



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: 10/09/2015 TO: 10/09/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	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
10/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	2025 On 05-November-15			Bond Future	122.58	122.5735	122.5753	122.5735	544.00
10/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	415	0	0	0	0.00
10/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	425	0	0	0	0.00
10/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	435	0	0	0	0.00
10/09/2015	2025 On 04-February-16			Bond Future	123.43	123.4271	123.4270	123.4271	0.00
10/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2563	3	3	3	0.00
10/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2573	3	3	3	0.00
10/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2583	3	3	3	0.00
10/09/2015	2030 On 05-November-15			Bond Future	8.91	95.1101	94.9224	95.1101	9,973.00
10/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	3192	3	3	3	0.00
10/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	3113	3	3	3	0.00
10/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3272	3	3	3	0.00
10/09/2015	2030 On 04-February-16			Bond Future	8.98	92.7072	92.5150	92.7072	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
10/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1697	2	2	2	0.00
10/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1774	2	2	2	0.00
10/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1621	1	2	1	0.00
10/09/2015	2032 On 05-November-15			Bond Future	9.00	94.7688	94.5683	94.7688	1,579.00
10/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8603	8	9	8	0.00
10/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8695	8	9	8	0.00
10/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8511	8	9	8	0.00
10/09/2015	2032 On 04-February-16			Bond Future	9.06	96.3669	96.1617	96.3669	0.00
10/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	3016	3	3	3	0.00
10/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	2932	3	3	3	0.00
10/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2849	3	3	3	0.00
10/09/2015	2032 On 05-May-16			Bond Future	9.11	93.9241	93.7163	93.9241	0.00
10/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	974	1	1	1	0.00
10/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	814	1	1	1	0.00
10/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	894	1	1	1	0.00
10/09/2015	2033 On 05-November-15			Bond Future	102.87	102.8694	102.8713	102.8694	100.00
10/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	471	0	0	0	0.00
10/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	481	0	0	0	0.00
10/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	461	0	0	0	0.00
10/09/2015	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
10/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
10/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
10/09/2015	2033 On 04-February-16			Bond Future	104.61	104.6124	104.6126	104.6124	0.00
10/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2203	2	2	2	0.00
10/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2213	2	2	2	0.00
10/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2223	2	2	2	0.00
10/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
10/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
10/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
10/09/2015	2033 On 05-May-16			Bond Future	105.49	105.4911	105.4924	105.4911	0.00
10/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3092	3	3	3	0.00
10/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3082	3	3	3	0.00
10/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3102	3	3	3	0.00
10/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
10/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
10/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
10/09/2015	2037 On 05-November-15			Bond Future	9.07	97.1001	96.9693	97.1001	51,105.00
10/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10433	10	10	10	0.00
10/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10539	10	11	10	0.00
10/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10328	10	10	10	0.00
10/09/2015	2037 On 04-February-16			Bond Future	9.13	94.4803	94.3459	94.4803	370.00
10/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3477	3	3	3	0.00
10/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3383	3	3	3	0.00
10/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3571	3	4	3	0.00
10/09/2015	2037 On 05-May-16			Bond Future	9.18	96.1621	96.0263	96.1621	0.00
10/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	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
10/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1626	1	2	1	0.00
10/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1716	2	2	2	0.00
10/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1536	1	2	1	0.00
10/09/2015	2038 On 05-November-15			Bond Future	124.65	125.7448	124.6460	125.7448	7,020.00
10/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	9364	8	9	8	0.00
10/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	9354	8	9	8	0.00
10/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	9344	8	9	8	0.00
10/09/2015	2038 On 04-February-16			Bond Future	125.38	126.4993	125.3800	126.4993	0.00
10/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	5620	5	6	5	0.00
10/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	5630	5	6	5	0.00
10/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	5610	4	6	4	0.00
10/09/2015	2044 On 05-November-15			Bond Future	9.10	98.9436	98.8502	98.9436	17,486.00
10/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	8995	9	9	9	0.00
10/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	8881	9	9	9	0.00
10/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9109	9	9	9	0.00
10/09/2015	2044 On 04-February-16			Bond Future	9.16	96.2298	96.1333	96.2298	0.00
10/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1438	1	1	1	0.00
10/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	1637	2	2	2	0.00
10/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	1537	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
10/09/2015	2044 On 05-May-16			Bond Future	9.20	97.9427	97.8456	97.9427	0.00
10/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	1899	2	2	2	0.00
10/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2098	2	2	2	0.00
10/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	1999	2	2	2	0.00
10/09/2015	2046 On 05-November-15			Bond Future	124.62	125.7143	124.6221	125.7143	6,432.00
10/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8378	7	8	7	0.00
10/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8368	7	8	7	0.00
10/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8388	7	8	7	0.00
10/09/2015	2046 On 04-February-16			Bond Future	126.73	127.8444	126.7319	127.8444	0.00
10/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	1278	0	1	0	0.00
10/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	1268	0	1	0	0.00
10/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	1258	0	1	0	0.00
10/09/2015	2050 On 05-November-15			Bond Future	132.61	132.6115	132.6146	132.6115	4,911.00
10/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12385	12	12	12	0.00
10/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12395	12	12	12	0.00
10/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12375	12	12	12	0.00
10/09/2015	2050 On 04-February-16			Bond Future	133.32	133.3219	133.3231	133.3219	0.00
10/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	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
10/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4687	5	5	5	0.00
10/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4677	5	5	5	0.00
10/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4667	5	5	5	0.00
10/09/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	AL37 On 05-November-15			Index Future	462.30	462.9550	462.3030	462.9550	3.00
10/09/2015	AL37 On 04-February-16			Index Future	470.09	470.7610	470.0910	470.7610	0.00
10/09/2015	AL7T On 05-November-15			Index Future	542.38	543.4320	542.3780	543.4320	1.00
10/09/2015	AL7T On 04-February-16			Index Future	551.52	552.5960	551.5150	552.5960	0.00
10/09/2015	ALBI On 05-November-15			Index Future	496.07	496.8270	496.0710	496.8270	456.00
10/09/2015	ALBI On 04-February-16			Index Future	504.43	505.2040	504.4280	505.2040	146.00
10/09/2015	ALBI On 05-May-16			Index Future	513.40	514.1860	513.4020	514.1860	0.00
10/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	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
10/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
10/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	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
10/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
10/09/2015	EL28 On 05-November-15			Bond Future	124.37	124.8432	124.3749	124.8432	0.00
10/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2625	2	3	2	0.00
10/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2635	2	3	2	0.00
10/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2615	2	3	2	0.00
10/09/2015	EL28 On 04-February-16			Bond Future	126.48	126.9587	126.4805	126.9587	0.00
10/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2519	2	3	2	0.00
10/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2529	2	3	2	0.00
10/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2509	2	3	2	0.00
10/09/2015	ES33 On 05-November-15			Bond Future	9.98	80.7650	80.6655	80.7650	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
10/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7268	7	7	7	0.00
10/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7347	7	7	7	0.00
10/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7189	7	7	7	0.00
10/09/2015	ES33 On 04-February-16			Bond Future	10.07	82.1268	82.0244	82.1268	0.00
10/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	480	0	0	0	0.00
10/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	411	0	0	0	0.00
10/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	549	0	1	0	0.00
10/09/2015	ES33 On 05-May-16			Bond Future	10.15	79.7971	79.6937	79.7971	0.00
10/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1097	1	1	1	0.00
10/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	960	1	1	1	0.00
10/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1028	1	1	1	0.00
10/09/2015	GOVI On 05-November-15			GOVI	492.72	493.4890	492.7240	493.4890	445.00
10/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
10/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
10/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
10/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	372760	37	37	37	0.00
10/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	372860	37	37	37	0.00
10/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	372660	37	37	37	0.00
10/09/2015	GOVI On 04-February-16			GOVI	501.03	501.8100	501.0250	501.8100	26.00
10/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
10/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
10/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
10/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	109650	10	11	10	0.00
10/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	109850	10	11	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	109750	10	11	10	0.00
10/09/2015	GOVI On 05-May-16			GOVI	509.94	510.7320	509.9380	510.7320	0.00
10/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
10/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
10/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
10/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	80520	7	8	7	0.00
10/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	80620	7	8	7	0.00
10/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	80720	7	8	7	0.00
10/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
10/09/2015	IGOV On 05-November-15			Index Future	230.40	231.1980	230.3990	231.1980	969.00
10/09/2015	IGOV On 04-February-16			Index Future	234.30	235.1150	234.2990	235.1150	82.00
10/09/2015	IGOV On 05-May-16			Index Future	238.49	239.3130	238.4850	239.3130	0.00
10/09/2015	ILBI On 05-November-15			Index Future	624.72	626.8560	624.7210	626.8560	0.00
10/09/2015	ILBI On 04-February-16			Index Future	635.40	637.5760	635.4040	637.5760	160.00
10/09/2015	IS01 On 19-December-16			Interest Rate Swap	100.05	100.0323	100.0464	100.0323	0.00
10/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.34	100.3119	100.3364	100.3119	0.00
10/09/2015	IS05 On 17-December-20			Interest Rate Swap	100.24	100.1542	100.2433	100.1542	0.00
10/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.76	101.5968	101.7635	101.5968	0.00
10/09/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
10/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
10/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
10/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
10/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
10/09/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	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
10/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	0.00
10/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.54	93.4600	93.4600	93.4600	0.00
10/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.64	93.3600	93.3600	93.3600	0.00
10/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.71	93.2900	93.2900	93.2900	0.00
10/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	2,000.00
10/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.88	93.1200	93.1200	93.1200	0.00
10/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.18	92.8200	92.8200	92.8200	0.00
10/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
10/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.62	92.3800	92.3800	92.3800	0.00
10/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.77	92.2300	92.2300	92.2300	0.00
10/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.91	92.0900	92.0900	92.0900	0.00
10/09/2015	R023 On 05-November-15			Bond Future	8.39	98.2326	98.0476	98.2326	14,866.00
10/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	406	0	0	0	0.00
10/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	393	0	0	0	0.00
10/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	381	0	0	0	0.00
10/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2485	2	2	2	0.00
10/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2526	2	3	2	0.00
10/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2444	2	2	2	0.00
10/09/2015	R023 On 04-February-16			Bond Future	8.47	99.8890	99.6994	99.8890	1,050.00
10/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	759	1	1	1	0.00
10/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	789	1	1	1	0.00
10/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	774	1	1	1	0.00
10/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3245	3	3	3	0.00
10/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3208	3	3	3	0.00
10/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	3170	3	3	3	0.00
10/09/2015	R023 On 05-May-16			Bond Future	8.53	97.7370	97.5451	97.7370	0.00
10/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1651	2	2	2	0.00
10/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1630	2	2	2	0.00
10/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1609	2	2	2	0.00
10/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	3010	3	3	3	0.00
10/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	3040	3	3	3	0.00
10/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2980	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
10/09/2015	R186 On 05-November-15			Bond Future	8.52	118.3442	118.1112	118.3442	32,754.00
10/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1515	2	2	2	200.00
10/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2816	3	3	3	0.00
10/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	884	1	1	1	0.00
10/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	835	1	1	1	0.00
10/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	150	0	0	0	169.00
10/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	253	0	0	0	674.00
10/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1187	1	1	1	843.00
10/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	420	0	0	0	200.00
10/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3341	4	3	4	0.00
10/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4194	4	4	4	0.00
10/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	909	1	1	1	0.00
10/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	163	0	0	0	1,200.00
10/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	934	1	1	1	0.00
10/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1699	2	2	2	650.00
10/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1898	2	2	2	0.00
10/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	3184	3	3	3	1,090.00
10/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5525	5	6	5	0.00
10/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6502	6	7	6	0.00
10/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	2048	2	2	2	6,308.00
10/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	1037	1	1	1	10,200.00
10/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	3074	3	3	3	0.00
10/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2504	2	3	2	9,430.00
10/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2965	3	3	3	0.00
10/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1841	2	2	2	4,666.00
10/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1653	2	2	2	4,667.00
10/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	3019	3	3	3	8,650.00
10/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	805	1	1	1	2,283.00
10/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6348	6	6	6	0.00
10/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	4544	4	5	4	0.00
10/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	537	1	1	1	2,600.00
10/09/2015	R186 On 04-February-16			Bond Future	8.58	115.0416	114.8029	115.0416	5,365.00
10/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3441	4	3	4	0.00
10/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	367	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
10/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	359	0	0	0	0.00
10/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	350	0	0	0	0.00
10/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8995	9	9	9	0.00
10/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	2162	2	2	2	6,700.00
10/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8920	9	9	9	0.00
10/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	9071	9	9	9	0.00
10/09/2015	R186 On 05-May-16			Bond Future	8.63	117.0887	116.8471	117.0887	0.00
10/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2534	3	3	3	0.00
10/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2565	3	3	3	0.00
10/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2503	3	3	3	0.00
10/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	822	1	1	1	0.00
10/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4778	5	5	5	0.00
10/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4687	5	5	5	0.00
10/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	9202	9	9	9	0.00
10/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4733	5	5	5	0.00
10/09/2015	R186 On 04-August-16			Bond Future	8.68	113.9272	113.6759	113.9272	0.00
10/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3425	4	3	4	0.00
10/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3491	4	3	4	0.00
10/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3458	4	3	4	0.00
10/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4835	5	5	5	0.00
10/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4794	5	5	5	0.00
10/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4753	5	5	5	0.00
10/09/2015	R197 On 05-November-15			Bond Future	292.41	293.0018	292.4097	293.0018	927.00
10/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	2590	2	3	2	0.00
10/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	2600	2	3	2	0.00
10/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	2580	2	3	2	0.00
10/09/2015	R197 On 04-February-16			Bond Future	291.00	291.6050	290.9985	291.6050	0.00
10/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	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
10/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5991	5	6	5	0.00
10/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	6011	5	6	5	0.00
10/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	6001	5	6	5	0.00
10/09/2015	R202 On 05-November-15			Bond Future	237.49	238.8122	237.4854	238.8122	53,286.00
10/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	8505	7	9	7	0.00
10/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	8525	7	9	7	0.00
10/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	8515	7	9	7	0.00
10/09/2015	R202 On 04-February-16			Bond Future	238.13	239.4797	238.1267	239.4797	0.00
10/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	1863	1	2	1	0.00
10/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	1873	1	2	1	0.00
10/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	1883	1	2	1	0.00
10/09/2015	R203 On 05-November-15			Bond Future	7.46	102.6406	102.5959	102.6406	15,930.00
10/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2538	2	3	2	0.00
10/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2556	3	3	3	0.00
10/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2520	2	3	2	0.00
10/09/2015	R203 On 04-February-16			Bond Future	7.57	104.3713	104.3243	104.3713	0.00
10/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	139	0	0	0	0.00
10/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	147	0	0	0	0.00
10/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	143	0	0	0	0.00
10/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	632	1	1	1	0.00
10/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	621	1	1	1	0.00
10/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	610	1	1	1	0.00
10/09/2015	R203 On 05-May-16			Bond Future	7.64	102.0581	102.0114	102.0581	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
10/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	298	0	0	0	0.00
10/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	288	0	0	0	0.00
10/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	293	0	0	0	0.00
10/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	792	1	1	1	0.00
10/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	776	1	1	1	0.00
10/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	784	1	1	1	0.00
10/09/2015	R204 On 05-November-15			Bond Future	7.80	103.7117	103.6283	103.7117	23,871.00
10/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4345	4	4	4	0.00
10/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4317	4	4	4	0.00
10/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4374	4	4	4	0.00
10/09/2015	R204 On 04-February-16			Bond Future	7.90	101.4238	101.3374	101.4238	0.00
10/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	319	0	0	0	0.00
10/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	312	0	0	0	0.00
10/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	304	0	0	0	0.00
10/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1320	1	1	1	0.00
10/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1338	1	1	1	0.00
10/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1302	1	1	1	0.00
10/09/2015	R204 On 05-May-16			Bond Future	7.97	103.2284	103.1415	103.2284	0.00
10/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	769	1	1	1	0.00
10/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	759	1	1	1	0.00
10/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	749	1	1	1	0.00
10/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1268	1	1	1	0.00
10/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1255	1	1	1	0.00
10/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1281	1	1	1	0.00
10/09/2015	R207 On 05-November-15			Bond Future	8.06	99.6375	99.4798	99.6375	44,623.00
10/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	290	0	0	0	0.00
10/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	310	0	0	0	0.00
10/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	300	0	0	0	0.00
10/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	122	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
10/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	91	0	0	0	53.00
10/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1398	1	1	1	0.00
10/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2284	2	2	2	0.00
10/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1347	1	1	1	0.00
10/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	2068	2	2	2	0.00
10/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1372	1	1	1	0.00
10/09/2015	R207 On 04-February-16			Bond Future	8.15	97.6759	97.5141	97.6759	0.00
10/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	145	0	0	0	43.00
10/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	263	0	0	0	0.00
10/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	276	0	0	0	0.00
10/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	270	0	0	0	19.00
10/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2408	2	2	2	0.00
10/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2381	2	2	2	0.00
10/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2434	2	2	2	0.00
10/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	3054	3	3	3	0.00
10/09/2015	R207 On 05-May-16			Bond Future	8.22	99.4141	99.2504	99.4141	0.00
10/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	853	1	1	1	0.00
10/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	829	1	1	1	0.00
10/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	544	1	1	1	43.00
10/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	841	1	1	1	0.00
10/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1998	2	2	2	0.00
10/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1979	2	2	2	0.00
10/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2608	2	3	2	0.00
10/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	2018	2	2	2	0.00
10/09/2015	R207 On 04-August-16			Bond Future	8.30	97.5874	97.4163	97.5874	0.00
10/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1098	1	1	1	0.00
10/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1123	1	1	1	0.00
10/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1111	1	1	1	0.00
10/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	2004	2	2	2	0.00
10/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1987	2	2	2	0.00
10/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1970	2	2	2	0.00
10/09/2015	R208 On 05-November-15			Bond Future	8.19	94.7404	94.5734	94.7404	40,314.00
10/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1602	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
10/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	239	0	0	0	0.00
10/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	248	0	0	0	0.00
10/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	231	0	0	0	0.00
10/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	413	0	0	0	2,200.00
10/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	2074	2	2	2	0.00
10/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	2040	2	2	2	0.00
10/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	2108	2	2	2	0.00
10/09/2015	R208 On 04-February-16			Bond Future	8.27	96.3381	96.1668	96.3381	0.00
10/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	482	1	0	1	0.00
10/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	471	1	0	1	0.00
10/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	492	1	0	1	0.00
10/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2593	2	3	2	0.00
10/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2562	2	3	2	0.00
10/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2532	2	3	2	0.00
10/09/2015	R208 On 05-May-16			Bond Future	8.33	94.6505	94.4772	94.6505	0.00
10/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1107	1	1	1	0.00
10/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1122	1	1	1	0.00
10/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1137	1	1	1	0.00
10/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2393	2	2	2	0.00
10/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2370	2	2	2	0.00
10/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2417	2	2	2	0.00
10/09/2015	R209 On 05-November-15			Bond Future	9.01	75.2689	75.1604	75.2689	24,850.00
10/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2819	3	3	3	0.00
10/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	66	0	0	0	0.00
10/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	483	1	0	1	900.00
10/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1761	2	2	2	0.00
10/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	69	0	0	0	0.00
10/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	73	0	0	0	0.00
10/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2410	2	2	2	0.00
10/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8143	8	8	8	0.00
10/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	1046	1	1	1	900.00
10/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4390	4	4	4	0.00
10/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1810	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
10/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8227	8	8	8	0.00
10/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	8060	8	8	8	0.00
10/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1285	1	1	1	0.00
10/09/2015	R209 On 04-February-16			Bond Future	9.06	76.5382	76.4268	76.5382	400.00
10/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1820	2	2	2	0.00
10/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1876	2	2	2	0.00
10/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1848	2	2	2	0.00
10/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4780	5	5	5	0.00
10/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4134	4	4	4	0.00
10/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4231	4	4	4	0.00
10/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1521	1	2	1	2,200.00
10/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4182	4	4	4	0.00
10/09/2015	R209 On 05-May-16			Bond Future	9.11	74.7504	74.6378	74.7504	0.00
10/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3258	3	3	3	0.00
10/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3292	3	3	3	0.00
10/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3224	3	3	3	0.00
10/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4040	4	4	4	0.00
10/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	4000	4	4	4	0.00
10/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4080	4	4	4	0.00
10/09/2015	R210 On 05-November-15			Bond Future	178.25	178.9234	178.2522	178.9234	2,298.00
10/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3758	3	4	3	0.00
10/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3748	3	4	3	0.00
10/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3738	3	4	3	0.00
10/09/2015	R210 On 04-February-16			Bond Future	181.27	181.9551	181.2699	181.9551	0.00
10/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3730	3	4	3	0.00
10/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3740	3	4	3	0.00
10/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3720	3	4	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
10/09/2015	R211 On 05-November-15			Bond Future	135.91	135.9111	135.9104	135.9111	0.00
10/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	920	1	1	1	0.00
10/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	910	1	1	1	0.00
10/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	900	1	1	1	0.00
10/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
10/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
10/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
10/09/2015	R211 On 04-February-16			Bond Future	136.51	136.5158	136.5130	136.5158	1,120.00
10/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2477	2	2	2	0.00
10/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2497	2	2	2	0.00
10/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2487	2	2	2	0.00
10/09/2015	R212 On 05-November-15			Bond Future	140.86	141.1919	140.8644	141.1919	928.00
10/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	5136	5	5	5	0.00
10/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	5146	5	5	5	0.00
10/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	5126	5	5	5	0.00
10/09/2015	R212 On 04-February-16			Bond Future	141.39	141.7203	141.3852	141.7203	0.00
10/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4615	4	5	4	0.00
10/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4625	4	5	4	0.00
10/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4605	4	5	4	0.00
10/09/2015	R213 On 05-November-15			Bond Future	8.94	85.5090	85.3282	85.5090	21,426.00
10/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	27	0	0	0	0.00
10/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	30	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
10/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	28	0	0	0	0.00
10/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9486	9	9	9	0.00
10/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9319	9	9	9	0.00
10/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9402	9	9	9	0.00
10/09/2015	R213 On 04-February-16			Bond Future	9.01	86.9508	86.7657	86.9508	450.00
10/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1916	2	2	2	0.00
10/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1945	2	2	2	0.00
10/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1887	2	2	2	0.00
10/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3786	4	4	4	0.00
10/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3741	4	4	4	0.00
10/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3831	4	4	4	0.00
10/09/2015	R213 On 05-May-16			Bond Future	9.06	84.9488	84.7614	84.9488	0.00
10/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2532	3	3	3	0.00
10/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2561	3	3	3	0.00
10/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2591	3	3	3	0.00
10/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4773	5	5	5	0.00
10/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4728	5	5	5	0.00
10/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4817	5	5	5	0.00
10/09/2015	R214 On 05-November-15			Bond Future	9.04	76.3010	76.1863	76.3010	11,693.00
10/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	60	0	0	0	0.00
10/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	66	0	0	0	0.00
10/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	63	0	0	0	0.00
10/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9054	9	9	9	0.00
10/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	8963	9	9	9	0.00
10/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8872	9	9	9	0.00
10/09/2015	R214 On 04-February-16			Bond Future	9.09	77.5876	77.4698	77.5876	4,620.00
10/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	449	0	0	0	0.00
10/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	459	0	0	0	0.00
10/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	439	0	0	0	0.00
10/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9676	10	10	10	0.00
10/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9759	10	10	10	0.00
10/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9843	10	10	10	0.00
10/09/2015	R214 On 05-May-16			Bond Future	9.13	75.6726	75.5535	75.6726	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
10/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3325	3	3	3	0.00
10/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3395	3	3	3	0.00
10/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3360	3	3	3	0.00
10/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4405	4	4	4	0.00
10/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4361	4	4	4	0.00
10/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4448	4	4	4	0.00
10/09/2015	R248 On 05-November-15			Bond Future	9.09	98.2858	98.1899	98.2858	48,592.00
10/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12261	12	12	12	0.00
10/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12137	12	12	12	0.00
10/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	12014	12	12	12	0.00
10/09/2015	R248 On 04-February-16			Bond Future	9.14	99.9430	99.8441	99.9430	250.00
10/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1450	1	1	1	0.00
10/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1348	1	1	1	0.00
10/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	1552	1	2	1	0.00
10/09/2015	R248 On 05-May-16			Bond Future	9.19	97.2851	97.1855	97.2851	0.00
10/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
10/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	1886	2	2	2	0.00
10/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	1988	2	2	2	0.00
10/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	1784	2	2	2	0.00