



Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/10/2015 TO: 27/10/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	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
27/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	2025 On 05-November-15			Bond Future	123.65	123.9341	123.6477	123.9341	625.00
27/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	638	1	1	1	0.00
27/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	658	1	1	1	0.00
27/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	648	1	1	1	0.00
27/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2025 On 04-February-16			Bond Future	124.47	124.7653	124.4730	124.7653	0.00
27/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1517	1	2	1	0.00
27/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1527	1	2	1	0.00
27/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1537	1	2	1	0.00
27/10/2015	2030 On 05-November-15			Bond Future	8.80	96.0156	95.7516	96.0156	9,973.00
27/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	2363	2	2	2	0.00
27/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	2284	2	2	2	0.00
27/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	2443	2	2	2	0.00
27/10/2015	2030 On 04-February-16			Bond Future	8.87	93.5903	93.3213	93.5903	1,170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	891	1	1	1	0.00
27/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	967	1	1	1	0.00
27/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	815	1	1	1	0.00
27/10/2015	2032 On 05-November-15			Bond Future	8.90	95.6976	95.3737	95.6976	2,982.00
27/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	7797	7	8	7	0.00
27/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	7889	8	8	8	0.00
27/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	7706	7	8	7	0.00
27/10/2015	2032 On 04-February-16			Bond Future	8.96	97.2735	96.9436	97.2735	0.00
27/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	2234	2	2	2	0.00
27/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	2150	2	2	2	0.00
27/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	2067	2	2	2	0.00
27/10/2015	2032 On 05-May-16			Bond Future	9.01	94.8279	94.4912	94.8279	0.00
27/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	199	0	0	0	0.00
27/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	39	0	0	0	0.00
27/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	119	0	0	0	0.00
27/10/2015	2033 On 05-November-15			Bond Future	102.92	102.8954	102.9170	102.8954	0.00
27/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	517	0	1	0	0.00
27/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	527	1	1	1	0.00
27/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	507	0	1	0	0.00
27/10/2015	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
27/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2033 On 04-February-16			Bond Future	104.62	104.5985	104.6195	104.5985	0.00
27/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	2210	2	2	2	0.00
27/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	2220	2	2	2	0.00
27/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	2230	2	2	2	0.00
27/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2033 On 05-May-16			Bond Future	105.48	105.4584	105.4791	105.4584	0.00
27/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	3079	3	3	3	0.00
27/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	3069	3	3	3	0.00
27/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	3089	3	3	3	0.00
27/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2037 On 05-November-15			Bond Future	9.09	97.2421	96.8437	97.2421	49,704.00
27/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	10559	10	11	10	0.00
27/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	10664	10	11	10	0.00
27/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	10454	10	10	10	0.00
27/10/2015	2037 On 04-February-16			Bond Future	9.15	94.5866	94.1811	94.5866	2,168.00
27/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	3642	3	4	3	0.00
27/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	3548	3	4	3	0.00
27/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	3735	3	4	3	0.00
27/10/2015	2037 On 05-May-16			Bond Future	9.21	96.2516	95.8379	96.2516	0.00
27/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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27/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	1815	1	2	1	0.00
27/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	1905	1	2	1	0.00
27/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	1725	1	2	1	0.00
27/10/2015	2038 On 05-November-15			Bond Future	127.90	127.8752	127.9021	127.8752	5,673.00
27/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	6108	6	6	6	0.00
27/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	6098	6	6	6	0.00
27/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	6088	6	6	6	0.00
27/10/2015	2038 On 04-February-16			Bond Future	128.65	128.6190	128.6452	128.6190	2,381.00
27/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	2355	2	2	2	0.00
27/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	2365	2	2	2	0.00
27/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	2345	2	2	2	0.00
27/10/2015	2044 On 05-November-15			Bond Future	9.16	98.7870	98.3049	98.7870	17,364.00
27/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	9540	9	10	9	0.00
27/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	9427	9	9	9	0.00
27/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	9654	9	10	9	0.00
27/10/2015	2044 On 04-February-16			Bond Future	9.22	96.0318	95.5410	96.0318	1,532.00
27/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	2030	2	2	2	0.00
27/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	2229	2	2	2	0.00
27/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	2130	2	2	2	0.00

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27/10/2015	2044 On 05-May-16			Bond Future	9.27	97.7221	97.2218	97.7221	0.00
27/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	2523	2	3	2	0.00
27/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	2722	2	3	2	0.00
27/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	2622	2	3	2	0.00
27/10/2015	2046 On 05-November-15			Bond Future	127.23	127.6193	127.2297	127.6193	6,943.00
27/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	5770	5	6	5	0.00
27/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	5760	5	6	5	0.00
27/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	5780	5	6	5	0.00
27/10/2015	2046 On 04-February-16			Bond Future	129.33	129.7317	129.3344	129.7317	0.00
27/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	1344	2	1	2	0.00
27/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	1324	2	1	2	0.00
27/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	1334	2	1	2	0.00
27/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
27/10/2015	2050 On 05-November-15			Bond Future	135.09	135.0651	135.0940	135.0651	4,198.00
27/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	9906	10	10	10	0.00
27/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	9916	10	10	10	0.00
27/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	9896	10	10	10	0.00
27/10/2015	2050 On 04-February-16			Bond Future	135.80	135.7721	135.8002	135.7721	1,233.00
27/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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27/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	2210	2	2	2	0.00
27/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	2200	2	2	2	0.00
27/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	2190	2	2	2	0.00
27/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	AL37 On 05-November-15			Index Future	468.44	468.8150	468.4440	468.8150	3.00
27/10/2015	AL37 On 04-February-16			Index Future	476.15	476.5330	476.1520	476.5330	0.00
27/10/2015	AL7T On 05-November-15			Index Future	548.42	549.5320	548.4150	549.5320	1.00
27/10/2015	AL7T On 04-February-16			Index Future	557.44	558.5780	557.4400	558.5780	0.00
27/10/2015	ALBI On 05-November-15			Index Future	499.24	500.6160	499.2370	500.6160	377.00
27/10/2015	ALBI On 04-February-16			Index Future	507.45	508.8570	507.4520	508.8570	228.00
27/10/2015	ALBI On 05-May-16			Index Future	516.37	517.8000	516.3650	517.8000	0.00
27/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C040 On 06-October-15			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
27/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C226 On 25-January-23			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
27/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2015	EL28 On 05-November-15			Bond Future	126.66	126.7693	126.6610	126.7693	0.00
27/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	339	0	0	0	0.00
27/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	349	0	0	0	0.00
27/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	329	0	0	0	0.00
27/10/2015	EL28 On 04-February-16			Bond Future	128.76	128.8675	128.7564	128.8675	0.00
27/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	244	0	0	0	0.00
27/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	254	0	0	0	0.00
27/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	234	0	0	0	0.00
27/10/2015	ES33 On 05-November-15			Bond Future	9.94	81.2309	80.9217	81.2309	6,561.00
27/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	ES33 On 05-November-15	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
27/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7012	7	7	7	0.00
27/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7091	7	7	7	0.00
27/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6932	7	7	7	0.00
27/10/2015	ES33 On 04-February-16			Bond Future	10.04	82.5686	82.2538	82.5686	0.00
27/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	251	0	0	0	0.00
27/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	182	0	0	0	0.00
27/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	320	0	0	0	0.00
27/10/2015	ES33 On 05-May-16			Bond Future	10.12	80.2309	79.9097	80.2309	0.00
27/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	881	1	1	1	0.00
27/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	744	0	1	0	0.00
27/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	812	0	1	0	0.00
27/10/2015	GOVI On 05-November-15			GOVI	496.65	497.8210	496.6470	497.8210	400.00
27/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
27/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
27/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
27/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	333530	32	33	32	0.00
27/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	333630	32	33	32	0.00
27/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	333430	32	33	32	0.00
27/10/2015	GOVI On 04-February-16			GOVI	504.82	506.0160	504.8200	506.0160	76.00
27/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
27/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
27/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
27/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	71700	6	7	6	0.00
27/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	71900	6	7	6	0.00
27/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	71800	6	7	6	0.00
27/10/2015	GOVI On 05-May-16			GOVI	513.69	514.9090	513.6860	514.9090	0.00
27/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
27/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
27/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	43040	3	4	3	0.00
27/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	43140	3	4	3	0.00
27/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	43240	3	4	3	0.00
27/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/10/2015	IGOV On 05-November-15			Index Future	234.02	234.1510	234.0180	234.1510	915.00
27/10/2015	IGOV On 04-February-16			Index Future	237.89	238.0250	237.8880	238.0250	138.00
27/10/2015	IGOV On 05-May-16			Index Future	242.09	242.2270	242.0850	242.2270	0.00
27/10/2015	ILBI On 05-November-15			Index Future	634.73	635.0600	634.7250	635.0600	0.00
27/10/2015	ILBI On 04-February-16			Index Future	645.51	645.8500	645.5080	645.8500	161.00
27/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.73	99.6945	99.7313	99.6945	0.00
27/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.69	99.6086	99.6884	99.6086	0.00
27/10/2015	IS05 On 17-December-20			Interest Rate Swap	99.06	98.8259	99.0553	98.8259	0.00
27/10/2015	IS10 On 17-December-25			Interest Rate Swap	100.54	100.3403	100.5404	100.3403	0.00
27/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
27/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
27/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	0.00
27/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	2,000.00
27/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
27/10/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.57	93.4300	93.4300	93.4300	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
27/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
27/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	92.9500	92.9500	0.00
27/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
27/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
27/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
27/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
27/10/2015	R023 On 05-November-15			Bond Future	8.09	99.7625	99.6317	99.7625	12,570.00
27/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	258	0	0	0	0.00
27/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	240	0	0	0	0.00
27/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	223	0	0	0	0.00
27/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	747	1	1	1	0.00
27/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	784	1	1	1	0.00
27/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	711	1	1	1	0.00
27/10/2015	R023 On 04-February-16			Bond Future	8.16	101.4055	101.2719	101.4055	1,675.00
27/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	990	1	1	1	0.00
27/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1032	1	1	1	0.00
27/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1011	1	1	1	0.00
27/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1904	2	2	2	0.00
27/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1872	2	2	2	0.00
27/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1841	2	2	2	0.00
27/10/2015	R023 On 05-May-16			Bond Future	8.21	99.2610	99.1240	99.2610	0.00
27/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2111	2	2	2	0.00
27/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2084	2	2	2	0.00
27/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2058	2	2	2	0.00
27/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1885	2	2	2	0.00
27/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1909	2	2	2	0.00
27/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1861	2	2	2	0.00
27/10/2015	R186 On 05-November-15			Bond Future	8.38	119.4771	119.2059	119.4771	34,887.00
27/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	266	0	0	0	0.00
27/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	997	1	1	1	200.00
27/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	2907	3	3	3	0.00
27/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	227	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
27/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	0	0	0	0	169.00
27/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	4	0	0	0	674.00
27/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	573	1	1	1	843.00
27/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	25	0	0	0	200.00
27/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	3641	4	4	4	0.00
27/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	4753	5	5	5	0.00
27/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	1	0	0	0	1,200.00
27/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	287	0	0	0	0.00
27/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	310	0	0	0	0.00
27/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	1259	1	1	1	650.00
27/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	1550	2	2	2	0.00
27/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1481	1	1	1	1,090.00
27/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	4181	4	4	4	0.00
27/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	5258	5	5	5	0.00
27/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	435	0	0	0	6,308.00
27/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	33	0	0	0	10,200.00
27/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1361	1	1	1	0.00
27/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	796	1	1	1	9,430.00
27/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	1246	1	1	1	0.00
27/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	307	0	0	0	4,666.00
27/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	210	0	0	0	4,667.00
27/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	11	0	0	0	2,283.00
27/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1303	1	1	1	8,650.00
27/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	5091	5	5	5	0.00
27/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	3054	3	3	3	0.00
27/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	1	0	0	0	2,600.00
27/10/2015	R186 On 04-February-16			Bond Future	8.44	116.1474	115.8709	116.1474	6,127.00
27/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	3568	4	4	4	0.00
27/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	215	0	0	0	0.00
27/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	208	0	0	0	0.00
27/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	202	0	0	0	0.00
27/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	7777	8	8	8	0.00
27/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1221	1	1	1	6,695.00
27/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	7700	7	8	7	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
27/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	7854	8	8	8	0.00
27/10/2015	R186 On 05-May-16			Bond Future	8.49	118.1909	117.9083	118.1909	0.00
27/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	2535	3	3	3	0.00
27/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	2569	3	3	3	0.00
27/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	2500	3	3	3	0.00
27/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	693	1	1	1	0.00
27/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3714	4	4	4	0.00
27/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3630	3	4	3	0.00
27/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	8011	8	8	8	0.00
27/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3672	4	4	4	0.00
27/10/2015	R186 On 04-August-16			Bond Future	8.54	115.0090	114.7211	115.0090	0.00
27/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	3473	4	3	4	0.00
27/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	3545	4	4	4	0.00
27/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	3509	4	4	4	0.00
27/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3838	4	4	4	0.00
27/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3800	4	4	4	0.00
27/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3762	4	4	4	0.00
27/10/2015	R197 On 05-November-15			Bond Future	296.42	296.4581	296.4195	296.4581	927.00
27/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	1429	1	1	1	0.00
27/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	1409	1	1	1	0.00
27/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	1419	1	1	1	0.00
27/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
27/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
27/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
27/10/2015	R197 On 04-February-16			Bond Future	294.97	295.0109	294.9694	295.0109	3.00
27/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	2021	2	2	2	0.00
27/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	2041	2	2	2	0.00
27/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	2031	2	2	2	0.00
27/10/2015	R202 On 05-November-15			Bond Future	242.69	242.8079	242.6895	242.8079	52,239.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	3300	3	3	3	0.00
27/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	3320	3	3	3	0.00
27/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	3310	3	3	3	0.00
27/10/2015	R202 On 04-February-16			Bond Future	243.33	243.4517	243.3295	243.4517	1,661.00
27/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	3340	3	3	3	0.00
27/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	3320	3	3	3	0.00
27/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	3330	3	3	3	0.00
27/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
27/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
27/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
27/10/2015	R203 On 05-November-15			Bond Future	7.02	103.4100	103.3498	103.4100	15,930.00
27/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1784	2	2	2	0.00
27/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1801	2	2	2	0.00
27/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1766	2	2	2	0.00
27/10/2015	R203 On 04-February-16			Bond Future	7.08	105.1130	105.0511	105.1130	4,683.00
27/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	386	0	0	0	0.00
27/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	406	0	0	0	0.00
27/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	396	0	0	0	0.00
27/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	152	0	0	0	0.00
27/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	147	0	0	0	0.00
27/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	142	0	0	0	0.00
27/10/2015	R203 On 05-May-16			Bond Future	7.07	102.7927	102.7287	102.7927	0.00
27/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	554	1	1	1	0.00
27/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	538	1	1	1	0.00
27/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	546	1	1	1	0.00
27/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	325	0	0	0	0.00
27/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	315	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
27/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	320	0	0	0	0.00
27/10/2015	R204 On 05-November-15			Bond Future	7.38	104.8556	104.7880	104.8556	18,430.00
27/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3186	3	3	3	0.00
27/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3157	3	3	3	0.00
27/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3214	3	3	3	0.00
27/10/2015	R204 On 04-February-16			Bond Future	7.45	102.5463	102.4769	102.5463	7,238.00
27/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	623	1	1	1	0.00
27/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	609	1	1	1	0.00
27/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	595	1	1	1	0.00
27/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	478	0	0	0	0.00
27/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	490	0	0	0	0.00
27/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	467	0	0	0	0.00
27/10/2015	R204 On 05-May-16			Bond Future	7.48	104.3503	104.2786	104.3503	0.00
27/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1195	1	1	1	0.00
27/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1180	1	1	1	0.00
27/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1165	1	1	1	0.00
27/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	551	1	1	1	0.00
27/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	543	1	1	1	0.00
27/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	560	1	1	1	0.00
27/10/2015	R207 On 05-November-15			Bond Future	7.67	100.9001	100.8327	100.9001	40,817.00
27/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	416	0	0	0	0.00
27/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	462	1	0	1	0.00
27/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	439	0	0	0	0.00
27/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	74	0	0	0	19.00
27/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	37	0	0	0	53.00
27/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	171	0	0	0	0.00
27/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	877	1	1	1	0.00
27/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	147	0	0	0	0.00
27/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	668	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
27/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	158	0	0	0	0.00
27/10/2015	R207 On 04-February-16			Bond Future	7.74	98.9205	98.8512	98.9205	6,169.00
27/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	222	0	0	0	43.00
27/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	424	0	0	0	0.00
27/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	447	0	0	0	0.00
27/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	436	0	0	0	19.00
27/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1237	1	1	1	0.00
27/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1215	1	1	1	0.00
27/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1259	1	1	1	0.00
27/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1794	2	2	2	0.00
27/10/2015	R207 On 05-May-16			Bond Future	7.79	100.6611	100.5895	100.6611	0.00
27/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1257	1	1	1	0.00
27/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1223	1	1	1	0.00
27/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	808	1	1	1	43.00
27/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1240	1	1	1	0.00
27/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1058	1	1	1	0.00
27/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1044	1	1	1	0.00
27/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1533	1	2	1	0.00
27/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1073	1	1	1	0.00
27/10/2015	R207 On 04-August-16			Bond Future	7.84	98.8224	98.7494	98.8224	0.00
27/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1544	2	2	2	0.00
27/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1577	2	2	2	0.00
27/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1561	2	2	2	0.00
27/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1116	1	1	1	0.00
27/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1104	1	1	1	0.00
27/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1091	1	1	1	0.00
27/10/2015	R208 On 05-November-15			Bond Future	7.86	96.0296	95.9273	96.0296	39,545.00
27/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2544	3	3	3	0.00
27/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	152	0	0	0	0.00
27/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	165	0	0	0	0.00
27/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	140	0	0	0	0.00
27/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	0	0	0	0	2,200.00
27/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	633	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
27/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	603	1	1	1	0.00
27/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	663	1	1	1	0.00
27/10/2015	R208 On 04-February-16			Bond Future	7.93	97.6111	97.5064	97.6111	1,200.00
27/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	678	1	1	1	0.00
27/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	662	1	1	1	0.00
27/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	694	1	1	1	0.00
27/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1444	1	1	1	0.00
27/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1419	1	1	1	0.00
27/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1395	1	1	1	0.00
27/10/2015	R208 On 05-May-16			Bond Future	7.98	95.9270	95.8195	95.9270	0.00
27/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1473	2	1	2	0.00
27/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1493	2	1	2	0.00
27/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1513	2	2	2	0.00
27/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1421	1	1	1	0.00
27/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1403	1	1	1	0.00
27/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1440	1	1	1	0.00
27/10/2015	R209 On 05-November-15			Bond Future	9.01	75.4859	75.1548	75.4859	24,624.00
27/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	1907	2	2	2	0.00
27/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	8	0	0	0	900.00
27/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	666	1	1	1	0.00
27/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	1391	2	1	2	0.00
27/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	8079	8	8	8	0.00
27/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	140	0	0	0	900.00
27/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	3920	4	4	4	0.00
27/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	721	1	1	1	500.00
27/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	8166	8	8	8	0.00
27/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	7993	8	8	8	0.00
27/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	272	0	0	0	0.00
27/10/2015	R209 On 04-February-16			Bond Future	9.07	76.7291	76.3920	76.7291	3,406.00
27/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	1287	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
27/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	1339	1	1	1	0.00
27/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	1313	1	1	1	0.00
27/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	4258	5	4	5	0.00
27/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3631	3	4	3	0.00
27/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3733	4	4	4	0.00
27/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	1034	1	1	1	2,200.00
27/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3682	3	4	3	0.00
27/10/2015	R209 On 05-May-16			Bond Future	9.11	74.9297	74.5859	74.9297	0.00
27/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	2768	3	3	3	0.00
27/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	2802	3	3	3	0.00
27/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	2734	3	3	3	0.00
27/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3602	3	4	3	0.00
27/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3562	3	4	3	0.00
27/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3643	3	4	3	0.00
27/10/2015	R210 On 05-November-15			Bond Future	181.31	181.4620	181.3057	181.4620	2,889.00
27/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	704	1	1	1	0.00
27/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	694	1	1	1	0.00
27/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	684	1	1	1	0.00
27/10/2015	R210 On 04-February-16			Bond Future	184.31	184.4656	184.3050	184.4656	0.00
27/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	695	1	1	1	0.00
27/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	705	1	1	1	0.00
27/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	685	1	1	1	0.00
27/10/2015	R211 On 05-November-15			Bond Future	136.42	136.3914	136.4173	136.3914	0.00
27/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1427	1	1	1	0.00
27/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1417	1	1	1	0.00
27/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1407	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
27/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
27/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
27/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
27/10/2015	R211 On 04-February-16			Bond Future	136.98	136.9551	136.9802	136.9551	1,120.00
27/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2010	2	2	2	0.00
27/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2030	2	2	2	0.00
27/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2020	2	2	2	0.00
27/10/2015	R212 On 05-November-15			Bond Future	142.31	142.3639	142.3115	142.3639	1,928.00
27/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	3688	4	4	4	0.00
27/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	3698	4	4	4	0.00
27/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3678	4	4	4	0.00
27/10/2015	R212 On 04-February-16			Bond Future	142.81	142.8611	142.8066	142.8611	0.00
27/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3193	3	3	3	0.00
27/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3203	3	3	3	0.00
27/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3183	3	3	3	0.00
27/10/2015	R213 On 05-November-15			Bond Future	8.86	86.1982	85.9442	86.1982	21,426.00
27/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	8843	9	9	9	0.00
27/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	8674	8	9	8	0.00
27/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	8758	9	9	9	0.00
27/10/2015	R213 On 04-February-16			Bond Future	8.92	87.6178	87.3590	87.6178	2,178.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	1637	2	2	2	0.00
27/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	1668	2	2	2	0.00
27/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	1607	2	2	2	0.00
27/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2914	3	3	3	0.00
27/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2870	3	3	3	0.00
27/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2958	3	3	3	0.00
27/10/2015	R213 On 05-May-16			Bond Future	8.97	85.6110	85.3468	85.6110	0.00
27/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2317	2	2	2	0.00
27/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	2347	2	2	2	0.00
27/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	2378	3	2	3	0.00
27/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3973	4	4	4	0.00
27/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3930	4	4	4	0.00
27/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	4016	4	4	4	0.00
27/10/2015	R214 On 05-November-15			Bond Future	9.07	76.2925	75.9053	76.2925	16,945.00
27/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	9275	9	9	9	0.00
27/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	9181	9	9	9	0.00
27/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	9087	9	9	9	0.00
27/10/2015	R214 On 04-February-16			Bond Future	9.13	77.5490	77.1549	77.5490	8,326.00
27/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	167	0	0	0	0.00
27/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	173	0	0	0	0.00
27/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	162	0	0	0	0.00
27/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	9705	9	10	9	0.00
27/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	9793	9	10	9	0.00
27/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	9881	10	10	10	0.00
27/10/2015	R214 On 05-May-16			Bond Future	9.18	75.6184	75.2167	75.6184	0.00
27/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	2692	3	3	3	0.00
27/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	2760	3	3	3	0.00
27/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	2726	3	3	3	0.00
27/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	4108	4	4	4	0.00
27/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	4063	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
27/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	4153	4	4	4	0.00
27/10/2015	R248 On 05-November-15			Bond Future	9.14	98.1813	97.6357	98.1813	48,246.00
27/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	12815	12	13	12	0.00
27/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	12691	12	13	12	0.00
27/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	12568	12	13	12	0.00
27/10/2015	R248 On 04-February-16			Bond Future	9.20	99.7983	99.2429	99.7983	19,558.00
27/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	2051	1	2	1	0.00
27/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	1949	1	2	1	0.00
27/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	2153	2	2	2	0.00
27/10/2015	R248 On 05-May-16			Bond Future	9.25	97.1187	96.5527	97.1187	0.00
27/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
27/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	2518	2	3	2	0.00
27/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	2620	2	3	2	0.00
27/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	2416	2	2	2	0.00