



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
31/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	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
31/08/2015	2025 On 05-November-15			Bond Future	122.97	122.9722	122.9738	122.9722	538.00
31/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	16	0	16	0	0.00
31/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	26	0	26	0	0.00
31/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	36	0	36	0	0.00
31/08/2015	2025 On 04-February-16			Bond Future	123.85	123.8472	123.8471	123.8472	0.00
31/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	2143	2	2143	2	0.00
31/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	2153	2	2153	2	0.00
31/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	2163	2	2163	2	0.00
31/08/2015	2030 On 05-November-15			Bond Future	8.79	96.0215	8.7878	96.0215	9,973.00
31/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	2246	2	2246	2	0.00
31/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	2166	2	2166	2	0.00
31/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	2325	2	2325	2	0.00
31/08/2015	2030 On 04-February-16			Bond Future	8.85	93.6445	8.8453	93.6445	400.00
31/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	724	1	724	1	0.00
31/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	800	1	800	1	0.00
31/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	648	0	648	0	0.00
31/08/2015	2032 On 05-November-15			Bond Future	8.88	95.6996	8.8782	95.6996	1,579.00
31/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	7634	7	7634	7	0.00
31/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	7726	8	7726	8	0.00

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31/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	7542	7	7542	7	0.00
31/08/2015	2032 On 04-February-16			Bond Future	8.94	97.3242	8.9354	97.3242	0.00
31/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	2020	2	2020	2	0.00
31/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	1936	2	1936	2	0.00
31/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	1853	2	1853	2	0.00
31/08/2015	2032 On 05-May-16			Bond Future	8.98	94.9009	8.9848	94.9009	0.00
31/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	121	0	121	0	0.00
31/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	41	0	41	0	0.00
31/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	201	0	201	0	0.00
31/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
31/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
31/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
31/08/2015	2037 On 05-November-15			Bond Future	8.97	98.0898	8.9697	98.0898	47,355.00
31/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	9493	9	9493	9	0.00
31/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	9599	9	9599	9	0.00
31/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	9388	9	9388	9	0.00
31/08/2015	2037 On 04-February-16			Bond Future	9.02	95.4975	9.0238	95.4975	370.00
31/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	2510	2	2510	2	0.00
31/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	2417	2	2417	2	0.00
31/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	2604	2	2604	2	0.00
31/08/2015	2037 On 05-May-16			Bond Future	9.07	97.1997	9.0717	97.1997	0.00
31/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	641	0	641	0	0.00

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31/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	731	1	731	1	0.00
31/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	551	0	551	0	0.00
31/08/2015	2038 On 05-November-15			Bond Future	126.38	126.3810	126.3836	126.3810	7,020.00
31/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	7616	8	7616	8	0.00
31/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	7626	8	7626	8	0.00
31/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	7606	8	7606	8	0.00
31/08/2015	2038 On 04-February-16			Bond Future	127.16	127.1615	127.1622	127.1615	0.00
31/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	3848	4	3848	4	0.00
31/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	3838	4	3838	4	0.00
31/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	3828	4	3828	4	0.00
31/08/2015	2044 On 05-November-15			Bond Future	9.01	99.8780	9.0124	99.8780	17,432.00
31/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	8114	8	8114	8	0.00
31/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	8000	8	8000	8	0.00
31/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	8228	8	8228	8	0.00
31/08/2015	2044 On 04-February-16			Bond Future	9.06	97.1909	9.0637	97.1909	0.00
31/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	531	0	531	0	0.00
31/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	730	1	730	1	0.00
31/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	630	0	630	0	0.00
31/08/2015	2044 On 05-May-16			Bond Future	9.11	98.9233	9.1092	98.9233	0.00
31/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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31/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	975	1	975	1	0.00
31/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	1173	1	1173	1	0.00
31/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	1074	1	1074	1	0.00
31/08/2015	2046 On 05-November-15			Bond Future	126.51	125.8195	126.5144	125.8195	6,432.00
31/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	6486	7	6486	7	0.00
31/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	6476	7	6476	7	0.00
31/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	6496	7	6496	7	0.00
31/08/2015	2046 On 04-February-16			Bond Future	128.67	127.9653	128.6701	127.9653	0.00
31/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	680	0	680	0	0.00
31/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	660	0	660	0	0.00
31/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	670	0	670	0	0.00
31/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
31/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
31/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
31/08/2015	2050 On 05-November-15			Bond Future	134.50	133.8520	134.4999	133.8520	4,911.00
31/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	10500	11	10500	11	0.00
31/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	10510	11	10510	11	0.00
31/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	10490	11	10490	11	0.00
31/08/2015	2050 On 04-February-16			Bond Future	135.26	134.6000	135.2572	134.6000	0.00
31/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	2753	3	2753	3	0.00
31/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	2743	3	2743	3	0.00
31/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	2733	3	2733	3	0.00
31/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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31/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	AL37 On 05-November-15			Index Future	464.69	465.0120	464.6860	465.0120	3.00
31/08/2015	AL37 On 04-February-16			Index Future	472.56	472.9030	472.5620	472.9030	0.00
31/08/2015	AL7T On 05-November-15			Index Future	546.79	547.3760	546.7860	547.3760	1.00
31/08/2015	AL7T On 04-February-16			Index Future	556.05	556.6650	556.0530	556.6650	0.00
31/08/2015	ALBI On 05-November-15			Index Future	499.98	500.5830	499.9810	500.5830	456.00
31/08/2015	ALBI On 04-February-16			Index Future	508.46	509.0790	508.4550	509.0790	146.00
31/08/2015	ALBI On 05-May-16			Index Future	517.51	518.1430	517.5060	518.1430	0.00
31/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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31/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/08/2015	EL28 On 05-November-15			Bond Future	126.65	126.5083	126.6492	126.5083	0.00
31/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	351	0	351	0	0.00
31/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	361	1	361	1	0.00
31/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	341	0	341	0	0.00
31/08/2015	EL28 On 04-February-16			Bond Future	128.81	128.6658	128.8074	128.6658	0.00
31/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	193	0	193	0	0.00
31/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	203	0	203	0	0.00
31/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	183	0	183	0	0.00
31/08/2015	ES33 On 05-November-15			Bond Future	9.88	81.4676	9.8835	81.4676	6,441.00
31/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6603	6	6603	6	0.00
31/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6683	7	6683	7	0.00
31/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6524	6	6524	6	0.00
31/08/2015	ES33 On 04-February-16			Bond Future	9.97	82.8504	9.9704	82.8504	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
31/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	136	0	136	0	0.00
31/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	274	0	274	0	0.00
31/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	205	0	205	0	0.00
31/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
31/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
31/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
31/08/2015	ES33 On 05-May-16			Bond Future	10.05	80.5356	10.0481	80.5356	0.00
31/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	399	0	399	0	0.00
31/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	261	0	261	0	0.00
31/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	330	0	330	0	0.00
31/08/2015	GOVI On 05-November-15			GOVI	496.42	496.9890	496.4160	496.9890	443.00
31/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
31/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
31/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
31/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	335840	33	335840	33	0.00
31/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	335940	33	335940	33	0.00
31/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	335740	33	335740	33	0.00
31/08/2015	GOVI On 04-February-16			GOVI	504.83	505.4230	504.8310	505.4230	26.00
31/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
31/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
31/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
31/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	71590	7	71590	7	0.00
31/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	71790	7	71790	7	0.00
31/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	71690	7	71690	7	0.00
31/08/2015	GOVI On 05-May-16			GOVI	513.82	514.4220	513.8160	514.4220	0.00
31/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
31/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
31/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
31/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	41740	4	41740	4	0.00
31/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	41840	4	41840	4	0.00
31/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	41940	4	41940	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/08/2015	IGOV On 05-November-15			Index Future	232.71	232.5460	232.7050	232.5460	973.00
31/08/2015	IGOV On 04-February-16			Index Future	236.67	236.5110	236.6680	236.5110	82.00
31/08/2015	IGOV On 05-May-16			Index Future	240.90	240.7410	240.9000	240.7410	0.00
31/08/2015	ILBI On 05-November-15			Index Future	630.88	630.4010	630.8780	630.4010	0.00
31/08/2015	ILBI On 04-February-16			Index Future	641.68	641.1990	641.6800	641.1990	160.00
31/08/2015	IS01 On 19-December-16			Interest Rate Swap	99.96	100.0000	99.9627	100.0000	0.00
31/08/2015	IS02 On 18-December-17			Interest Rate Swap	100.12	100.0000	100.1186	100.0000	0.00
31/08/2015	IS05 On 17-December-20			Interest Rate Swap	99.76	100.0000	99.7650	100.0000	0.00
31/08/2015	IS10 On 17-December-25			Interest Rate Swap	101.02	100.0000	101.0158	100.0000	0.00
31/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
31/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
31/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
31/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
31/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	0.00
31/08/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.65	93.3500	6.6500	93.3500	0.00
31/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.75	93.2500	6.7500	93.2500	2,000.00
31/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	6.8500	93.1500	0.00
31/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	0.00
31/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.7500	7.2500	92.7500	0.00
31/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.45	92.5500	7.4500	92.5500	0.00
31/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
31/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.3000	7.7000	92.3000	0.00
31/08/2015	R023 On 05-November-15			Bond Future	8.23	98.9722	8.2321	98.9722	14,805.00
31/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	735	1	735	1	0.00
31/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	716	1	716	1	0.00
31/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	698	1	698	1	0.00
31/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1962	2	1962	2	0.00
31/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1997	2	1997	2	0.00
31/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1926	2	1926	2	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
31/08/2015	R023 On 04-February-16			Bond Future	8.30	100.6520	8.2996	100.6520	1,050.00
31/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1062	1	1062	1	0.00
31/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1100	1	1100	1	0.00
31/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1081	1	1081	1	0.00
31/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2677	3	2677	3	0.00
31/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2644	3	2644	3	0.00
31/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2610	3	2610	3	0.00
31/08/2015	R023 On 05-May-16			Bond Future	8.35	98.5159	8.3477	98.5159	0.00
31/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2071	2	2071	2	0.00
31/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2047	2	2047	2	0.00
31/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2023	2	2023	2	0.00
31/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2538	3	2538	3	0.00
31/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2565	3	2565	3	0.00
31/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2512	2	2512	2	0.00
31/08/2015	R186 On 05-November-15			Bond Future	8.40	119.2009	8.3988	119.2009	32,572.00
31/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	2107	2	2107	2	0.00
31/08/2015	R186 On 05-November-15	8.75	Call	Bond Future	3574	4	3574	4	0.00
31/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	1337	1	1337	1	0.00
31/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	1275	1	1275	1	0.00
31/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	301	0	301	0	169.00
31/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	466	1	466	1	674.00
31/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	1714	2	1714	2	843.00
31/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	4139	4	4139	4	0.00
31/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	5041	5	5041	5	0.00
31/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	323	0	323	0	1,200.00
31/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	1369	2	1369	2	0.00
31/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	2551	3	2551	3	0.00
31/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	1401	2	1401	2	0.00
31/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	2321	2	2321	2	650.00
31/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2690	3	2690	3	1,090.00
31/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	4806	5	4806	5	0.00
31/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	5720	6	5720	6	0.00
31/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1706	2	1706	2	6,308.00
31/08/2015	R186 On 05-November-15	8.75	Put	Bond Future	861	1	861	1	10,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2593	3	2593	3	0.00
31/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	2098	2	2098	2	9,430.00
31/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1373	1	1373	1	4,667.00
31/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2498	2	2498	2	0.00
31/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1531	2	1531	2	4,666.00
31/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2546	3	2546	3	8,650.00
31/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	670	1	670	1	2,283.00
31/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	5575	5	5575	5	0.00
31/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	451	0	451	0	2,600.00
31/08/2015	R186 On 04-February-16			Bond Future	8.45	115.9256	8.4547	115.9256	5,365.00
31/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	515	1	515	1	0.00
31/08/2015	R186 On 04-February-16	8.75	Call	Bond Future	4123	4	4123	4	0.00
31/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	503	1	503	1	0.00
31/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	492	1	492	1	0.00
31/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	8178	8	8178	8	0.00
31/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	8105	8	8105	8	0.00
31/08/2015	R186 On 04-February-16	8.75	Put	Bond Future	1882	2	1882	2	6,700.00
31/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	8251	8	8251	8	0.00
31/08/2015	R186 On 05-May-16			Bond Future	8.50	117.9914	8.5003	117.9914	0.00
31/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3014	3	3014	3	0.00
31/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3048	3	3048	3	0.00
31/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	2980	3	2980	3	0.00
31/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1032	1	1032	1	0.00
31/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	4274	4	4274	4	0.00
31/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	4189	4	4189	4	0.00
31/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	8430	8	8430	8	0.00
31/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	4231	4	4231	4	0.00
31/08/2015	R186 On 04-August-16			Bond Future	8.54	114.8609	8.5435	114.8609	0.00
31/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	3945	4	3945	4	0.00
31/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	4020	4	4020	4	0.00
31/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	3982	4	3982	4	0.00
31/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	4341	4	4341	4	0.00
31/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	4303	4	4303	4	0.00
31/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	4267	4	4267	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/08/2015	R197 On 05-November-15			Bond Future	294.96	294.9564	294.9601	294.9564	927.00
31/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	40	0	40	0	0.00
31/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	50	0	50	0	0.00
31/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	30	0	30	0	0.00
31/08/2015	R197 On 04-February-16			Bond Future	293.63	293.6314	293.6312	293.6314	0.00
31/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	3359	3	3359	3	0.00
31/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	3379	3	3379	3	0.00
31/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	3369	3	3369	3	0.00
31/08/2015	R202 On 05-November-15			Bond Future	239.77	239.7660	239.7703	239.7660	53,321.00
31/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	6220	6	6220	6	0.00
31/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	6240	6	6240	6	0.00
31/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	6230	6	6230	6	0.00
31/08/2015	R202 On 04-February-16			Bond Future	240.48	240.4794	240.4801	240.4794	0.00
31/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	490	0	490	0	0.00
31/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	470	0	470	0	0.00
31/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	480	0	480	0	0.00
31/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
31/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
31/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
31/08/2015	R203 On 05-November-15			Bond Future	7.34	102.8640	7.3397	102.8640	15,250.00
31/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	1	0	1	0	0.00
31/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	1	0	1	0	0.00
31/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	1	0	1	0	0.00
31/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2336	2	2336	2	0.00
31/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2353	2	2353	2	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
31/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2318	2	2318	2	0.00
31/08/2015	R203 On 04-February-16			Bond Future	7.42	104.6100	7.4239	104.6100	0.00
31/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	209	0	209	0	0.00
31/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	221	0	221	0	0.00
31/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	215	0	215	0	0.00
31/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	484	0	484	0	0.00
31/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	475	0	475	0	0.00
31/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	466	0	466	0	0.00
31/08/2015	R203 On 05-May-16			Bond Future	7.46	102.3037	7.4600	102.3037	0.00
31/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	385	0	385	0	0.00
31/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	374	0	374	0	0.00
31/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	379	0	379	0	0.00
31/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	654	1	654	1	0.00
31/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	639	1	639	1	0.00
31/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	647	1	647	1	0.00
31/08/2015	R204 On 05-November-15			Bond Future	7.67	104.0704	7.6715	104.0704	18,040.00
31/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	1	0	1	0	0.00
31/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	1	0	1	0	0.00
31/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	1	0	1	0	0.00
31/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3990	4	3990	4	0.00
31/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3961	4	3961	4	0.00
31/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	4018	4	4018	4	0.00
31/08/2015	R204 On 04-February-16			Bond Future	7.75	101.7999	7.7490	101.7999	0.00
31/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	452	1	452	1	0.00
31/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	443	0	443	0	0.00
31/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	433	0	433	0	0.00
31/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1077	1	1077	1	0.00
31/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1093	1	1093	1	0.00
31/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1061	1	1061	1	0.00
31/08/2015	R204 On 05-May-16			Bond Future	7.80	103.6137	7.8040	103.6137	0.00
31/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	952	1	952	1	0.00
31/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	940	1	940	1	0.00
31/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	928	1	928	1	0.00
31/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	1066	1	1066	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
31/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	1054	1	1054	1	0.00
31/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	1078	1	1078	1	0.00
31/08/2015	R207 On 05-November-15			Bond Future	7.91	100.0679	7.9100	100.0679	44,051.00
31/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	500	1	500	1	0.00
31/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	527	1	527	1	0.00
31/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	514	1	514	1	0.00
31/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	245	0	245	0	19.00
31/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	193	0	193	0	53.00
31/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	1089	1	1089	1	0.00
31/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1868	2	1868	2	0.00
31/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	1047	1	1047	1	0.00
31/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1673	2	1673	2	0.00
31/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	1068	1	1068	1	0.00
31/08/2015	R207 On 04-February-16			Bond Future	7.98	98.1245	7.9846	98.1245	0.00
31/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	237	0	237	0	43.00
31/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	399	0	399	0	0.00
31/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	418	0	418	0	0.00
31/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	408	0	408	0	19.00
31/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	2009	2	2009	2	0.00
31/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1984	2	1984	2	0.00
31/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	2033	2	2033	2	0.00
31/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2607	3	2607	3	0.00
31/08/2015	R207 On 05-May-16			Bond Future	8.05	99.8731	8.0463	99.8731	0.00
31/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1088	1	1088	1	0.00
31/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1060	1	1060	1	0.00
31/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	722	1	722	1	43.00
31/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1074	1	1074	1	0.00
31/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1682	2	1682	2	0.00
31/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1665	2	1665	2	0.00
31/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	2237	2	2237	2	0.00
31/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1699	2	1699	2	0.00
31/08/2015	R207 On 04-August-16			Bond Future	8.10	98.0672	8.1046	98.0672	0.00
31/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	1356	1	1356	1	0.00
31/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	1384	1	1384	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
31/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	1370	1	1370	1	0.00
31/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	1688	2	1688	2	0.00
31/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	1673	2	1673	2	0.00
31/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	1659	2	1659	2	0.00
31/08/2015	R208 On 05-November-15			Bond Future	8.04	95.2778	8.0395	95.2778	40,396.00
31/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2126	2	2126	2	0.00
31/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	449	0	449	0	0.00
31/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	462	1	462	1	0.00
31/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	436	0	436	0	0.00
31/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	315	0	315	0	2,200.00
31/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1662	2	1662	2	0.00
31/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1633	2	1633	2	0.00
31/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1692	2	1692	2	0.00
31/08/2015	R208 On 04-February-16			Bond Future	8.11	96.8952	8.1068	96.8952	0.00
31/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	693	1	693	1	0.00
31/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	679	1	679	1	0.00
31/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	706	1	706	1	0.00
31/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	2159	2	2159	2	0.00
31/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	2131	2	2131	2	0.00
31/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	2104	2	2104	2	0.00
31/08/2015	R208 On 05-May-16			Bond Future	8.16	95.2200	8.1600	95.2200	0.00
31/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1378	1	1378	1	0.00
31/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1395	1	1395	1	0.00
31/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1413	1	1413	1	0.00
31/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	2011	2	2011	2	0.00
31/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1990	2	1990	2	0.00
31/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	2032	2	2032	2	0.00
31/08/2015	R209 On 05-November-15			Bond Future	8.91	76.0517	8.9074	76.0517	24,850.00
31/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	3454	4	3454	4	0.00
31/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	143	0	143	0	0.00
31/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	760	1	760	1	900.00
31/08/2015	R209 On 05-November-15	9.00	Call	Bond Future	2297	2	2297	2	0.00
31/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	148	0	148	0	0.00
31/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	154	0	154	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
31/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	3013	3	3013	3	0.00
31/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	7480	7	7480	7	0.00
31/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	939	1	939	1	900.00
31/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3926	4	3926	4	0.00
31/08/2015	R209 On 05-November-15	9.00	Put	Bond Future	1605	2	1605	2	500.00
31/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	7561	7	7561	7	0.00
31/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	7399	7	7399	7	0.00
31/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1147	1	1147	1	640.00
31/08/2015	R209 On 04-February-16			Bond Future	8.96	77.3427	8.9575	77.3427	400.00
31/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	2222	2	2222	2	0.00
31/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	2285	2	2285	2	0.00
31/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	2253	2	2253	2	0.00
31/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	5428	6	5428	6	0.00
31/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3780	4	3780	4	0.00
31/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3870	4	3870	4	0.00
31/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1407	1	1407	1	2,200.00
31/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3825	4	3825	4	0.00
31/08/2015	R209 On 05-May-16			Bond Future	9.00	75.5712	9.0006	75.5712	0.00
31/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	3723	4	3723	4	0.00
31/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	3761	4	3761	4	0.00
31/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	3687	4	3687	4	0.00
31/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3727	4	3727	4	0.00
31/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3691	4	3691	4	0.00
31/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3765	4	3765	4	0.00
31/08/2015	R210 On 05-November-15			Bond Future	181.53	181.3271	181.5260	181.3271	2,298.00
31/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	484	1	484	1	0.00
31/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	474	1	474	1	0.00
31/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	464	1	464	1	0.00
31/08/2015	R210 On 04-February-16			Bond Future	184.62	184.4193	184.6191	184.4193	0.00
31/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R210 On 04-February-16	185.01	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
31/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	381	1	381	1	0.00
31/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	391	1	391	1	0.00
31/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	371	1	371	1	0.00
31/08/2015	R211 On 05-November-15			Bond Future	135.96	135.8629	135.9562	135.8629	0.00
31/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	966	1	966	1	0.00
31/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	956	1	956	1	0.00
31/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	946	1	946	1	0.00
31/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
31/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
31/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
31/08/2015	R211 On 04-February-16			Bond Future	136.58	136.4834	136.5764	136.4834	1,120.00
31/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	2414	3	2414	3	0.00
31/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	2434	3	2434	3	0.00
31/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	2424	3	2424	3	0.00
31/08/2015	R212 On 05-November-15			Bond Future	141.59	141.5838	141.5856	141.5838	928.00
31/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	4414	4	4414	4	0.00
31/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	4424	4	4424	4	0.00
31/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	4404	4	4404	4	0.00
31/08/2015	R212 On 04-February-16			Bond Future	142.14	142.1363	142.1361	142.1363	0.00
31/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	3864	4	3864	4	0.00
31/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	3874	4	3874	4	0.00
31/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	3854	4	3854	4	0.00
31/08/2015	R213 On 05-November-15			Bond Future	8.81	86.4632	8.8131	86.4632	21,426.00
31/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	73	0	73	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
31/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	79	0	79	0	0.00
31/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	76	0	76	0	0.00
31/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	8581	8	8581	8	0.00
31/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	8419	8	8419	8	0.00
31/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	8500	8	8500	8	0.00
31/08/2015	R213 On 04-February-16			Bond Future	8.87	87.9306	8.8715	87.9306	200.00
31/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	2424	3	2424	3	0.00
31/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	2457	3	2457	3	0.00
31/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	2391	3	2391	3	0.00
31/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	3318	3	3318	3	0.00
31/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	3278	3	3278	3	0.00
31/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	3360	3	3360	3	0.00
31/08/2015	R213 On 05-May-16			Bond Future	8.92	85.9482	8.9168	85.9482	0.00
31/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	2994	3	2994	3	0.00
31/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3027	3	3027	3	0.00
31/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3059	3	3059	3	0.00
31/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	4243	4	4243	4	0.00
31/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	4202	4	4202	4	0.00
31/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	4285	4	4285	4	0.00
31/08/2015	R214 On 05-November-15			Bond Future	8.94	77.0898	8.9372	77.0898	11,693.00
31/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	134	0	134	0	0.00
31/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	145	0	145	0	0.00
31/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	139	0	139	0	0.00
31/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	8342	8	8342	8	0.00
31/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	8253	8	8253	8	0.00
31/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	8165	8	8165	8	0.00
31/08/2015	R214 On 04-February-16			Bond Future	8.99	78.3982	8.9883	78.3982	4,620.00
31/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	607	1	607	1	0.00
31/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	620	1	620	1	0.00
31/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	594	1	594	1	0.00
31/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	9029	9	9029	9	0.00
31/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	9109	9	9109	9	0.00
31/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	9191	9	9191	9	0.00
31/08/2015	R214 On 05-May-16			Bond Future	9.03	76.4995	9.0282	76.4995	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
31/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	3821	4	3821	4	0.00
31/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	3898	4	3898	4	0.00
31/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	3859	4	3859	4	0.00
31/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	4081	4	4081	4	0.00
31/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	4041	4	4041	4	0.00
31/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	4122	4	4122	4	0.00
31/08/2015	R248 On 05-November-15			Bond Future	9.00	99.2449	8.9983	99.2449	48,532.00
31/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	11356	11	11356	11	0.00
31/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	11233	11	11233	11	0.00
31/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	11109	11	11109	11	0.00
31/08/2015	R248 On 04-February-16			Bond Future	9.05	100.9292	9.0511	100.9292	0.00
31/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	520	0	520	0	0.00
31/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	418	0	418	0	0.00
31/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	622	0	622	0	0.00
31/08/2015	R248 On 05-May-16			Bond Future	9.09	98.2913	9.0926	98.2913	0.00
31/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
31/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	937	1	937	1	0.00
31/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	1039	1	1039	1	0.00
31/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	835	1	835	1	0.00