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1561	2	1561	2	0.00
18/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1580	2	1580	2	0.00
18/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1599	2	1599	2	0.00
18/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1866	2	1866	2	0.00
18/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1847	2	1847	2	0.00
18/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1886	2	1886	2	0.00
18/08/2015	R209 On 05-November-15			Bond Future	8.84	76.9282	8.8437	76.9282	24,850.00
18/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	3974	4	3974	4	0.00
18/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	254	0	254	0	0.00
18/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1056	1	1056	1	900.00
18/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	262	0	262	0	0.00
18/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	271	0	271	0	0.00
18/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	3523	4	3523	4	0.00
18/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	7112	7	7112	7	0.00
18/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3739	3	3739	3	0.00
18/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	978	1	978	1	900.00
18/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	7191	7	7191	7	0.00
18/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	7035	7	7035	7	0.00
18/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1175	1	1175	1	640.00
18/08/2015	R209 On 04-February-16			Bond Future	8.89	78.2432	8.8909	78.2432	400.00
18/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2557	3	2557	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
18/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2591	3	2591	3	0.00
18/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2626	3	2626	3	0.00
18/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	5918	6	5918	6	0.00
18/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3621	3	3621	3	0.00
18/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3707	3	3707	3	0.00
18/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1398	1	1398	1	2,200.00
18/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3663	3	3663	3	0.00
18/08/2015	R209 On 05-May-16			Bond Future	8.93	76.4911	8.9319	76.4911	0.00
18/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4126	4	4126	4	0.00
18/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4165	4	4165	4	0.00
18/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4086	4	4086	4	0.00
18/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3620	3	3620	3	0.00
18/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3585	3	3585	3	0.00
18/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3654	3	3654	3	0.00
18/08/2015	R210 On 05-November-15			Bond Future	182.81	183.4188	182.8110	183.4188	1,698.00
18/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	811	1	811	1	0.00
18/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	821	1	821	1	0.00
18/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	801	1	801	1	0.00
18/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R210 On 04-February-16			Bond Future	185.95	186.5683	185.9474	186.5683	0.00
18/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	957	2	957	2	0.00
18/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	937	2	937	2	0.00
18/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	947	2	947	2	0.00
18/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R211 On 05-November-15			Bond Future	136.25	136.2614	136.2518	136.2614	0.00
18/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1262	1	1262	1	0.00
18/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1252	1	1252	1	0.00
18/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1242	1	1242	1	0.00
18/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
18/08/2015	R211 On 04-February-16			Bond Future	136.89	136.9046	136.8929	136.9046	1,120.00
18/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	2097	2	2097	2	0.00
18/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	2117	2	2117	2	0.00
18/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	2107	2	2107	2	0.00
18/08/2015	R212 On 05-November-15			Bond Future	143.26	143.5224	143.2598	143.5224	928.00
18/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2740	2	2740	2	0.00
18/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2750	2	2750	2	0.00
18/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2730	2	2730	2	0.00
18/08/2015	R212 On 04-February-16			Bond Future	143.86	144.1247	143.8556	144.1247	0.00
18/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	2144	2	2144	2	0.00
18/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	2154	2	2154	2	0.00
18/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	2134	2	2134	2	0.00
18/08/2015	R213 On 05-November-15			Bond Future	8.74	87.3609	8.7394	87.3609	19,520.00
18/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	141	0	141	0	0.00
18/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	152	0	152	0	0.00
18/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	146	0	146	0	0.00
18/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	8101	8	8101	8	0.00
18/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	7942	7	7942	7	0.00
18/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	8021	8	8021	8	0.00
18/08/2015	R213 On 04-February-16			Bond Future	8.79	88.8539	8.7941	88.8539	200.00
18/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	2802	3	2802	3	0.00
18/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	2839	3	2839	3	0.00
18/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	2766	3	2766	3	0.00
18/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3128	3	3128	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
18/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3091	3	3091	3	0.00
18/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3167	3	3167	3	0.00
18/08/2015	R213 On 05-May-16			Bond Future	8.84	86.8916	8.8367	86.8916	0.00
18/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3344	4	3344	4	0.00
18/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3378	4	3378	4	0.00
18/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3414	4	3414	4	0.00
18/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4014	4	4014	4	0.00
18/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	4054	4	4054	4	0.00
18/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	3977	4	3977	4	0.00
18/08/2015	R214 On 05-November-15			Bond Future	8.89	77.9372	8.8883	77.9372	12,095.00
18/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	234	0	234	0	0.00
18/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	250	0	250	0	0.00
18/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	242	0	242	0	0.00
18/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	8050	8	8050	8	0.00
18/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	7964	7	7964	7	0.00
18/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	7878	7	7878	7	0.00
18/08/2015	R214 On 04-February-16			Bond Future	8.94	79.2692	8.9369	79.2692	4,620.00
18/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	739	1	739	1	0.00
18/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	754	1	754	1	0.00
18/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	724	1	724	1	0.00
18/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8756	8	8756	8	0.00
18/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8834	8	8834	8	0.00
18/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	8914	8	8914	8	0.00
18/08/2015	R214 On 05-May-16			Bond Future	8.98	77.3893	8.9753	77.3893	0.00
18/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4184	5	4184	5	0.00
18/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4265	5	4265	5	0.00
18/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4224	5	4224	5	0.00
18/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	4030	4	4030	4	0.00
18/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3992	4	3992	4	0.00
18/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	4067	4	4067	4	0.00
18/08/2015	R248 On 05-November-15			Bond Future	8.96	100.2245	8.9599	100.2245	47,865.00
18/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
18/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	10961	10	10961	10	0.00
18/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	10838	10	10838	10	0.00
18/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	10714	10	10714	10	0.00
18/08/2015	R248 On 04-February-16			Bond Future	9.01	101.9374	9.0104	101.9374	0.00
18/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	1	0	1	0.00
18/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	1	0	1	0.00
18/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	1	0	1	0.00
18/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	106	0	106	0	0.00
18/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	4	0	4	0	0.00
18/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	209	0	209	0	0.00
18/08/2015	R248 On 05-May-16			Bond Future	9.05	99.3216	9.0506	99.3216	0.00
18/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
18/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	514	0	514	0	0.00
18/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	616	0	616	0	0.00
18/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	412	0	412	0	0.00