



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 September 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	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
25/09/2015	2025 On 05-November-15			Bond Future	122.29	122.2891	122.2905	122.2891	544.00
25/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	699	1	699	1	0.00
25/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	709	1	709	1	0.00
25/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	719	1	719	1	0.00
25/09/2015	2025 On 04-February-16			Bond Future	123.12	123.1215	123.1211	123.1215	0.00
25/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2869	3	2869	3	0.00
25/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2879	3	2879	3	0.00
25/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2889	3	2889	3	0.00
25/09/2015	2030 On 05-November-15			Bond Future	8.91	95.3091	8.9112	95.3091	9,973.00
25/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	3185	3	3185	3	0.00
25/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	3106	3	3106	3	0.00
25/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3265	3	3265	3	0.00
25/09/2015	2030 On 04-February-16			Bond Future	8.98	92.8967	8.9758	92.8967	400.00
25/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1703	1	1703	1	0.00
25/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1779	1	1779	1	0.00
25/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1627	1	1627	1	0.00
25/09/2015	2032 On 05-November-15			Bond Future	8.99	95.0673	8.9856	95.0673	1,579.00
25/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8510	8	8510	8	0.00
25/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8602	8	8602	8	0.00

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25/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8418	8	8418	8	0.00
25/09/2015	2032 On 04-February-16			Bond Future	9.05	96.6575	9.0491	96.6575	0.00
25/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	2935	3	2935	3	0.00
25/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	2851	2	2851	2	0.00
25/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2768	2	2768	2	0.00
25/09/2015	2032 On 05-May-16			Bond Future	9.10	94.2156	9.1030	94.2156	0.00
25/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	897	0	897	0	0.00
25/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	737	0	737	0	0.00
25/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	817	0	817	0	0.00
25/09/2015	2033 On 05-November-15			Bond Future	102.59	102.5924	102.5939	102.5924	100.00
25/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	194	0	194	0	0.00
25/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	204	0	204	0	0.00
25/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	184	0	184	0	0.00
25/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
25/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
25/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
25/09/2015	2033 On 04-February-16			Bond Future	104.32	104.3170	104.3169	104.3170	0.00
25/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	1907	2	1907	2	0.00
25/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	1917	2	1917	2	0.00
25/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	1927	2	1927	2	0.00
25/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
25/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
25/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
25/09/2015	2033 On 05-May-16			Bond Future	105.19	105.1864	105.1855	105.1864	0.00
25/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	2785	3	2785	3	0.00
25/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	2775	3	2775	3	0.00
25/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	2795	3	2795	3	0.00
25/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00

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25/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
25/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
25/09/2015	2037 On 05-November-15			Bond Future	9.12	96.9645	9.1245	96.9645	49,825.00
25/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10884	10	10884	10	0.00
25/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10989	11	10989	11	0.00
25/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10779	10	10779	10	0.00
25/09/2015	2037 On 04-February-16			Bond Future	9.19	94.3294	9.1858	94.3294	370.00
25/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3948	3	3948	3	0.00
25/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3855	3	3855	3	0.00
25/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	4042	4	4042	4	0.00
25/09/2015	2037 On 05-May-16			Bond Future	9.24	96.0045	9.2392	96.0045	0.00
25/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	2111	2	2111	2	0.00
25/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	2201	2	2201	2	0.00
25/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	2022	2	2022	2	0.00
25/09/2015	2038 On 05-November-15			Bond Future	126.01	125.8951	126.0080	125.8951	7,020.00
25/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8002	8	8002	8	0.00
25/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	7992	8	7992	8	0.00
25/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	7982	8	7982	8	0.00
25/09/2015	2038 On 04-February-16			Bond Future	126.75	126.6353	126.7480	126.6353	0.00
25/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00

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25/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	4252	4	4252	4	0.00
25/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	4262	4	4262	4	0.00
25/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	4242	4	4242	4	0.00
25/09/2015	2044 On 05-November-15			Bond Future	9.15	98.8893	9.1478	98.8893	17,486.00
25/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	9444	9	9444	9	0.00
25/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	9330	9	9330	9	0.00
25/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9558	9	9558	9	0.00
25/09/2015	2044 On 04-February-16			Bond Future	9.21	96.1612	9.2054	96.1612	0.00
25/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1908	1	1908	1	0.00
25/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	2107	2	2107	2	0.00
25/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	2007	2	2007	2	0.00
25/09/2015	2044 On 05-May-16			Bond Future	9.26	97.8688	9.2555	97.8688	0.00
25/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	2383	2	2383	2	0.00
25/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2582	2	2582	2	0.00
25/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	2482	2	2482	2	0.00
25/09/2015	2046 On 05-November-15			Bond Future	124.94	124.9344	124.9368	124.9344	6,432.00
25/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8063	8	8063	8	0.00
25/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8053	8	8053	8	0.00
25/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8073	8	8073	8	0.00
25/09/2015	2046 On 04-February-16			Bond Future	127.04	127.0345	127.0350	127.0345	0.00
25/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00

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25/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	975	1	975	1	0.00
25/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	965	1	965	1	0.00
25/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	955	1	955	1	0.00
25/09/2015	2050 On 05-November-15			Bond Future	133.62	133.4538	133.6159	133.4538	4,911.00
25/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	11384	12	11384	12	0.00
25/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	11394	12	11394	12	0.00
25/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	11374	12	11374	12	0.00
25/09/2015	2050 On 04-February-16			Bond Future	134.32	134.1607	134.3236	134.1607	0.00
25/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	3686	4	3686	4	0.00
25/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	3676	4	3676	4	0.00
25/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	3666	4	3666	4	0.00
25/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	AL37 On 05-November-15			Index Future	463.31	464.1060	463.3050	464.1060	3.00
25/09/2015	AL37 On 04-February-16			Index Future	471.05	471.8710	471.0470	471.8710	0.00
25/09/2015	AL7T On 05-November-15			Index Future	542.74	544.4140	542.7350	544.4140	1.00
25/09/2015	AL7T On 04-February-16			Index Future	551.81	553.5220	551.8050	553.5220	0.00
25/09/2015	ALBI On 05-November-15			Index Future	495.74	497.4240	495.7360	497.4240	453.00
25/09/2015	ALBI On 04-February-16			Index Future	504.02	505.7460	504.0210	505.7460	146.00
25/09/2015	ALBI On 05-May-16			Index Future	512.96	514.7170	512.9580	514.7170	0.00
25/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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25/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2015	EL28 On 05-November-15			Bond Future	124.97	124.9655	124.9687	124.9655	0.00
25/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	EL28 On 05-November-15	127.01	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
25/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2031	2	2031	2	0.00
25/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2041	2	2041	2	0.00
25/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2021	2	2021	2	0.00
25/09/2015	EL28 On 04-February-16			Bond Future	127.07	127.0663	127.0675	127.0663	0.00
25/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	1933	2	1933	2	0.00
25/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	1943	2	1943	2	0.00
25/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	1923	2	1923	2	0.00
25/09/2015	ES33 On 05-November-15			Bond Future	10.02	80.7309	10.0188	80.7309	6,441.00
25/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7548	7	7548	7	0.00
25/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7627	7	7627	7	0.00
25/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7468	7	7468	7	0.00
25/09/2015	ES33 On 04-February-16			Bond Future	10.11	82.0813	10.1131	82.0813	0.00
25/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	775	0	775	0	0.00
25/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	706	0	706	0	0.00
25/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	844	0	844	0	0.00
25/09/2015	ES33 On 05-May-16			Bond Future	10.20	79.7473	10.1962	79.7473	0.00
25/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1402	1	1402	1	0.00
25/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1265	1	1265	1	0.00
25/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1333	1	1333	1	0.00
25/09/2015	GOVI On 05-November-15			GOVI	492.74	494.2760	492.7430	494.2760	449.00
25/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
25/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	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
25/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
25/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	372570	36	372570	36	0.00
25/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	372670	36	372670	36	0.00
25/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	372470	36	372470	36	0.00
25/09/2015	GOVI On 04-February-16			GOVI	500.98	502.5450	500.9770	502.5450	26.00
25/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
25/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
25/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
25/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	110130	9	110130	9	0.00
25/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	110330	9	110330	9	0.00
25/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	110230	9	110230	9	0.00
25/09/2015	GOVI On 05-May-16			GOVI	509.86	511.4600	509.8610	511.4600	0.00
25/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
25/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
25/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
25/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	81290	7	81290	7	0.00
25/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	81390	7	81390	7	0.00
25/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	81490	7	81490	7	0.00
25/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/09/2015	IGOV On 05-November-15			Index Future	231.45	231.4040	231.4500	231.4040	969.00
25/09/2015	IGOV On 04-February-16			Index Future	235.34	235.2940	235.3370	235.2940	82.00
25/09/2015	IGOV On 05-May-16			Index Future	239.53	239.4870	239.5280	239.4870	0.00
25/09/2015	ILBI On 05-November-15			Index Future	627.58	627.5810	627.5750	627.5810	0.00
25/09/2015	ILBI On 04-February-16			Index Future	638.28	638.2930	638.2840	638.2930	163.00
25/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.95	99.8857	99.9539	99.8857	0.00
25/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.17	99.9995	100.1663	99.9995	0.00
25/09/2015	IS05 On 17-December-20			Interest Rate Swap	99.84	99.6022	99.8396	99.6022	0.00
25/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.54	101.1605	101.5449	101.1605	0.00
25/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.38	93.6200	6.3800	93.6200	0.00
25/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	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
25/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4900	6.5100	93.4900	0.00
25/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
25/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	2,000.00
25/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
25/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.00	93.0000	7.0000	93.0000	0.00
25/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.19	92.8100	7.1900	92.8100	0.00
25/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
25/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
25/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.70	92.3000	7.7000	92.3000	0.00
25/09/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.83	92.1700	7.8300	92.1700	0.00
25/09/2015	R023 On 05-November-15			Bond Future	8.37	98.4383	8.3682	98.4383	14,033.00
25/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	308	0	308	0	0.00
25/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	296	0	296	0	0.00
25/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	284	0	284	0	0.00
25/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2262	2	2262	2	0.00
25/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2305	2	2305	2	0.00
25/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2220	2	2220	2	0.00
25/09/2015	R023 On 04-February-16			Bond Future	8.45	100.0849	8.4469	100.0849	1,050.00
25/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	697	1	697	1	0.00
25/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	727	1	727	1	0.00
25/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	712	1	712	1	0.00
25/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3069	3	3069	3	0.00
25/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3031	3	3031	3	0.00
25/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	2994	3	2994	3	0.00
25/09/2015	R023 On 05-May-16			Bond Future	8.50	97.9321	8.5034	97.9321	0.00
25/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1597	2	1597	2	0.00
25/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1576	2	1576	2	0.00
25/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1555	2	1555	2	0.00
25/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2845	3	2845	3	0.00
25/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	2875	3	2875	3	0.00
25/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2816	3	2816	3	0.00
25/09/2015	R186 On 05-November-15			Bond Future	8.51	118.5505	8.5121	118.5505	32,884.00
25/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1267	1	1267	1	200.00
25/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2599	3	2599	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
25/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	663	1	663	1	0.00
25/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	619	1	619	1	0.00
25/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	71	0	71	0	169.00
25/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	139	0	139	0	674.00
25/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	947	1	947	1	843.00
25/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	263	0	263	0	200.00
25/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3148	3	3148	3	0.00
25/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4045	4	4045	4	0.00
25/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	79	0	79	0	1,200.00
25/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	686	1	686	1	0.00
25/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	710	1	710	1	0.00
25/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1450	2	1450	2	650.00
25/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1651	2	1651	2	0.00
25/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	2919	3	2919	3	1,090.00
25/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5363	5	5363	5	0.00
25/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6375	6	6375	6	0.00
25/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1751	2	1751	2	6,308.00
25/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	771	1	771	1	10,200.00
25/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2804	3	2804	3	0.00
25/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2216	2	2216	2	9,430.00
25/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2691	2	2691	2	0.00
25/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1544	1	1544	1	4,666.00
25/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1358	1	1358	1	4,667.00
25/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2748	3	2748	3	8,650.00
25/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	564	1	564	1	2,283.00
25/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6216	6	6216	6	0.00
25/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	4338	4	4338	4	0.00
25/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	340	0	340	0	2,600.00
25/09/2015	R186 On 04-February-16			Bond Future	8.58	115.2357	8.5760	115.2357	5,365.00
25/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3338	4	3338	4	0.00
25/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	290	0	290	0	0.00
25/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	282	0	282	0	0.00
25/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	274	0	274	0	0.00
25/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8885	9	8885	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2025	2	2025	2	6,700.00
25/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8808	8	8808	8	0.00
25/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	8961	9	8961	9	0.00
25/09/2015	R186 On 05-May-16			Bond Future	8.63	117.2811	8.6275	117.2811	0.00
25/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2425	3	2425	3	0.00
25/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2456	3	2456	3	0.00
25/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2395	3	2395	3	0.00
25/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	733	1	733	1	0.00
25/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4642	4	4642	4	0.00
25/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4551	4	4551	4	0.00
25/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9084	9	9084	9	0.00
25/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4596	4	4596	4	0.00
25/09/2015	R186 On 04-August-16			Bond Future	8.68	114.1113	8.6791	114.1113	0.00
25/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3323	4	3323	4	0.00
25/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3392	4	3392	4	0.00
25/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3356	4	3356	4	0.00
25/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4715	5	4715	5	0.00
25/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4674	4	4674	4	0.00
25/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4635	4	4635	4	0.00
25/09/2015	R197 On 05-November-15			Bond Future	293.67	293.6653	293.6684	293.6653	927.00
25/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	1332	1	1332	1	0.00
25/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	1342	1	1342	1	0.00
25/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	1322	1	1322	1	0.00
25/09/2015	R197 On 04-February-16			Bond Future	292.24	292.2406	292.2395	292.2406	0.00
25/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	4751	5	4751	5	0.00
25/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	4771	5	4771	5	0.00
25/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	4761	5	4761	5	0.00
25/09/2015	R202 On 05-November-15			Bond Future	239.22	239.2122	239.2158	239.2122	53,286.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	6774	7	6774	7	0.00
25/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	6794	7	6794	7	0.00
25/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	6784	7	6784	7	0.00
25/09/2015	R202 On 04-February-16			Bond Future	239.85	239.8546	239.8546	239.8546	0.00
25/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	135	0	135	0	0.00
25/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	145	0	145	0	0.00
25/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	155	0	155	0	0.00
25/09/2015	R203 On 05-November-15			Bond Future	7.32	102.9209	7.3210	102.9209	15,930.00
25/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2303	2	2303	2	0.00
25/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2320	2	2320	2	0.00
25/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2285	2	2285	2	0.00
25/09/2015	R203 On 04-February-16			Bond Future	7.42	104.6425	7.4191	104.6425	0.00
25/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	186	0	186	0	0.00
25/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	197	0	197	0	0.00
25/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	192	0	192	0	0.00
25/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	454	0	454	0	0.00
25/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	445	0	445	0	0.00
25/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	435	0	435	0	0.00
25/09/2015	R203 On 05-May-16			Bond Future	7.46	102.3297	7.4603	102.3297	0.00
25/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	359	0	359	0	0.00
25/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	348	0	348	0	0.00
25/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	354	0	354	0	0.00
25/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	629	1	629	1	0.00
25/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	614	1	614	1	0.00
25/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	621	1	621	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
25/09/2015	R204 On 05-November-15			Bond Future	7.70	104.0432	7.7015	104.0432	24,021.00
25/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4071	4	4071	4	0.00
25/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4042	4	4042	4	0.00
25/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4099	4	4099	4	0.00
25/09/2015	R204 On 04-February-16			Bond Future	7.79	101.7470	7.7918	101.7470	0.00
25/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	363	0	363	0	0.00
25/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	355	0	355	0	0.00
25/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	346	0	346	0	0.00
25/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1097	1	1097	1	0.00
25/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1114	1	1114	1	0.00
25/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1080	1	1080	1	0.00
25/09/2015	R204 On 05-May-16			Bond Future	7.85	103.5528	7.8547	103.5528	0.00
25/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	846	1	846	1	0.00
25/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	835	1	835	1	0.00
25/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	824	1	824	1	0.00
25/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1079	1	1079	1	0.00
25/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1067	1	1067	1	0.00
25/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1092	1	1092	1	0.00
25/09/2015	R207 On 05-November-15			Bond Future	8.00	99.8678	7.9985	99.8678	43,931.00
25/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	256	0	256	0	0.00
25/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	276	0	276	0	0.00
25/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	265	0	265	0	0.00
25/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	91	0	91	0	19.00
25/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	64	0	64	0	53.00
25/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1150	1	1150	1	0.00
25/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2043	2	2043	2	0.00
25/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1100	1	1100	1	0.00
25/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	1824	2	1824	2	0.00
25/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1125	1	1125	1	0.00
25/09/2015	R207 On 04-February-16			Bond Future	8.09	97.8967	8.0871	97.8967	0.00
25/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	136	0	136	0	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	256	0	256	0	0.00
25/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	270	0	270	0	0.00
25/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	263	0	263	0	19.00
25/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2197	2	2197	2	0.00
25/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2171	2	2171	2	0.00
25/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2224	2	2224	2	0.00
25/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	2841	3	2841	3	0.00
25/09/2015	R207 On 05-May-16			Bond Future	8.16	99.6345	8.1592	99.6345	0.00
25/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	882	1	882	1	0.00
25/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	858	1	858	1	0.00
25/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	559	1	559	1	43.00
25/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	870	1	870	1	0.00
25/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1826	2	1826	2	0.00
25/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1807	2	1807	2	0.00
25/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2422	2	2422	2	0.00
25/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1844	2	1844	2	0.00
25/09/2015	R207 On 04-August-16			Bond Future	8.23	97.8016	8.2345	97.8016	0.00
25/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1123	1	1123	1	0.00
25/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1148	1	1148	1	0.00
25/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1135	1	1135	1	0.00
25/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1831	2	1831	2	0.00
25/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1815	2	1815	2	0.00
25/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1798	2	1798	2	0.00
25/09/2015	R208 On 05-November-15			Bond Future	8.15	94.9482	8.1493	94.9482	40,314.00
25/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1622	2	1622	2	0.00
25/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	185	0	185	0	0.00
25/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	193	0	193	0	0.00
25/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	177	0	177	0	0.00
25/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	267	0	267	0	2,200.00
25/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	1853	2	1853	2	0.00
25/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1819	2	1819	2	0.00
25/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	1888	2	1888	2	0.00
25/09/2015	R208 On 04-February-16			Bond Future	8.23	96.5364	8.2290	96.5364	0.00
25/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	463	1	463	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
25/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	453	1	453	1	0.00
25/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	474	1	474	1	0.00
25/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2419	2	2419	2	0.00
25/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2389	2	2389	2	0.00
25/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2359	2	2359	2	0.00
25/09/2015	R208 On 05-May-16			Bond Future	8.29	94.8480	8.2915	94.8480	0.00
25/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1090	1	1090	1	0.00
25/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1105	1	1105	1	0.00
25/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1121	1	1121	1	0.00
25/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2223	2	2223	2	0.00
25/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2200	2	2200	2	0.00
25/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2247	2	2247	2	0.00
25/09/2015	R209 On 05-November-15			Bond Future	9.05	75.1921	9.0524	75.1921	24,850.00
25/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2349	3	2349	3	0.00
25/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	19	0	19	0	0.00
25/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	259	0	259	0	900.00
25/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1332	2	1332	2	0.00
25/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	20	0	20	0	0.00
25/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	22	0	22	0	0.00
25/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	1948	2	1948	2	0.00
25/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8432	8	8432	8	0.00
25/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	915	1	915	1	900.00
25/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4505	4	4505	4	0.00
25/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1719	2	1719	2	500.00
25/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8518	8	8518	8	0.00
25/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	8347	8	8347	8	0.00
25/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1162	1	1162	1	0.00
25/09/2015	R209 On 04-February-16			Bond Future	9.11	76.4498	9.1091	76.4498	400.00
25/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1557	2	1557	2	0.00
25/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1609	2	1609	2	0.00
25/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1583	2	1583	2	0.00
25/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4433	5	4433	5	0.00
25/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4221	4	4221	4	0.00
25/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4322	4	4322	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
25/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1529	1	1529	1	2,200.00
25/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4271	4	4271	4	0.00
25/09/2015	R209 On 05-May-16			Bond Future	9.16	74.6571	9.1571	74.6571	0.00
25/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	2976	3	2976	3	0.00
25/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3010	3	3010	3	0.00
25/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	2944	3	2944	3	0.00
25/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4123	4	4123	4	0.00
25/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	4083	4	4083	4	0.00
25/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4164	4	4164	4	0.00
25/09/2015	R210 On 05-November-15			Bond Future	179.07	179.0640	179.0663	179.0640	2,298.00
25/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	2944	3	2944	3	0.00
25/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	2934	3	2934	3	0.00
25/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	2924	3	2924	3	0.00
25/09/2015	R210 On 04-February-16			Bond Future	182.07	182.0740	182.0735	182.0740	0.00
25/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	2927	3	2927	3	0.00
25/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	2937	3	2937	3	0.00
25/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	2917	3	2917	3	0.00
25/09/2015	R211 On 05-November-15			Bond Future	135.85	135.8477	135.8466	135.8477	0.00
25/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	857	1	857	1	0.00
25/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	847	1	847	1	0.00
25/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	837	1	837	1	0.00
25/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
25/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
25/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
25/09/2015	R211 On 04-February-16			Bond Future	136.43	136.4331	136.4300	136.4331	1,120.00
25/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R211 On 04-February-16	139.00	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
25/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2560	3	2560	3	0.00
25/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2580	3	2580	3	0.00
25/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2570	3	2570	3	0.00
25/09/2015	R212 On 05-November-15			Bond Future	141.10	141.0988	141.1002	141.0988	928.00
25/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4900	5	4900	5	0.00
25/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4910	5	4910	5	0.00
25/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4890	5	4890	5	0.00
25/09/2015	R212 On 04-February-16			Bond Future	141.61	141.6067	141.6060	141.6067	0.00
25/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4394	4	4394	4	0.00
25/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4404	4	4404	4	0.00
25/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4384	4	4384	4	0.00
25/09/2015	R213 On 05-November-15			Bond Future	8.94	85.7014	8.9413	85.7014	21,426.00
25/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	7	0	7	0	0.00
25/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	8	0	8	0	0.00
25/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	8	0	8	0	0.00
25/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9459	9	9459	9	0.00
25/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9291	9	9291	9	0.00
25/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9375	9	9375	9	0.00
25/09/2015	R213 On 04-February-16			Bond Future	9.01	87.1350	9.0066	87.1350	450.00
25/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1780	2	1780	2	0.00
25/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1808	2	1808	2	0.00
25/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1751	2	1751	2	0.00
25/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3654	3	3654	3	0.00
25/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3608	3	3608	3	0.00
25/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3700	3	3700	3	0.00
25/09/2015	R213 On 05-May-16			Bond Future	9.06	85.1326	9.0568	85.1326	0.00
25/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2387	3	2387	3	0.00
25/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2416	3	2416	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
25/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2445	3	2445	3	0.00
25/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4637	4	4637	4	0.00
25/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4592	4	4592	4	0.00
25/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4682	4	4682	4	0.00
25/09/2015	R214 On 05-November-15			Bond Future	9.09	76.1777	9.0877	76.1777	11,693.00
25/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	16	0	16	0	0.00
25/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	18	0	18	0	0.00
25/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	17	0	17	0	0.00
25/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9409	9	9409	9	0.00
25/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	9316	9	9316	9	0.00
25/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	9223	9	9223	9	0.00
25/09/2015	R214 On 04-February-16			Bond Future	9.15	77.4519	9.1454	77.4519	4,620.00
25/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	322	0	322	0	0.00
25/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	330	0	330	0	0.00
25/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	314	0	314	0	0.00
25/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9963	10	9963	10	0.00
25/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	10049	10	10049	10	0.00
25/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	10134	10	10134	10	0.00
25/09/2015	R214 On 05-May-16			Bond Future	9.19	75.5313	9.1902	75.5313	0.00
25/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3018	3	3018	3	0.00
25/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3087	3	3087	3	0.00
25/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3052	3	3052	3	0.00
25/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4524	4	4524	4	0.00
25/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4481	4	4481	4	0.00
25/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4570	4	4570	4	0.00
25/09/2015	R248 On 05-November-15			Bond Future	9.13	98.2319	9.1333	98.2319	48,482.00
25/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12720	12	12720	12	0.00
25/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12596	12	12596	12	0.00
25/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	12473	12	12473	12	0.00
25/09/2015	R248 On 04-February-16			Bond Future	9.19	99.8751	9.1924	99.8751	3,750.00
25/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1930	1	1930	1	0.00
25/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1828	1	1828	1	0.00
25/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	2033	2	2033	2	0.00
25/09/2015	R248 On 05-May-16			Bond Future	9.24	97.2118	9.2385	97.2118	0.00
25/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
25/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	2380	2	2380	2	0.00
25/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	2482	2	2482	2	0.00
25/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	2278	2	2278	2	0.00