



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: 08/09/2015 TO: 08/09/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	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
08/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	2025 On 05-November-15			Bond Future	122.67	122.6706	122.6726	122.6706	544.00
08/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	317	0	0	0	0.00
08/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	327	0	0	0	0.00
08/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	337	0	0	0	0.00
08/09/2015	2025 On 04-February-16			Bond Future	123.53	123.5282	123.5299	123.5282	0.00
08/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2460	2	2	2	0.00
08/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2470	2	2	2	0.00
08/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2480	2	2	2	0.00
08/09/2015	2030 On 05-November-15			Bond Future	8.94	93.9740	94.7458	93.9740	9,973.00
08/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	3369	4	3	4	0.00
08/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	3290	4	3	4	0.00
08/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3448	4	3	4	0.00
08/09/2015	2030 On 04-February-16			Bond Future	9.00	91.5540	92.3386	91.5540	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1874	3	2	3	0.00
08/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1950	3	2	3	0.00
08/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1797	3	2	3	0.00
08/09/2015	2032 On 05-November-15			Bond Future	9.02	93.5947	94.4199	93.5947	1,579.00
08/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8751	10	9	10	0.00
08/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8843	10	9	10	0.00
08/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8659	9	9	9	0.00
08/09/2015	2032 On 04-February-16			Bond Future	9.08	95.1752	96.0140	95.1752	0.00
08/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	3163	4	3	4	0.00
08/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	3080	4	3	4	0.00
08/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2996	4	3	4	0.00
08/09/2015	2032 On 05-May-16			Bond Future	9.13	92.7130	93.5656	92.7130	0.00
08/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	1124	2	1	2	0.00
08/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	965	2	1	2	0.00
08/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	1044	2	1	2	0.00
08/09/2015	2033 On 05-November-15			Bond Future	103.17	103.1679	103.1698	103.1679	100.00
08/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	770	1	1	1	0.00
08/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	780	1	1	1	0.00
08/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	760	1	1	1	0.00
08/09/2015	2033 On 05-November-15	102.40	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
08/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
08/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
08/09/2015	2033 On 04-February-16			Bond Future	104.92	104.9180	104.9197	104.9180	0.00
08/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2510	3	3	3	0.00
08/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2520	3	3	3	0.00
08/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2530	3	3	3	0.00
08/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
08/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
08/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
08/09/2015	2033 On 05-May-16			Bond Future	105.80	105.8045	105.8050	105.8045	0.00
08/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3405	3	3	3	0.00
08/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3395	3	3	3	0.00
08/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3415	3	3	3	0.00
08/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
08/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
08/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
08/09/2015	2037 On 05-November-15			Bond Future	9.09	95.8088	96.8082	95.8088	51,105.00
08/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10594	12	11	12	0.00
08/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10700	12	11	12	0.00
08/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10489	11	10	11	0.00
08/09/2015	2037 On 04-February-16			Bond Future	9.15	93.1694	94.1853	93.1694	370.00
08/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3638	5	4	5	0.00
08/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3544	5	4	5	0.00
08/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3731	5	4	5	0.00
08/09/2015	2037 On 05-May-16			Bond Future	9.20	94.8297	95.8624	94.8297	0.00
08/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1790	3	2	3	0.00
08/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1880	3	2	3	0.00
08/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1700	3	2	3	0.00
08/09/2015	2038 On 05-November-15			Bond Future	125.74	126.4010	125.7369	126.4010	7,020.00
08/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8273	8	8	8	0.00
08/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	8263	8	8	8	0.00
08/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	8253	8	8	8	0.00
08/09/2015	2038 On 04-February-16			Bond Future	126.49	127.1689	126.4931	127.1689	0.00
08/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	4507	4	5	4	0.00
08/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	4517	4	5	4	0.00
08/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	4497	4	4	4	0.00
08/09/2015	2044 On 05-November-15			Bond Future	9.12	97.4390	98.6258	97.4390	17,486.00
08/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	9219	10	9	10	0.00
08/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	9106	10	9	10	0.00
08/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9333	11	9	11	0.00
08/09/2015	2044 On 04-February-16			Bond Future	9.18	94.7018	95.9085	94.7018	0.00
08/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1663	3	2	3	0.00
08/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	1862	3	2	3	0.00
08/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	1762	3	2	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
08/09/2015	2044 On 05-May-16			Bond Future	9.23	96.3895	97.6162	96.3895	0.00
08/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	2129	3	2	3	0.00
08/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2327	4	2	4	0.00
08/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	2228	3	2	3	0.00
08/09/2015	2046 On 05-November-15			Bond Future	125.71	125.7029	125.7059	125.7029	6,432.00
08/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	7294	7	7	7	0.00
08/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	7284	7	7	7	0.00
08/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	7304	7	7	7	0.00
08/09/2015	2046 On 04-February-16			Bond Future	127.84	127.8353	127.8381	127.8353	0.00
08/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	172	0	0	0	0.00
08/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	162	0	0	0	0.00
08/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	152	0	0	0	0.00
08/09/2015	2050 On 05-November-15			Bond Future	132.44	133.5549	132.4434	133.5549	4,911.00
08/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12557	11	13	11	0.00
08/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12567	11	13	11	0.00
08/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12547	11	13	11	0.00
08/09/2015	2050 On 04-February-16			Bond Future	133.15	134.2840	133.1532	134.2840	0.00
08/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	2050 On 04-February-16	137.99	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
08/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4857	4	5	4	0.00
08/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4847	4	5	4	0.00
08/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4837	4	5	4	0.00
08/09/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	AL37 On 05-November-15			Index Future	462.37	460.7580	462.3690	460.7580	3.00
08/09/2015	AL37 On 04-February-16			Index Future	470.17	468.5340	470.1710	468.5340	0.00
08/09/2015	AL7T On 05-November-15			Index Future	541.91	538.4560	541.9120	538.4560	1.00
08/09/2015	AL7T On 04-February-16			Index Future	551.06	547.5440	551.0560	547.5440	0.00
08/09/2015	ALBI On 05-November-15			Index Future	495.53	491.8660	495.5310	491.8660	456.00
08/09/2015	ALBI On 04-February-16			Index Future	503.89	500.1670	503.8920	500.1670	146.00
08/09/2015	ALBI On 05-May-16			Index Future	512.85	509.0660	512.8510	509.0660	0.00
08/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C035 On 28-February-35			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
08/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
08/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C214 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
08/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
08/09/2015	EL28 On 05-November-15			Bond Future	124.83	125.5747	124.8321	125.5747	0.00
08/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2168	1	2	1	0.00
08/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2178	1	2	1	0.00
08/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2158	1	2	1	0.00
08/09/2015	EL28 On 04-February-16			Bond Future	126.95	127.7051	126.9495	127.7051	0.00
08/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2051	1	2	1	0.00
08/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2061	1	2	1	0.00
08/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2041	1	2	1	0.00
08/09/2015	ES33 On 05-November-15			Bond Future	10.00	79.7160	80.4960	79.7160	6,441.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7437	8	7	8	0.00
08/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7517	8	8	8	0.00
08/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7358	8	7	8	0.00
08/09/2015	ES33 On 04-February-16			Bond Future	10.09	81.0619	81.8548	81.0619	0.00
08/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	650	1	1	1	0.00
08/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	581	1	1	1	0.00
08/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	719	2	1	2	0.00
08/09/2015	ES33 On 05-May-16			Bond Future	10.18	78.7147	79.5206	78.7147	0.00
08/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1270	2	1	2	0.00
08/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1133	2	1	2	0.00
08/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1201	2	1	2	0.00
08/09/2015	GOVI On 05-November-15			GOVI	492.26	489.0020	492.2590	489.0020	445.00
08/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
08/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
08/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
08/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	377410	41	38	41	0.00
08/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	377510	41	38	41	0.00
08/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	377310	41	38	41	0.00
08/09/2015	GOVI On 04-February-16			GOVI	500.57	497.2540	500.5650	497.2540	26.00
08/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
08/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
08/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
08/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	114250	15	11	15	0.00
08/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	114450	15	11	15	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
08/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	114350	15	11	15	0.00
08/09/2015	GOVI On 05-May-16			GOVI	509.46	506.1010	509.4640	506.1010	0.00
08/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
08/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
08/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
08/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	85260	12	9	12	0.00
08/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	85360	12	9	12	0.00
08/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	85460	12	9	12	0.00
08/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
08/09/2015	IGOV On 05-November-15			Index Future	231.22	232.0090	231.2240	232.0090	973.00
08/09/2015	IGOV On 04-February-16			Index Future	235.14	235.9430	235.1440	235.9430	82.00
08/09/2015	IGOV On 05-May-16			Index Future	239.34	240.1600	239.3430	240.1600	0.00
08/09/2015	ILBI On 05-November-15			Index Future	626.91	629.0570	626.9090	629.0570	0.00
08/09/2015	ILBI On 04-February-16			Index Future	637.63	639.8180	637.6320	639.8180	160.00
08/09/2015	IS01 On 19-December-16			Interest Rate Swap	100.09	100.1766	100.0867	100.1766	0.00
08/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.43	100.6272	100.4313	100.6272	0.00
08/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.34	100.8093	100.3448	100.8093	0.00
08/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.88	102.6123	101.8765	102.6123	0.00
08/09/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
08/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
08/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
08/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
08/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
08/09/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.38	93.6200	93.6200	93.6200	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
08/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	0.00
08/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	0.00
08/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.3700	93.3700	93.3700	0.00
08/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
08/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	2,000.00
08/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	93.1500	93.1500	0.00
08/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.11	92.8900	92.8900	92.8900	0.00
08/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	0.00
08/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	0.00
08/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.64	92.3600	92.3600	92.3600	0.00
08/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.75	92.2500	92.2500	92.2500	0.00
08/09/2015	R023 On 05-November-15			Bond Future	8.40	97.5098	98.0285	97.5098	14,805.00
08/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	409	0	0	0	0.00
08/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	396	0	0	0	0.00
08/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	383	0	0	0	0.00
08/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2507	3	3	3	0.00
08/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2548	3	3	3	0.00
08/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2465	3	2	3	0.00
08/09/2015	R023 On 04-February-16			Bond Future	8.47	99.1561	99.6833	99.1561	1,050.00
08/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	733	1	1	1	0.00
08/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	764	1	1	1	0.00
08/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	748	1	1	1	0.00
08/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3236	4	3	4	0.00
08/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3198	4	3	4	0.00
08/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	3161	4	3	4	0.00
08/09/2015	R023 On 05-May-16			Bond Future	8.53	96.9929	97.5281	96.9929	0.00
08/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1629	1	2	1	0.00
08/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1607	1	2	1	0.00
08/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1587	1	2	1	0.00
08/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	3004	3	3	3	0.00
08/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	3034	3	3	3	0.00
08/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2975	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
08/09/2015	R186 On 05-November-15			Bond Future	8.54	117.1711	117.9684	117.1711	32,416.00
08/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1456	1	1	1	200.00
08/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2728	2	3	2	0.00
08/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	845	1	1	1	0.00
08/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	798	1	1	1	0.00
08/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	141	0	0	0	169.00
08/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	239	0	0	0	674.00
08/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1137	1	1	1	843.00
08/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	398	0	0	0	200.00
08/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3243	3	3	3	0.00
08/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4085	3	4	3	0.00
08/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	869	1	1	1	0.00
08/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	153	0	0	0	1,200.00
08/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	894	1	1	1	0.00
08/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1634	1	2	1	650.00
08/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1829	1	2	1	0.00
08/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3290	4	3	4	1,090.00
08/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5654	6	6	6	0.00
08/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6636	7	7	7	0.00
08/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	2131	3	2	3	6,308.00
08/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	1092	1	1	1	10,200.00
08/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	3178	4	3	4	0.00
08/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2598	3	3	3	9,430.00
08/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	3067	4	3	4	0.00
08/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1919	2	2	2	4,666.00
08/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1726	2	2	2	4,667.00
08/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	3122	4	3	4	8,650.00
08/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	851	1	1	1	2,283.00
08/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6482	7	6	7	0.00
08/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	4664	5	5	5	0.00
08/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	571	1	1	1	2,600.00
08/09/2015	R186 On 04-February-16			Bond Future	8.60	113.8512	114.6616	113.8512	5,365.00
08/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3383	3	3	3	0.00
08/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	337	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
08/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	328	0	0	0	0.00
08/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	320	0	0	0	0.00
08/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	9106	10	9	10	0.00
08/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2245	3	2	3	6,700.00
08/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	9031	10	9	10	0.00
08/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	9182	10	9	10	0.00
08/09/2015	R186 On 05-May-16			Bond Future	8.65	115.8793	116.7026	115.8793	0.00
08/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2467	2	2	2	0.00
08/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2497	2	2	2	0.00
08/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2436	2	2	2	0.00
08/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	774	1	1	1	0.00
08/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4856	5	5	5	0.00
08/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4763	5	5	5	0.00
08/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9297	10	9	10	0.00
08/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4809	5	5	5	0.00
08/09/2015	R186 On 04-August-16			Bond Future	8.70	112.6972	113.5334	112.6972	0.00
08/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3341	3	3	3	0.00
08/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3409	3	3	3	0.00
08/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3374	3	3	3	0.00
08/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4894	5	5	5	0.00
08/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4853	5	5	5	0.00
08/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4813	5	5	5	0.00
08/09/2015	R197 On 05-November-15			Bond Future	293.19	294.1824	293.1873	294.1824	927.00
08/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	1813	1	2	1	0.00
08/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	1823	1	2	1	0.00
08/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	1803	1	2	1	0.00
08/09/2015	R197 On 04-February-16			Bond Future	291.80	292.8112	291.7983	292.8112	0.00
08/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R197 On 04-February-16	297.00	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
08/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5192	4	5	4	0.00
08/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	5212	4	5	4	0.00
08/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	5202	4	5	4	0.00
08/09/2015	R202 On 05-November-15			Bond Future	238.80	239.4631	238.7987	239.4631	53,286.00
08/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	7191	7	7	7	0.00
08/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	7211	7	7	7	0.00
08/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	7201	7	7	7	0.00
08/09/2015	R202 On 04-February-16			Bond Future	239.47	240.1466	239.4698	240.1466	0.00
08/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	520	0	1	0	0.00
08/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	530	0	1	0	0.00
08/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	540	0	1	0	0.00
08/09/2015	R203 On 05-November-15			Bond Future	7.47	102.3885	102.5690	102.3885	15,250.00
08/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2565	3	3	3	0.00
08/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2582	3	3	3	0.00
08/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2547	3	3	3	0.00
08/09/2015	R203 On 04-February-16			Bond Future	7.59	104.1172	104.3003	104.1172	0.00
08/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	126	0	0	0	0.00
08/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	134	0	0	0	0.00
08/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	130	0	0	0	0.00
08/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	643	1	1	1	0.00
08/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	632	1	1	1	0.00
08/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	621	1	1	1	0.00
08/09/2015	R203 On 05-May-16			Bond Future	7.66	101.8013	101.9864	101.8013	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
08/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	282	0	0	0	0.00
08/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	273	0	0	0	0.00
08/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	277	0	0	0	0.00
08/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	801	1	1	1	0.00
08/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	785	1	1	1	0.00
08/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	793	1	1	1	0.00
08/09/2015	R204 On 05-November-15			Bond Future	7.81	103.3378	103.6157	103.3378	23,871.00
08/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4358	5	4	5	0.00
08/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4329	5	4	5	0.00
08/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4387	5	4	5	0.00
08/09/2015	R204 On 04-February-16			Bond Future	7.90	101.0458	101.3281	101.0458	0.00
08/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	310	0	0	0	0.00
08/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	302	0	0	0	0.00
08/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	295	0	0	0	0.00
08/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1320	2	1	2	0.00
08/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1338	2	1	2	0.00
08/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1302	2	1	2	0.00
08/09/2015	R204 On 05-May-16			Bond Future	7.97	102.8456	103.1315	102.8456	0.00
08/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	756	1	1	1	0.00
08/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	746	1	1	1	0.00
08/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	736	1	1	1	0.00
08/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1264	1	1	1	0.00
08/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1251	1	1	1	0.00
08/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1278	1	1	1	0.00
08/09/2015	R207 On 05-November-15			Bond Future	8.05	99.1569	99.5013	99.1569	44,623.00
08/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	295	0	0	0	0.00
08/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	314	0	0	0	0.00
08/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	304	0	0	0	0.00
08/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	124	0	0	0	19.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	93	0	0	0	53.00
08/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1381	2	1	2	0.00
08/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2264	3	2	3	0.00
08/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1331	2	1	2	0.00
08/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	2049	2	2	2	0.00
08/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1356	2	1	2	0.00
08/09/2015	R207 On 04-February-16			Bond Future	8.14	97.1895	97.5392	97.1895	0.00
08/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	145	0	0	0	43.00
08/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	262	0	0	0	0.00
08/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	276	0	0	0	0.00
08/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	269	0	0	0	19.00
08/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2382	3	2	3	0.00
08/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2355	3	2	3	0.00
08/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2408	3	2	3	0.00
08/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	3029	3	3	3	0.00
08/09/2015	R207 On 05-May-16			Bond Future	8.22	98.9208	99.2755	98.9208	0.00
08/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	852	1	1	1	0.00
08/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	829	1	1	1	0.00
08/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	544	0	1	0	43.00
08/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	840	1	1	1	0.00
08/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1973	2	2	2	0.00
08/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1953	2	2	2	0.00
08/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2583	3	3	3	0.00
08/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1992	2	2	2	0.00
08/09/2015	R207 On 04-August-16			Bond Future	8.29	97.0863	97.4457	97.0863	0.00
08/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1097	1	1	1	0.00
08/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1122	1	1	1	0.00
08/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1109	1	1	1	0.00
08/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1973	2	2	2	0.00
08/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1956	2	2	2	0.00
08/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1939	2	2	2	0.00
08/09/2015	R208 On 05-November-15			Bond Future	8.19	94.1689	94.5788	94.1689	40,314.00
08/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1619	1	2	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
08/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	246	0	0	0	0.00
08/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	255	0	0	0	0.00
08/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	237	0	0	0	0.00
08/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	425	1	0	1	2,200.00
08/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	2075	2	2	2	0.00
08/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	2041	2	2	2	0.00
08/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	2109	2	2	2	0.00
08/09/2015	R208 On 04-February-16			Bond Future	8.27	95.7591	96.1755	95.7591	0.00
08/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	477	0	0	0	0.00
08/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	466	0	0	0	0.00
08/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	487	0	0	0	0.00
08/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2579	3	3	3	0.00
08/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2549	3	3	3	0.00
08/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2519	3	3	3	0.00
08/09/2015	R208 On 05-May-16			Bond Future	8.33	94.0629	94.4855	94.0629	0.00
08/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1082	1	1	1	0.00
08/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1097	1	1	1	0.00
08/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1112	1	1	1	0.00
08/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2360	3	2	3	0.00
08/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2336	3	2	3	0.00
08/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2383	3	2	3	0.00
08/09/2015	R209 On 05-November-15			Bond Future	9.03	74.1635	74.9900	74.1635	24,850.00
08/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2723	2	3	2	0.00
08/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	63	0	0	0	0.00
08/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	460	0	0	0	900.00
08/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1692	1	2	1	0.00
08/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	66	0	0	0	0.00
08/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	69	0	0	0	0.00
08/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2324	2	2	2	0.00
08/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8310	9	8	9	0.00
08/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1121	1	1	1	900.00
08/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4538	5	5	5	0.00
08/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1912	2	2	2	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
08/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8394	9	8	9	0.00
08/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	8227	9	8	9	0.00
08/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1370	2	1	2	0.00
08/09/2015	R209 On 04-February-16			Bond Future	9.08	75.4159	76.2560	75.4159	400.00
08/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1771	1	2	1	0.00
08/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1826	2	2	2	0.00
08/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1798	2	2	2	0.00
08/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4704	4	5	4	0.00
08/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4254	5	4	5	0.00
08/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4353	5	4	5	0.00
08/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1617	2	2	2	2,200.00
08/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4304	5	4	5	0.00
08/09/2015	R209 On 05-May-16			Bond Future	9.13	73.6096	74.4636	73.6096	0.00
08/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3183	3	3	3	0.00
08/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3218	3	3	3	0.00
08/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3150	3	3	3	0.00
08/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4140	5	4	5	0.00
08/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	4101	5	4	5	0.00
08/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4180	5	4	5	0.00
08/09/2015	R210 On 05-November-15			Bond Future	178.91	179.9775	178.9144	179.9775	2,298.00
08/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3096	2	3	2	0.00
08/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3086	2	3	2	0.00
08/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3076	2	3	2	0.00
08/09/2015	R210 On 04-February-16			Bond Future	181.95	183.0306	181.9489	183.0306	0.00
08/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3051	2	3	2	0.00
08/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3061	2	3	2	0.00
08/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3041	2	3	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
08/09/2015	R211 On 05-November-15			Bond Future	135.91	135.9134	135.9130	135.9134	0.00
08/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	923	1	1	1	0.00
08/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	913	1	1	1	0.00
08/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	903	1	1	1	0.00
08/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
08/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
08/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
08/09/2015	R211 On 04-February-16			Bond Future	136.52	136.5208	136.5200	136.5208	1,120.00
08/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2470	2	2	2	0.00
08/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2490	2	2	2	0.00
08/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2480	2	2	2	0.00
08/09/2015	R212 On 05-November-15			Bond Future	141.19	141.5975	141.1859	141.5975	928.00
08/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4814	4	5	4	0.00
08/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4824	4	5	4	0.00
08/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4804	4	5	4	0.00
08/09/2015	R212 On 04-February-16			Bond Future	141.72	142.1355	141.7165	142.1355	0.00
08/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4284	4	4	4	0.00
08/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4294	4	4	4	0.00
08/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4274	4	4	4	0.00
08/09/2015	R213 On 05-November-15			Bond Future	8.96	84.4511	85.1950	84.4511	21,426.00
08/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	25	0	0	0	0.00
08/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	28	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
08/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	27	0	0	0	0.00
08/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9617	10	10	10	0.00
08/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9451	10	9	10	0.00
08/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9534	10	10	10	0.00
08/09/2015	R213 On 04-February-16			Bond Future	9.02	85.8770	86.6331	85.8770	450.00
08/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1871	2	2	2	0.00
08/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1900	2	2	2	0.00
08/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1843	2	2	2	0.00
08/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3874	4	4	4	0.00
08/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3829	4	4	4	0.00
08/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3920	4	4	4	0.00
08/09/2015	R213 On 05-May-16			Bond Future	9.07	83.8575	84.6260	83.8575	0.00
08/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2442	2	2	2	0.00
08/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2471	2	2	2	0.00
08/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2500	2	2	2	0.00
08/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4817	5	5	5	0.00
08/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4773	5	5	5	0.00
08/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4863	5	5	5	0.00
08/09/2015	R214 On 05-November-15			Bond Future	9.05	75.1354	76.0466	75.1354	11,693.00
08/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	60	0	0	0	0.00
08/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	65	0	0	0	0.00
08/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	62	0	0	0	0.00
08/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9193	10	9	10	0.00
08/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	9102	10	9	10	0.00
08/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	9011	10	9	10	0.00
08/09/2015	R214 On 04-February-16			Bond Future	9.11	76.4040	77.3303	76.4040	4,620.00
08/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	430	0	0	0	0.00
08/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	441	0	0	0	0.00
08/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	421	0	0	0	0.00
08/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9797	11	10	11	0.00
08/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9880	11	10	11	0.00
08/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9964	11	10	11	0.00
08/09/2015	R214 On 05-May-16			Bond Future	9.15	74.4693	75.4112	74.4693	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
08/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3280	3	3	3	0.00
08/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3351	3	3	3	0.00
08/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3315	3	3	3	0.00
08/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4502	5	5	5	0.00
08/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4460	5	4	5	0.00
08/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4546	5	5	5	0.00
08/09/2015	R248 On 05-November-15			Bond Future	9.11	96.7900	97.9588	96.7900	48,592.00
08/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12492	14	12	14	0.00
08/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12368	14	12	14	0.00
08/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	12245	13	12	13	0.00
08/09/2015	R248 On 04-February-16			Bond Future	9.17	98.4243	99.6124	98.4243	250.00
08/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1682	3	2	3	0.00
08/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1580	3	2	3	0.00
08/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	1784	3	2	3	0.00
08/09/2015	R248 On 05-May-16			Bond Future	9.21	95.7411	96.9491	95.7411	0.00
08/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
08/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	2122	3	2	3	0.00
08/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	2224	3	2	3	0.00
08/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	2020	3	2	3	0.00