



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: 21/09/2015 TO: 21/09/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	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
21/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	2025 On 05-November-15			Bond Future	122.07	122.0701	122.0737	122.0701	544.00
21/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	916	1	1	1	0.00
21/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	926	1	1	1	0.00
21/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	936	1	1	1	0.00
21/09/2015	2025 On 04-February-16			Bond Future	122.91	122.9046	122.9051	122.9046	0.00
21/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	3085	3	3	3	0.00
21/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	3095	3	3	3	0.00
21/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	3105	3	3	3	0.00
21/09/2015	2030 On 05-November-15			Bond Future	8.78	96.0533	95.9075	96.0533	9,973.00
21/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	2207	2	2	2	0.00
21/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	2128	2	2	2	0.00
21/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	2287	2	2	2	0.00
21/09/2015	2030 On 04-February-16			Bond Future	8.84	93.6581	93.5075	93.6581	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
21/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	705	1	1	1	0.00
21/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	781	1	1	1	0.00
21/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	628	0	1	0	0.00
21/09/2015	2032 On 05-November-15			Bond Future	8.87	95.7398	95.5838	95.7398	1,579.00
21/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	7587	7	8	7	0.00
21/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	7679	8	8	8	0.00
21/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	7495	7	7	7	0.00
21/09/2015	2032 On 04-February-16			Bond Future	8.93	97.3459	97.1849	97.3459	0.00
21/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	1992	2	2	2	0.00
21/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	1909	2	2	2	0.00
21/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	1826	2	2	2	0.00
21/09/2015	2032 On 05-May-16			Bond Future	8.98	94.9176	94.7536	94.9176	0.00
21/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	144	0	0	0	0.00
21/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	64	0	0	0	0.00
21/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	223	0	0	0	0.00
21/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
21/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
21/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
21/09/2015	2033 On 05-November-15			Bond Future	102.74	102.8853	102.7365	102.8853	100.00
21/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	336	0	0	0	0.00
21/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	346	0	0	0	0.00
21/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	326	0	0	0	0.00
21/09/2015	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
21/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
21/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
21/09/2015	2033 On 04-February-16			Bond Future	104.47	104.6197	104.4656	104.6197	0.00
21/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2056	2	2	2	0.00
21/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2066	2	2	2	0.00
21/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2076	2	2	2	0.00
21/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
21/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
21/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
21/09/2015	2033 On 05-May-16			Bond Future	105.34	105.4959	105.3389	105.4959	0.00
21/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	2939	3	3	3	0.00
21/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	2929	3	3	3	0.00
21/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	2949	3	3	3	0.00
21/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
21/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
21/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
21/09/2015	2037 On 05-November-15			Bond Future	9.00	97.8423	97.6699	97.8423	49,825.00
21/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	9733	10	10	10	0.00
21/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	9838	10	10	10	0.00
21/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	9628	9	10	9	0.00
21/09/2015	2037 On 04-February-16			Bond Future	9.05	95.2267	95.0490	95.2267	370.00
21/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	2774	3	3	3	0.00
21/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	2680	3	3	3	0.00
21/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	2867	3	3	3	0.00
21/09/2015	2037 On 05-May-16			Bond Future	9.10	96.9190	96.7382	96.9190	0.00
21/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	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
21/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	914	1	1	1	0.00
21/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1004	1	1	1	0.00
21/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	825	1	1	1	0.00
21/09/2015	2038 On 05-November-15			Bond Future	125.55	125.5473	125.5523	125.5473	7,020.00
21/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8458	8	8	8	0.00
21/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	8448	8	8	8	0.00
21/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	8438	8	8	8	0.00
21/09/2015	2038 On 04-February-16			Bond Future	126.29	126.2875	126.2893	126.2875	0.00
21/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	4711	5	5	5	0.00
21/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	4721	5	5	5	0.00
21/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	4701	5	5	5	0.00
21/09/2015	2044 On 05-November-15			Bond Future	9.02	99.8028	99.6133	99.8028	17,486.00
21/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	8232	8	8	8	0.00
21/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	8118	8	8	8	0.00
21/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	8346	8	8	8	0.00
21/09/2015	2044 On 04-February-16			Bond Future	9.08	97.0949	96.8997	97.0949	0.00
21/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	672	0	1	0	0.00
21/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	871	1	1	1	0.00
21/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	771	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
21/09/2015	2044 On 05-May-16			Bond Future	9.12	98.8205	98.6218	98.8205	0.00
21/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	1123	1	1	1	0.00
21/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	1322	1	1	1	0.00
21/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	1222	1	1	1	0.00
21/09/2015	2046 On 05-November-15			Bond Future	124.92	124.9174	124.9225	124.9174	6,432.00
21/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8078	8	8	8	0.00
21/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8068	8	8	8	0.00
21/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8088	8	8	8	0.00
21/09/2015	2046 On 04-February-16			Bond Future	127.03	127.0231	127.0253	127.0231	0.00
21/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	985	1	1	1	0.00
21/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	975	1	1	1	0.00
21/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	965	1	1	1	0.00
21/09/2015	2050 On 05-November-15			Bond Future	132.96	132.9567	132.9626	132.9567	4,911.00
21/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12037	12	12	12	0.00
21/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12047	12	12	12	0.00
21/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12027	12	12	12	0.00
21/09/2015	2050 On 04-February-16			Bond Future	133.66	133.6619	133.6644	133.6619	0.00
21/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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21/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4346	4	4	4	0.00
21/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4336	4	4	4	0.00
21/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4326	4	4	4	0.00
21/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	AL37 On 05-November-15			Index Future	465.21	465.2470	465.2090	465.2470	3.00
21/09/2015	AL37 On 04-February-16			Index Future	473.00	473.0520	473.0000	473.0520	0.00
21/09/2015	AL7T On 05-November-15			Index Future	547.50	547.8770	547.5020	547.8770	1.00
21/09/2015	AL7T On 04-February-16			Index Future	556.67	557.0670	556.6720	557.0670	0.00
21/09/2015	ALBI On 05-November-15			Index Future	500.16	500.6800	500.1640	500.6800	453.00
21/09/2015	ALBI On 04-February-16			Index Future	508.54	509.0790	508.5400	509.0790	146.00
21/09/2015	ALBI On 05-May-16			Index Future	517.57	518.1160	517.5650	518.1160	0.00
21/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C044 On 31-January-44			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
21/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C303 On 14-August-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
21/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/09/2015	EL28 On 05-November-15			Bond Future	124.68	124.6735	124.6807	124.6735	0.00
21/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2319	2	2	2	0.00
21/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2329	2	2	2	0.00
21/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2309	2	2	2	0.00
21/09/2015	EL28 On 04-February-16			Bond Future	126.78	126.7754	126.7794	126.7754	0.00
21/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2221	2	2	2	0.00
21/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2231	2	2	2	0.00
21/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2211	2	2	2	0.00
21/09/2015	ES33 On 05-November-15			Bond Future	9.89	81.3993	81.2701	81.3993	6,441.00
21/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6663	7	7	7	0.00
21/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6743	7	7	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
21/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6584	6	7	6	0.00
21/09/2015	ES33 On 04-February-16			Bond Future	9.98	82.7648	82.6315	82.7648	0.00
21/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	58	0	0	0	0.00
21/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	196	0	0	0	0.00
21/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	127	0	0	0	0.00
21/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
21/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
21/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
21/09/2015	ES33 On 05-May-16			Bond Future	10.06	80.4442	80.3084	80.4442	0.00
21/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	482	0	0	0	0.00
21/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	345	0	0	0	0.00
21/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	414	0	0	0	0.00
21/09/2015	GOVI On 05-November-15			GOVI	496.80	497.2380	496.8030	497.2380	449.00
21/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
21/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
21/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
21/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	331970	33	33	33	0.00
21/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	332070	33	33	33	0.00
21/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	331870	33	33	33	0.00
21/09/2015	GOVI On 04-February-16			GOVI	505.12	505.5790	505.1240	505.5790	26.00
21/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
21/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
21/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
21/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	68660	6	7	6	0.00
21/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	68860	6	7	6	0.00
21/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	68760	6	7	6	0.00
21/09/2015	GOVI On 05-May-16			GOVI	514.09	514.5530	514.0880	514.5530	0.00
21/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
21/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
21/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	39020	3	4	3	0.00
21/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	39120	3	4	3	0.00
21/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	39220	3	4	3	0.00
21/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/09/2015	IGOV On 05-November-15			Index Future	230.98	230.9030	230.9840	230.9030	969.00
21/09/2015	IGOV On 04-February-16			Index Future	234.87	234.7960	234.8710	234.7960	82.00
21/09/2015	IGOV On 05-May-16			Index Future	239.06	238.9820	239.0580	238.9820	0.00
21/09/2015	ILBI On 05-November-15			Index Future	626.43	626.1010	626.4250	626.1010	0.00
21/09/2015	ILBI On 04-February-16			Index Future	637.12	636.7950	637.1200	636.7950	160.00
21/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.85	99.8393	99.8513	99.8393	0.00
21/09/2015	IS02 On 18-December-17			Interest Rate Swap	99.93	99.9030	99.9331	99.9030	0.00
21/09/2015	IS05 On 17-December-20			Interest Rate Swap	99.46	99.3388	99.4572	99.3388	0.00
21/09/2015	IS10 On 17-December-25			Interest Rate Swap	100.81	100.6722	100.8107	100.6722	0.00
21/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.44	93.5600	93.5600	93.5600	0.00
21/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	0.00
21/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.62	93.3800	93.3800	93.3800	0.00
21/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	0.00
21/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	2,000.00
21/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.81	93.1900	93.1900	93.1900	0.00
21/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	0.00
21/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	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
21/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
21/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
21/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.86	92.1400	92.1400	92.1400	0.00
21/09/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.90	92.1000	92.1000	92.1000	0.00
21/09/2015	R023 On 05-November-15			Bond Future	8.23	98.9264	98.9077	98.9264	14,033.00
21/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	549	1	1	1	0.00
21/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	532	1	1	1	0.00
21/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	515	1	1	1	0.00
21/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	1763	2	2	2	0.00
21/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	1800	2	2	2	0.00
21/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	1727	2	2	2	0.00
21/09/2015	R023 On 04-February-16			Bond Future	8.30	100.5859	100.5645	100.5859	1,050.00
21/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	979	1	1	1	0.00
21/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	1016	1	1	1	0.00
21/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	998	1	1	1	0.00
21/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	2600	3	3	3	0.00
21/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	2566	3	3	3	0.00
21/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	2532	3	3	3	0.00
21/09/2015	R023 On 05-May-16			Bond Future	8.35	98.4435	98.4217	98.4435	0.00
21/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1988	2	2	2	0.00
21/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1964	2	2	2	0.00
21/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1941	2	2	2	0.00
21/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2468	2	2	2	0.00
21/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	2494	2	2	2	0.00
21/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2441	2	2	2	0.00
21/09/2015	R186 On 05-November-15			Bond Future	8.37	119.3552	119.2455	119.3552	32,726.00
21/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	1114	1	1	1	0.00
21/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1907	2	2	2	200.00
21/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	3465	4	3	4	0.00
21/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	1052	1	1	1	0.00
21/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	176	0	0	0	169.00
21/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	306	0	0	0	674.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1497	2	1	2	843.00
21/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	520	1	1	1	200.00
21/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	4070	4	4	4	0.00
21/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	5030	5	5	5	0.00
21/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	192	0	0	0	1,200.00
21/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	1146	1	1	1	0.00
21/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	1179	1	1	1	0.00
21/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	2133	2	2	2	650.00
21/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	2376	2	2	2	0.00
21/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	2267	2	2	2	1,090.00
21/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	4444	4	4	4	0.00
21/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	5394	5	5	5	0.00
21/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1305	1	1	1	6,308.00
21/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	552	1	1	1	10,200.00
21/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2170	2	2	2	0.00
21/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	1681	2	2	2	9,430.00
21/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2075	2	2	2	0.00
21/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1142	1	1	1	4,666.00
21/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	996	1	1	1	4,667.00
21/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	400	0	0	0	2,283.00
21/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2122	2	2	2	8,650.00
21/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	5243	5	5	5	0.00
21/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	3509	3	4	3	0.00
21/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	238	0	0	0	2,600.00
21/09/2015	R186 On 04-February-16			Bond Future	8.43	116.0595	115.9451	116.0595	5,365.00
21/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	4038	4	4	4	0.00
21/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	453	0	0	0	0.00
21/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	442	0	0	0	0.00
21/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	432	0	0	0	0.00
21/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	7937	8	8	8	0.00
21/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	1617	2	2	2	6,700.00
21/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	7863	8	8	8	0.00
21/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	8010	8	8	8	0.00
21/09/2015	R186 On 05-May-16			Bond Future	8.48	118.1214	118.0049	118.1214	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
21/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2982	3	3	3	0.00
21/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	3017	3	3	3	0.00
21/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2948	3	3	3	0.00
21/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	990	1	1	1	0.00
21/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4065	4	4	4	0.00
21/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	3981	4	4	4	0.00
21/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	8211	8	8	8	0.00
21/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4023	4	4	4	0.00
21/09/2015	R186 On 04-August-16			Bond Future	8.52	114.9691	114.8492	114.9691	0.00
21/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3913	4	4	4	0.00
21/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3986	4	4	4	0.00
21/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3949	4	4	4	0.00
21/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4150	4	4	4	0.00
21/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4112	4	4	4	0.00
21/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4075	4	4	4	0.00
21/09/2015	R197 On 05-November-15			Bond Future	293.25	292.8435	293.2489	292.8435	927.00
21/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	1751	2	2	2	0.00
21/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	1761	2	2	2	0.00
21/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	1741	2	2	2	0.00
21/09/2015	R197 On 04-February-16			Bond Future	291.82	291.4192	291.8237	291.4192	0.00
21/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5166	6	5	6	0.00
21/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	5186	6	5	6	0.00
21/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	5176	6	5	6	0.00
21/09/2015	R202 On 05-November-15			Bond Future	238.53	238.5184	238.5266	238.5184	53,286.00
21/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R202 On 05-November-15	246.01	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
21/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	7463	7	7	7	0.00
21/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	7483	7	7	7	0.00
21/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	7473	7	7	7	0.00
21/09/2015	R202 On 04-February-16			Bond Future	239.16	239.1604	239.1627	239.1604	0.00
21/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	827	1	1	1	0.00
21/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	837	1	1	1	0.00
21/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	847	1	1	1	0.00
21/09/2015	R203 On 05-November-15			Bond Future	7.21	103.0298	103.0144	103.0298	15,930.00
21/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2119	2	2	2	0.00
21/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2137	2	2	2	0.00
21/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2102	2	2	2	0.00
21/09/2015	R203 On 04-February-16			Bond Future	7.29	104.7582	104.7400	104.7582	0.00
21/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	277	0	0	0	0.00
21/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	291	0	0	0	0.00
21/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	284	0	0	0	0.00
21/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	354	0	0	0	0.00
21/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	346	0	0	0	0.00
21/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	338	0	0	0	0.00
21/09/2015	R203 On 05-May-16			Bond Future	7.31	102.4490	102.4304	102.4490	0.00
21/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	461	0	0	0	0.00
21/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	449	0	0	0	0.00
21/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	455	0	0	0	0.00
21/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	533	1	1	1	0.00
21/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	520	1	1	1	0.00
21/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	527	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
21/09/2015	R204 On 05-November-15			Bond Future	7.59	104.2128	104.2034	104.2128	23,871.00
21/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	3770	4	4	4	0.00
21/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	3742	4	4	4	0.00
21/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	3799	4	4	4	0.00
21/09/2015	R204 On 04-February-16			Bond Future	7.67	101.9244	101.9125	101.9244	0.00
21/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	492	1	0	1	0.00
21/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	482	0	0	0	0.00
21/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	472	0	0	0	0.00
21/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	915	1	1	1	0.00
21/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	930	1	1	1	0.00
21/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	900	1	1	1	0.00
21/09/2015	R204 On 05-May-16			Bond Future	7.72	103.7350	103.7227	103.7350	0.00
21/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	1018	1	1	1	0.00
21/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	1006	1	1	1	0.00
21/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	993	1	1	1	0.00
21/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	933	1	1	1	0.00
21/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	922	1	1	1	0.00
21/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	944	1	1	1	0.00
21/09/2015	R207 On 05-November-15			Bond Future	7.88	100.0976	100.0859	100.0976	43,921.00
21/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	420	0	0	0	0.00
21/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	447	0	0	0	0.00
21/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	433	0	0	0	0.00
21/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	177	0	0	0	19.00
21/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	132	0	0	0	53.00
21/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	921	1	1	1	0.00
21/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	1719	2	2	2	0.00
21/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	879	1	1	1	0.00
21/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	1517	2	2	2	0.00
21/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	900	1	1	1	0.00
21/09/2015	R207 On 04-February-16			Bond Future	7.96	98.1352	98.1209	98.1352	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
21/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	212	0	0	0	43.00
21/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	372	0	0	0	0.00
21/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	390	0	0	0	0.00
21/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	381	0	0	0	19.00
21/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	1912	2	2	2	0.00
21/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	1888	2	2	2	0.00
21/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	1937	2	2	2	0.00
21/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	2514	3	3	3	0.00
21/09/2015	R207 On 05-May-16			Bond Future	8.03	99.8788	99.8641	99.8788	0.00
21/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	1074	1	1	1	0.00
21/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	1046	1	1	1	0.00
21/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	703	1	1	1	43.00
21/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	1060	1	1	1	0.00
21/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1603	2	2	2	0.00
21/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1586	2	2	2	0.00
21/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2153	2	2	2	0.00
21/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1621	2	2	2	0.00
21/09/2015	R207 On 04-August-16			Bond Future	8.09	98.0523	98.0364	98.0523	0.00
21/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1349	1	1	1	0.00
21/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1377	1	1	1	0.00
21/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1363	1	1	1	0.00
21/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1634	2	2	2	0.00
21/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1619	2	2	2	0.00
21/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1604	2	2	2	0.00
21/09/2015	R208 On 05-November-15			Bond Future	8.03	95.2675	95.2529	95.2675	40,314.00
21/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	2055	2	2	2	0.00
21/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	332	0	0	0	0.00
21/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	344	0	0	0	0.00
21/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	321	0	0	0	0.00
21/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	186	0	0	0	2,200.00
21/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	1487	1	1	1	0.00
21/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1457	1	1	1	0.00
21/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	1518	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
21/09/2015	R208 On 04-February-16			Bond Future	8.10	96.8657	96.8485	96.8657	0.00
21/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	638	1	1	1	0.00
21/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	625	1	1	1	0.00
21/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	652	1	1	1	0.00
21/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2065	2	2	2	0.00
21/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2037	2	2	2	0.00
21/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2010	2	2	2	0.00
21/09/2015	R208 On 05-May-16			Bond Future	8.15	95.1846	95.1670	95.1846	0.00
21/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1354	1	1	1	0.00
21/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1371	1	1	1	0.00
21/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1389	1	1	1	0.00
21/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	1952	2	2	2	0.00
21/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	1931	2	2	2	0.00
21/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	1974	2	2	2	0.00
21/09/2015	R209 On 05-November-15			Bond Future	8.92	75.9217	75.7782	75.9217	24,850.00
21/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	3084	3	3	3	0.00
21/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	53	0	0	0	0.00
21/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	479	1	0	1	900.00
21/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1906	2	2	2	0.00
21/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	55	0	0	0	0.00
21/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	58	0	0	0	0.00
21/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2631	3	3	3	0.00
21/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	7512	7	8	7	0.00
21/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	693	1	1	1	900.00
21/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	3768	4	4	4	0.00
21/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1338	1	1	1	500.00
21/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	7595	7	8	7	0.00
21/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	7428	7	7	7	0.00
21/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	888	1	1	1	0.00
21/09/2015	R209 On 04-February-16			Bond Future	8.98	77.1953	77.0476	77.1953	400.00
21/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1962	2	2	2	0.00
21/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	2023	2	2	2	0.00
21/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1992	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
21/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	5123	5	5	5	0.00
21/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	3660	4	4	4	0.00
21/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	3752	4	4	4	0.00
21/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1244	1	1	1	2,200.00
21/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	3706	4	4	4	0.00
21/09/2015	R209 On 05-May-16			Bond Future	9.02	75.4169	75.2665	75.4169	0.00
21/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3484	4	3	4	0.00
21/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3520	4	4	4	0.00
21/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3449	4	3	4	0.00
21/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	3638	4	4	4	0.00
21/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	3600	4	4	4	0.00
21/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	3676	4	4	4	0.00
21/09/2015	R210 On 05-November-15			Bond Future	178.67	178.6611	178.6666	178.6611	2,298.00
21/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3343	3	3	3	0.00
21/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3333	3	3	3	0.00
21/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3323	3	3	3	0.00
21/09/2015	R210 On 04-February-16			Bond Future	181.67	181.6729	181.6738	181.6729	0.00
21/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3326	3	3	3	0.00
21/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3336	3	3	3	0.00
21/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3316	3	3	3	0.00
21/09/2015	R211 On 05-November-15			Bond Future	135.85	135.8506	135.8491	135.8506	0.00
21/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	859	1	1	1	0.00
21/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	849	1	1	1	0.00
21/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	839	1	1	1	0.00
21/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
21/09/2015	R211 On 05-November-15	135.01	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
21/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
21/09/2015	R211 On 04-February-16			Bond Future	136.44	136.4425	136.4375	136.4425	1,120.00
21/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2552	3	3	3	0.00
21/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2572	3	3	3	0.00
21/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2562	3	3	3	0.00
21/09/2015	R212 On 05-November-15			Bond Future	141.05	141.0450	141.0488	141.0450	928.00
21/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	4951	5	5	5	0.00
21/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	4961	5	5	5	0.00
21/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	4941	5	5	5	0.00
21/09/2015	R212 On 04-February-16			Bond Future	141.56	141.5588	141.5590	141.5588	0.00
21/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4441	4	4	4	0.00
21/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4451	4	4	4	0.00
21/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4431	4	4	4	0.00
21/09/2015	R213 On 05-November-15			Bond Future	8.81	86.4191	86.2785	86.4191	21,426.00
21/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	24	0	0	0	0.00
21/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	27	0	0	0	0.00
21/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	26	0	0	0	0.00
21/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	8533	8	9	8	0.00
21/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	8366	8	8	8	0.00
21/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	8449	8	8	8	0.00
21/09/2015	R213 On 04-February-16			Bond Future	8.87	87.8688	87.7238	87.8688	450.00
21/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	2248	2	2	2	0.00
21/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	2281	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
21/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	2215	2	2	2	0.00
21/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3160	3	3	3	0.00
21/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3119	3	3	3	0.00
21/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3202	3	3	3	0.00
21/09/2015	R213 On 05-May-16			Bond Future	8.92	85.8808	85.7331	85.8808	0.00
21/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2873	3	3	3	0.00
21/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2905	3	3	3	0.00
21/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2937	3	3	3	0.00
21/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4144	4	4	4	0.00
21/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4103	4	4	4	0.00
21/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4186	4	4	4	0.00
21/09/2015	R214 On 05-November-15			Bond Future	8.96	76.9482	76.7966	76.9482	11,693.00
21/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	46	0	0	0	0.00
21/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	51	0	0	0	0.00
21/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	48	0	0	0	0.00
21/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	8429	8	8	8	0.00
21/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	8337	8	8	8	0.00
21/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8246	8	8	8	0.00
21/09/2015	R214 On 04-February-16			Bond Future	9.01	78.2390	78.0830	78.2390	4,620.00
21/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	469	1	0	1	0.00
21/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	480	1	0	1	0.00
21/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	458	0	0	0	0.00
21/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9083	9	9	9	0.00
21/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9166	9	9	9	0.00
21/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9249	9	9	9	0.00
21/09/2015	R214 On 05-May-16			Bond Future	9.05	76.3335	76.1746	76.3335	0.00
21/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3540	4	4	4	0.00
21/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3614	4	4	4	0.00
21/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3577	4	4	4	0.00
21/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4001	4	4	4	0.00
21/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	3959	4	4	4	0.00
21/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4042	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
21/09/2015	R248 On 05-November-15			Bond Future	9.00	99.2225	99.0276	99.2225	48,482.00
21/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	11423	11	11	11	0.00
21/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	11299	11	11	11	0.00
21/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	11176	11	11	11	0.00
21/09/2015	R248 On 04-February-16			Bond Future	9.06	100.8870	100.6864	100.8870	3,750.00
21/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	608	0	1	0	0.00
21/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	506	0	1	0	0.00
21/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	710	1	1	1	0.00
21/09/2015	R248 On 05-May-16			Bond Future	9.10	98.2431	98.0389	98.2431	0.00
21/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	1032	1	1	1	0.00
21/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	1134	1	1	1	0.00
21/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	930	1	1	1	0.00