



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](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 11/08/2015 TO: 11/08/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	2025 On 06-August-15			Bond Future	123.07	123.0693	123.0693	123.0693	0.00
11/08/2015	2025 On 05-November-15			Bond Future	125.05	125.0623	125.0545	125.0623	38.00
11/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	2045	2	2	2	0.00
11/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	2065	2	2	2	0.00
11/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	2055	2	2	2	0.00
11/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2025 On 04-February-16			Bond Future	125.99	125.9974	125.9875	125.9974	0.00
11/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	3	0	0	0	0.00
11/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	13	0	0	0	0.00
11/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	23	0	0	0	0.00
11/08/2015	2030 On 06-August-15			Bond Future	8.62	95.2240	95.2240	95.2240	0.00
11/08/2015	2030 On 05-November-15			Bond Future	8.59	97.2792	97.4044	97.2792	5,696.00
11/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	710	1	1	1	0.00
11/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	631	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	790	1	1	1	0.00
11/08/2015	2030 On 04-February-16			Bond Future	8.64	94.9423	95.0681	94.9423	400.00
11/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	932	1	1	1	0.00
11/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	856	1	1	1	0.00
11/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	779	1	1	1	0.00
11/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 06-August-15			Bond Future	8.70	99.0854	99.0854	99.0854	0.00
11/08/2015	2032 On 05-November-15			Bond Future	8.68	97.0857	97.2202	97.0857	1,579.00
11/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	5951	6	6	6	0.00
11/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	6043	6	6	6	0.00
11/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	5859	6	6	6	0.00
11/08/2015	2032 On 04-February-16			Bond Future	8.72	98.7530	98.8882	98.7530	0.00
11/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	289	0	0	0	0.00
11/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	206	0	0	0	0.00
11/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	122	0	0	0	0.00
11/08/2015	2032 On 05-May-16			Bond Future	8.77	96.3617	96.4980	96.3617	0.00
11/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	1888	2	2	2	0.00
11/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	1808	2	2	2	0.00
11/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	1968	2	2	2	0.00
11/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 06-August-15			Bond Future	8.83	97.1657	97.1657	97.1657	0.00
11/08/2015	2037 On 05-November-15			Bond Future	8.80	99.3484	99.4966	99.3484	43,737.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	7906	8	8	8	0.00
11/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	8011	8	8	8	0.00
11/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	7801	8	8	8	0.00
11/08/2015	2037 On 04-February-16			Bond Future	8.84	96.7966	96.9458	96.7966	370.00
11/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	877	1	1	1	0.00
11/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	784	1	1	1	0.00
11/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	971	1	1	1	0.00
11/08/2015	2037 On 05-May-16			Bond Future	8.89	98.5284	98.6788	98.5284	0.00
11/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	936	1	1	1	0.00
11/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	1116	1	1	1	0.00
11/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	1026	1	1	1	0.00
11/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 06-August-15			Bond Future	128.05	128.0515	128.0515	128.0515	0.00
11/08/2015	2038 On 05-November-15			Bond Future	130.12	130.1270	130.1200	130.1270	5,820.00
11/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3880	4	4	4	0.00
11/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3890	4	4	4	0.00
11/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3870	4	4	4	0.00
11/08/2015	2038 On 04-February-16			Bond Future	130.99	130.9966	130.9875	130.9966	0.00
11/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	23	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
11/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	13	0	0	0	0.00
11/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	3	0	0	0	0.00
11/08/2015	2044 On 06-August-15			Bond Future	8.88	98.9900	98.9900	98.9900	0.00
11/08/2015	2044 On 05-November-15			Bond Future	8.84	101.3136	101.4233	101.3136	14,593.00
11/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	6422	7	6	7	0.00
11/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	6308	6	6	6	0.00
11/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	6536	7	7	7	0.00
11/08/2015	2044 On 04-February-16			Bond Future	8.89	98.6703	98.7805	98.6703	0.00
11/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	1209	1	1	1	0.00
11/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	1010	1	1	1	0.00
11/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	1110	1	1	1	0.00
11/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 05-May-16			Bond Future	8.93	100.4357	100.5464	100.4357	0.00
11/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	702	1	1	1	0.00
11/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	603	0	1	0	0.00
11/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	801	1	1	1	0.00
11/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2046 On 06-August-15			Bond Future	127.22	127.2188	127.2188	127.2188	0.00
11/08/2015	2046 On 05-November-15			Bond Future	128.15	128.1558	128.1491	128.1558	6,062.00
11/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	4851	5	5	5	0.00
11/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	4841	5	5	5	0.00
11/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	4861	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	2046 On 04-February-16			Bond Future	130.36	130.3665	130.3575	130.3665	0.00
11/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2368	2	2	2	0.00
11/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2348	2	2	2	0.00
11/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2358	2	2	2	0.00
11/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2050 On 06-August-15			Bond Future	136.19	136.1880	136.1880	136.1880	0.00
11/08/2015	2050 On 05-November-15			Bond Future	138.39	138.3962	138.3889	138.3962	4,361.00
11/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6611	7	7	7	0.00
11/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6621	7	7	7	0.00
11/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6601	7	7	7	0.00
11/08/2015	2050 On 04-February-16			Bond Future	139.24	139.2484	139.2391	139.2484	0.00
11/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	1239	1	1	1	0.00
11/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	1229	1	1	1	0.00
11/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	1249	1	1	1	0.00
11/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	AI03 On 09-March-16			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
11/08/2015	AL37 On 05-November-15			Index Future	466.91	466.6840	466.9090	466.6840	3.00
11/08/2015	AL37 On 04-February-16			Index Future	474.91	474.6960	474.9130	474.6960	0.00
11/08/2015	AL7T On 05-November-15			Index Future	552.93	552.4390	552.9270	552.4390	1.00
11/08/2015	AL7T On 04-February-16			Index Future	562.41	561.9240	562.4060	561.9240	0.00
11/08/2015	ALBI On 05-November-15			Index Future	505.83	505.2730	505.8320	505.2730	459.00
11/08/2015	ALBI On 04-February-16			Index Future	514.50	513.9480	514.5030	513.9480	152.00
11/08/2015	ALBI On 05-May-16			Index Future	523.69	523.1340	523.6880	523.1340	0.00
11/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/08/2015	EL28 On 06-August-15			Bond Future	127.41	127.4069	127.4069	127.4069	0.00
11/08/2015	EL28 On 05-November-15			Bond Future	127.98	127.9882	127.9819	127.9882	0.00
11/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	992	1	1	1	0.00
11/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	982	1	1	1	0.00
11/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	972	1	1	1	0.00
11/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	EL28 On 04-February-16			Bond Future	130.19	130.1961	130.1876	130.1961	0.00
11/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	1198	1	1	1	0.00
11/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	1178	1	1	1	0.00
11/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	1188	1	1	1	0.00
11/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 06-August-15			Bond Future	9.72	84.3415	84.3415	84.3415	0.00
11/08/2015	ES33 On 05-November-15			Bond Future	9.71	82.4300	82.5472	82.4300	6,441.00
11/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5386	6	5	6	0.00
11/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5466	6	5	6	0.00
11/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5307	5	5	5	0.00
11/08/2015	ES33 On 04-February-16			Bond Future	9.79	83.8453	83.9633	83.8453	0.00
11/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1390	1	1	1	0.00
11/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1528	1	2	1	0.00
11/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1459	1	1	1	0.00
11/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	ES33 On 05-May-16			Bond Future	9.86	81.5540	81.6728	81.5540	0.00
11/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	882	1	1	1	0.00
11/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	1020	1	1	1	0.00
11/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	951	1	1	1	0.00
11/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	GOVI On 05-November-15			GOVI	501.68	501.1870	501.6770	501.1870	441.00
11/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	283230	29	28	29	0.00
11/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	283330	29	28	29	0.00
11/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	283130	29	28	29	0.00
11/08/2015	GOVI On 04-February-16			GOVI	510.28	509.7920	510.2760	509.7920	26.00
11/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	17140	2	2	2	0.00
11/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	17340	2	2	2	0.00
11/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	17240	2	2	2	0.00
11/08/2015	GOVI On 05-May-16			GOVI	519.39	518.9040	519.3850	518.9040	0.00
11/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	13950	1	1	1	0.00
11/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	13750	1	1	1	0.00
11/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	13850	1	1	1	0.00
11/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
11/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
11/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/08/2015	IGOV On 05-November-15			Index Future	236.06	236.0940	236.0550	236.0940	973.00
11/08/2015	IGOV On 04-February-16			Index Future	240.12	240.1670	240.1210	240.1670	82.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	IGOV On 05-May-16			Index Future	244.43	244.4780	244.4260	244.4780	0.00
11/08/2015	ILBI On 05-November-15			Index Future	639.72	639.8470	639.7220	639.8470	0.00
11/08/2015	ILBI On 04-February-16			Index Future	650.71	650.8390	650.7060	650.8390	160.00
11/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
11/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
11/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.5400	93.5400	93.5400	0.00
11/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.49	93.5100	93.5100	93.5100	0.00
11/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.4000	93.4000	93.4000	0.00
11/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	2,000.00
11/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	93.1500	93.1500	0.00
11/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.06	92.9400	92.9400	92.9400	0.00
11/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
11/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
11/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
11/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.64	92.3600	92.3600	92.3600	0.00
11/08/2015	R023 On 06-August-15			Bond Future	8.10	101.5190	101.5190	101.5190	0.00
11/08/2015	R023 On 05-November-15			Bond Future	8.08	99.6191	99.7061	99.6191	19,385.00
11/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	1231	1	1	1	0.00
11/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	1207	1	1	1	0.00
11/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	1182	1	1	1	0.00
11/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1639	2	2	2	0.00
11/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1669	2	2	2	0.00
11/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1610	2	2	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
11/08/2015	R023 On 04-February-16			Bond Future	8.14	101.3294	101.4163	101.3294	1,050.00
11/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1592	2	2	2	0.00
11/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1640	2	2	2	0.00
11/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1616	2	2	2	0.00
11/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2362	2	2	2	0.00
11/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2333	2	2	2	0.00
11/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2304	2	2	2	0.00
11/08/2015	R023 On 05-May-16			Bond Future	8.18	99.2121	99.2991	99.2121	0.00
11/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2584	3	3	3	0.00
11/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2556	3	3	3	0.00
11/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2529	3	3	3	0.00
11/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2182	2	2	2	0.00
11/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2206	2	2	2	0.00
11/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2159	2	2	2	0.00
11/08/2015	R186 On 06-August-15			Bond Future	8.23	118.0167	118.0167	118.0167	0.00
11/08/2015	R186 On 05-November-15			Bond Future	8.21	120.4509	120.5375	120.4509	32,393.00
11/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	3272	3	3	3	0.00
11/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	2297	2	2	2	0.00
11/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	2215	2	2	2	0.00
11/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	751	1	1	1	169.00
11/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	1041	1	1	1	674.00
11/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2786	3	3	3	843.00
11/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	5540	6	6	6	0.00
11/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	6487	6	6	6	0.00
11/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	2339	2	2	2	0.00
11/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	792	1	1	1	1,200.00
11/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	2382	2	2	2	0.00
11/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	3529	4	4	4	0.00
11/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3794	4	4	4	0.00
11/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2138	2	2	2	1,090.00
11/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	3887	4	4	4	0.00
11/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	4678	5	5	5	0.00
11/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1378	1	1	1	6,308.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2061	2	2	2	0.00
11/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	1677	2	2	2	9,430.00
11/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	1986	2	2	2	0.00
11/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1245	1	1	1	4,666.00
11/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1123	1	1	1	4,667.00
11/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	578	1	1	1	843.00
11/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	4551	5	5	5	0.00
11/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2023	2	2	2	8,690.00
11/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	403	0	0	0	2,600.00
11/08/2015	R186 On 04-February-16			Bond Future	8.26	117.2200	117.3061	117.2200	5,365.00
11/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	879	1	1	1	0.00
11/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	862	1	1	1	0.00
11/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	844	1	1	1	0.00
11/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	6995	7	7	7	0.00
11/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	6928	7	7	7	0.00
11/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7062	7	7	7	0.00
11/08/2015	R186 On 05-May-16			Bond Future	8.29	119.3167	119.4026	119.3167	0.00
11/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3937	4	4	4	0.00
11/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3979	4	4	4	0.00
11/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3896	4	4	4	0.00
11/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1518	2	2	2	0.00
11/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	3616	4	4	4	0.00
11/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	3545	4	4	4	0.00
11/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	7342	7	7	7	0.00
11/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	3580	4	4	4	0.00
11/08/2015	R186 On 04-August-16			Bond Future	8.33	116.2297	116.3182	116.2297	0.00
11/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	1232	1	1	1	0.00
11/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	1380	1	1	1	0.00
11/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	1306	1	1	1	0.00
11/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 06-August-15			Bond Future	293.45	293.4480	293.4480	293.4480	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
11/08/2015	R197 On 05-November-15			Bond Future	298.08	298.2003	298.0790	298.2003	927.00
11/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	3089	3	3	3	0.00
11/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	3069	3	3	3	0.00
11/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	3079	3	3	3	0.00
11/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 04-February-16			Bond Future	296.86	296.9884	296.8603	296.9884	0.00
11/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	130	0	0	0	0.00
11/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	150	0	0	0	0.00
11/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	140	0	0	0	0.00
11/08/2015	R202 On 06-August-15			Bond Future	238.48	238.4810	238.4810	238.4810	0.00
11/08/2015	R202 On 05-November-15			Bond Future	242.50	242.3465	242.5043	242.3465	52,921.00
11/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3486	4	3	4	0.00
11/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3506	4	4	4	0.00
11/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3496	4	3	4	0.00
11/08/2015	R202 On 04-February-16			Bond Future	243.31	243.1508	243.3075	243.1508	0.00
11/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3317	3	3	3	0.00
11/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3297	3	3	3	0.00
11/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3307	3	3	3	0.00
11/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R203 On 06-August-15			Bond Future	7.24	105.2902	105.2902	105.2902	0.00
11/08/2015	R203 On 05-November-15			Bond Future	7.24	102.9520	102.9623	102.9520	14,092.00
11/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	4	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
11/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	4	0	0	0	0.00
11/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	5	0	0	0	0.00
11/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2176	2	2	2	0.00
11/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2193	2	2	2	0.00
11/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2158	2	2	2	0.00
11/08/2015	R203 On 04-February-16			Bond Future	7.30	104.7197	104.7285	104.7197	0.00
11/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	390	0	0	0	0.00
11/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	405	0	0	0	0.00
11/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	398	0	0	0	0.00
11/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	479	0	0	0	0.00
11/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	472	0	0	0	0.00
11/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	464	0	0	0	0.00
11/08/2015	R203 On 05-May-16			Bond Future	7.31	102.4223	102.4299	102.4223	0.00
11/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	493	0	0	0	0.00
11/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	480	0	0	0	0.00
11/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	486	0	0	0	0.00
11/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	565	1	1	1	0.00
11/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	553	1	1	1	0.00
11/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	559	1	1	1	0.00
11/08/2015	R204 On 06-August-15			Bond Future	7.57	102.3905	102.3905	102.3905	0.00
11/08/2015	R204 On 05-November-15			Bond Future	7.57	104.2447	104.2760	104.2447	18,429.00
11/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	7	0	0	0	0.00
11/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	7	0	0	0	0.00
11/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	7	0	0	0	0.00
11/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3705	4	4	4	0.00
11/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3676	4	4	4	0.00
11/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3733	4	4	4	0.00
11/08/2015	R204 On 04-February-16			Bond Future	7.62	101.9970	102.0273	101.9970	0.00
11/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	683	1	1	1	0.00
11/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	671	1	1	1	0.00
11/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	659	1	1	1	0.00
11/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	989	1	1	1	0.00
11/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1003	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	975	1	1	1	0.00
11/08/2015	R204 On 05-May-16			Bond Future	7.66	103.8212	103.8505	103.8212	0.00
11/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1152	1	1	1	0.00
11/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1139	1	1	1	0.00
11/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	1126	1	1	1	0.00
11/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	938	1	1	1	0.00
11/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	928	1	1	1	0.00
11/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	949	1	1	1	0.00
11/08/2015	R207 On 06-August-15			Bond Future	7.77	98.6270	98.6270	98.6270	0.00
11/08/2015	R207 On 05-November-15			Bond Future	7.77	100.4525	100.4914	100.4525	37,422.00
11/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	815	1	1	1	0.00
11/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	849	1	1	1	0.00
11/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	832	1	1	1	0.00
11/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	469	0	0	0	19.00
11/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	391	0	0	0	53.00
11/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	911	1	1	1	0.00
11/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1572	2	2	2	0.00
11/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	876	1	1	1	0.00
11/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1404	1	1	1	0.00
11/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	893	1	1	1	0.00
11/08/2015	R207 On 04-February-16			Bond Future	7.83	98.5350	98.5730	98.5350	0.00
11/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	412	0	0	0	43.00
11/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	638	1	1	1	0.00
11/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	662	1	1	1	0.00
11/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	650	1	1	1	19.00
11/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1729	2	2	2	0.00
11/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1708	2	2	2	0.00
11/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1751	2	2	2	0.00
11/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2262	2	2	2	0.00
11/08/2015	R207 On 05-May-16			Bond Future	7.87	100.2975	100.3347	100.2975	0.00
11/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1383	1	1	1	0.00
11/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1351	1	1	1	0.00
11/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	954	1	1	1	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
11/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1367	1	1	1	0.00
11/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1440	1	1	1	0.00
11/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1425	1	1	1	0.00
11/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	1934	2	2	2	0.00
11/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1455	1	1	1	0.00
11/08/2015	R207 On 04-August-16			Bond Future	7.91	98.5156	98.5542	98.5156	0.00
11/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	233	0	0	0	0.00
11/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	291	0	0	0	0.00
11/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	262	0	0	0	0.00
11/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R208 On 06-August-15			Bond Future	7.90	97.3095	97.3095	97.3095	0.00
11/08/2015	R208 On 05-November-15			Bond Future	7.89	95.7827	95.8292	95.7827	40,282.00
11/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2723	3	3	3	0.00
11/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	795	1	1	1	0.00
11/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	813	1	1	1	0.00
11/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	777	1	1	1	0.00
11/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	278	0	0	0	2,200.00
11/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1373	1	1	1	0.00
11/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1349	1	1	1	0.00
11/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1398	1	1	1	0.00
11/08/2015	R208 On 04-February-16			Bond Future	7.94	97.4275	97.4732	97.4275	0.00
11/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	1092	1	1	1	0.00
11/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	1075	1	1	1	0.00
11/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	1109	1	1	1	0.00
11/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	1890	2	2	2	0.00
11/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	1866	2	2	2	0.00
11/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	1843	2	2	2	0.00
11/08/2015	R208 On 05-May-16			Bond Future	7.98	95.7683	95.8134	95.7683	0.00
11/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1775	2	2	2	0.00
11/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1794	2	2	2	0.00
11/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1815	2	2	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
11/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1729	2	2	2	0.00
11/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1711	2	2	2	0.00
11/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1748	2	2	2	0.00
11/08/2015	R209 On 06-August-15			Bond Future	8.76	78.5072	78.5072	78.5072	0.00
11/08/2015	R209 On 05-November-15			Bond Future	8.73	77.1356	77.2581	77.1356	24,850.00
11/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	4676	5	5	5	0.00
11/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	407	0	0	0	0.00
11/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1442	1	1	1	900.00
11/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	419	0	0	0	0.00
11/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	431	0	0	0	0.00
11/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	4194	4	4	4	0.00
11/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	6395	7	6	7	0.00
11/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3251	3	3	3	0.00
11/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	806	1	1	1	900.00
11/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	6470	7	6	7	0.00
11/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	6321	6	6	6	0.00
11/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	972	1	1	1	640.00
11/08/2015	R209 On 04-February-16			Bond Future	8.77	78.4602	78.5836	78.4602	400.00
11/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	3112	3	3	3	0.00
11/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	3150	3	3	3	0.00
11/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	3187	3	3	3	0.00
11/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	6664	7	7	7	0.00
11/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3288	3	3	3	0.00
11/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3367	3	3	3	0.00
11/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1249	1	1	1	2,200.00
11/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3327	3	3	3	0.00
11/08/2015	R209 On 05-May-16			Bond Future	8.81	76.7139	76.8384	76.7139	0.00
11/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4638	5	5	5	0.00
11/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4680	5	5	5	0.00
11/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4598	5	5	5	0.00
11/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3220	3	3	3	0.00
11/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3188	3	3	3	0.00
11/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3253	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	R210 On 06-August-15			Bond Future	182.57	182.5665	182.5665	182.5665	0.00
11/08/2015	R210 On 05-November-15			Bond Future	183.48	183.4886	183.4772	183.4886	1,698.00
11/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	1477	1	1	1	0.00
11/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	1487	1	1	1	0.00
11/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	1467	1	1	1	0.00
11/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R210 On 04-February-16			Bond Future	186.64	186.6536	186.6392	186.6536	0.00
11/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	1649	2	2	2	0.00
11/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	1629	2	2	2	0.00
11/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	1639	2	2	2	0.00
11/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 06-August-15			Bond Future	134.31	134.3076	134.3076	134.3076	0.00
11/08/2015	R211 On 05-November-15			Bond Future	136.47	136.4774	136.4664	136.4774	0.00
11/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1476	1	1	1	0.00
11/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1466	1	1	1	0.00
11/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1456	1	1	1	0.00
11/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 04-February-16			Bond Future	137.12	137.1350	137.1217	137.1350	1,120.00
11/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	1868	2	2	2	0.00
11/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	1888	2	2	2	0.00
11/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	1878	2	2	2	0.00
11/08/2015	R212 On 06-August-15			Bond Future	141.33	141.3343	141.3343	141.3343	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
11/08/2015	R212 On 05-November-15			Bond Future	143.57	143.6225	143.5706	143.6225	928.00
11/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2429	2	2	2	0.00
11/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2439	2	2	2	0.00
11/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2419	2	2	2	0.00
11/08/2015	R212 On 04-February-16			Bond Future	144.18	144.2377	144.1827	144.2377	0.00
11/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	1817	2	2	2	0.00
11/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	1827	2	2	2	0.00
11/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	1807	2	2	2	0.00
11/08/2015	R213 On 06-August-15			Bond Future	8.64	89.2440	89.2440	89.2440	0.00
11/08/2015	R213 On 05-November-15			Bond Future	8.62	87.6020	87.7228	87.6020	19,120.00
11/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	253	0	0	0	0.00
11/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	270	0	0	0	0.00
11/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	261	0	0	0	0.00
11/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	7317	7	7	7	0.00
11/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	7165	7	7	7	0.00
11/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	7241	7	7	7	0.00
11/08/2015	R213 On 04-February-16			Bond Future	8.67	89.1059	89.2274	89.1059	0.00
11/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	3436	3	3	3	0.00
11/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	3477	3	3	3	0.00
11/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	3397	3	3	3	0.00
11/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	2845	3	3	3	0.00
11/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	2811	3	3	3	0.00
11/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	2880	3	3	3	0.00
11/08/2015	R213 On 05-May-16			Bond Future	8.71	87.1503	87.2728	87.1503	0.00
11/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3889	4	4	4	0.00
11/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3927	4	4	4	0.00
11/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3966	4	4	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
11/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	3626	4	4	4	0.00
11/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	3663	4	4	4	0.00
11/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	3592	4	4	4	0.00
11/08/2015	R214 On 06-August-15			Bond Future	8.80	79.6661	79.6661	79.6661	0.00
11/08/2015	R214 On 05-November-15			Bond Future	8.76	78.2420	78.3719	78.2420	12,095.00
11/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	391	0	0	0	0.00
11/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	415	0	0	0	0.00
11/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	403	0	0	0	0.00
11/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	7199	7	7	7	0.00
11/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	7117	7	7	7	0.00
11/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	7035	7	7	7	0.00
11/08/2015	R214 On 04-February-16			Bond Future	8.81	79.5852	79.7161	79.5852	4,620.00
11/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	1053	1	1	1	0.00
11/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	1073	1	1	1	0.00
11/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	1035	1	1	1	0.00
11/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8043	8	8	8	0.00
11/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8118	8	8	8	0.00
11/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	8193	8	8	8	0.00
11/08/2015	R214 On 05-May-16			Bond Future	8.84	77.7130	77.8451	77.7130	0.00
11/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4757	5	5	5	0.00
11/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4844	5	5	5	0.00
11/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4800	5	5	5	0.00
11/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	3553	4	4	4	0.00
11/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3519	4	4	4	0.00
11/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	3590	4	4	4	0.00
11/08/2015	R248 On 06-August-15			Bond Future	8.87	102.6417	102.6417	102.6417	0.00
11/08/2015	R248 On 05-November-15			Bond Future	8.84	100.6144	100.7814	100.6144	47,865.00
11/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	9669	10	10	10	0.00
11/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	9545	10	10	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	9422	10	9	10	0.00
11/08/2015	R248 On 04-February-16			Bond Future	8.88	102.3417	102.5100	102.3417	0.00
11/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	1114	1	1	1	0.00
11/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	1318	1	1	1	0.00
11/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	1216	1	1	1	0.00
11/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 05-May-16			Bond Future	8.92	99.7357	99.9056	99.7357	0.00
11/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	733	1	1	1	0.00
11/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	937	1	1	1	0.00
11/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	835	1	1	1	0.00
11/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00