



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 12/10/2015 TO: 12/10/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	2025 On 05-November-15			Bond Future	122.96	122.5186	122.9575	122.5186	612.00
12/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	32	0	0	0	0.00
12/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	42	0	0	0	0.00
12/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	52	0	0	0	0.00
12/10/2015	2025 On 04-February-16			Bond Future	123.78	123.3389	123.7838	123.3389	0.00
12/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	2206	3	2	3	0.00
12/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	2216	3	2	3	0.00
12/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	2226	3	2	3	0.00
12/10/2015	2030 On 05-November-15			Bond Future	8.64	97.2244	96.9927	97.2244	9,973.00
12/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	1122	1	1	1	0.00
12/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	1043	1	1	1	0.00
12/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	1202	1	1	1	0.00
12/10/2015	2030 On 04-February-16			Bond Future	8.70	94.8290	94.5925	94.8290	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
12/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	457	1	0	1	0.00
12/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	380	1	0	1	0.00
12/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	304	1	0	1	0.00
12/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 05-November-15			Bond Future	8.71	97.1633	96.9142	97.1633	2,982.00
12/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	6257	6	6	6	0.00
12/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	6349	6	6	6	0.00
12/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	6165	6	6	6	0.00
12/10/2015	2032 On 04-February-16			Bond Future	8.77	98.7735	98.5192	98.7735	0.00
12/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	658	0	1	0	0.00
12/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	575	0	1	0	0.00
12/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	491	0	0	0	0.00
12/10/2015	2032 On 05-May-16			Bond Future	8.82	96.3637	96.1037	96.3637	0.00
12/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	1494	2	1	2	0.00
12/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	1414	2	1	2	0.00
12/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	1573	2	2	2	0.00
12/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-November-15			Bond Future	102.29	102.2709	102.2922	102.2709	0.00
12/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	108	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
12/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	118	0	0	0	0.00
12/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	98	0	0	0	0.00
12/10/2015	2033 On 04-February-16			Bond Future	103.99	103.9741	103.9948	103.9741	0.00
12/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	1585	2	2	2	0.00
12/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	1595	2	2	2	0.00
12/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	1605	2	2	2	0.00
12/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-May-16			Bond Future	104.85	104.8330	104.8529	104.8330	0.00
12/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2453	2	2	2	0.00
12/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2443	2	2	2	0.00
12/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2463	2	2	2	0.00
12/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 05-November-15			Bond Future	8.87	99.1266	98.8523	99.1266	49,825.00
12/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	8550	8	9	8	0.00
12/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	8656	8	9	8	0.00
12/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	8445	8	8	8	0.00
12/10/2015	2037 On 04-February-16			Bond Future	8.92	96.5123	96.2325	96.5123	370.00
12/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	1590	1	2	1	0.00
12/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	1497	1	1	1	0.00
12/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	1684	1	2	1	0.00
12/10/2015	2037 On 05-May-16			Bond Future	8.97	98.2207	97.9347	98.2207	0.00
12/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	192	0	0	0	0.00
12/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	372	1	0	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
12/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	282	1	0	1	0.00
12/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 05-November-15			Bond Future	126.83	126.8032	126.8295	126.8032	8,054.00
12/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	7180	7	7	7	0.00
12/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	7170	7	7	7	0.00
12/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	7160	7	7	7	0.00
12/10/2015	2038 On 04-February-16			Bond Future	127.57	127.5423	127.5678	127.5423	0.00
12/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	3432	3	3	3	0.00
12/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	3442	3	3	3	0.00
12/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	3422	3	3	3	0.00
12/10/2015	2044 On 05-November-15			Bond Future	8.90	101.1536	100.8520	101.1536	17,516.00
12/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	6993	7	7	7	0.00
12/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	6880	7	7	7	0.00
12/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	7107	7	7	7	0.00
12/10/2015	2044 On 04-February-16			Bond Future	8.95	98.4476	98.1400	98.4476	0.00
12/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	569	1	1	1	0.00
12/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	370	1	0	1	0.00
12/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	469	1	0	1	0.00
12/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 04-February-16	9.00	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
12/10/2015	2044 On 05-May-16			Bond Future	9.00	100.1903	99.8759	100.1903	0.00
12/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	32	0	0	0	0.00
12/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	131	0	0	0	0.00
12/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	68	0	0	0	0.00
12/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 05-November-15			Bond Future	125.86	125.8350	125.8615	125.8350	6,943.00
12/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	7139	7	7	7	0.00
12/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	7129	7	7	7	0.00
12/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	7149	7	7	7	0.00
12/10/2015	2046 On 04-February-16			Bond Future	127.96	127.9306	127.9562	127.9306	0.00
12/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	54	0	0	0	0.00
12/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	44	0	0	0	0.00
12/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	34	0	0	0	0.00
12/10/2015	2050 On 05-November-15			Bond Future	133.06	133.0362	133.0646	133.0362	5,431.00
12/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	11935	12	12	12	0.00
12/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	11945	12	12	12	0.00
12/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	11925	12	12	12	0.00
12/10/2015	2050 On 04-February-16			Bond Future	133.75	133.7232	133.7505	133.7232	0.00
12/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	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
12/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	4260	4	4	4	0.00
12/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	4250	4	4	4	0.00
12/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	4240	4	4	4	0.00
12/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	AL37 On 05-November-15			Index Future	468.70	469.1640	468.6960	469.1640	3.00
12/10/2015	AL37 On 04-February-16			Index Future	476.46	476.9390	476.4550	476.9390	0.00
12/10/2015	AL7T On 05-November-15			Index Future	553.17	554.1580	553.1690	554.1580	1.00
12/10/2015	AL7T On 04-February-16			Index Future	562.33	563.3410	562.3270	563.3410	0.00
12/10/2015	ALBI On 05-November-15			Index Future	505.43	506.4410	505.4290	506.4410	459.00
12/10/2015	ALBI On 04-February-16			Index Future	513.80	514.8330	513.7960	514.8330	146.00
12/10/2015	ALBI On 05-May-16			Index Future	522.87	523.9360	522.8700	523.9360	0.00
12/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/10/2015	EL28 On 05-November-15			Bond Future	125.70	125.6725	125.7001	125.6725	0.00
12/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1300	1	1	1	0.00
12/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1310	1	1	1	0.00
12/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1290	1	1	1	0.00
12/10/2015	EL28 On 04-February-16			Bond Future	127.79	127.7656	127.7924	127.7656	0.00
12/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	1208	1	1	1	0.00
12/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	1218	1	1	1	0.00
12/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	1198	1	1	1	0.00
12/10/2015	ES33 On 05-November-15			Bond Future	9.73	82.6295	82.4184	82.6295	6,561.00
12/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5515	5	6	5	0.00
12/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5594	5	6	5	0.00
12/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5436	5	5	5	0.00
12/10/2015	ES33 On 04-February-16			Bond Future	9.82	83.9989	83.7833	83.9989	0.00
12/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1210	1	1	1	0.00
12/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1348	2	1	2	0.00
12/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1279	1	1	1	0.00
12/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 05-May-16			Bond Future	9.89	81.6944	81.4739	81.6944	0.00
12/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	683	1	1	1	0.00
12/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	821	1	1	1	0.00
12/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	752	1	1	1	0.00
12/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	GOVI On 05-November-15			GOVI	501.65	502.5670	501.6500	502.5670	453.00
12/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	283500	27	28	27	0.00
12/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	283600	27	28	27	0.00
12/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	283400	27	28	27	0.00
12/10/2015	GOVI On 04-February-16			GOVI	509.96	510.8950	509.9550	510.8950	26.00
12/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	20350	1	2	1	0.00
12/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	20550	1	2	1	0.00
12/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	20450	1	2	1	0.00
12/10/2015	GOVI On 05-May-16			GOVI	518.96	519.9280	518.9600	519.9280	0.00
12/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	9700	2	1	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
12/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	9500	2	1	2	0.00
12/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	9600	2	1	2	0.00
12/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
12/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
12/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
12/10/2015	IGOV On 05-November-15			Index Future	232.20	231.9990	232.2040	231.9990	971.00
12/10/2015	IGOV On 04-February-16			Index Future	236.07	235.8620	236.0670	235.8620	82.00
12/10/2015	IGOV On 05-May-16			Index Future	240.26	240.0510	240.2550	240.0510	0.00
12/10/2015	ILBI On 05-November-15			Index Future	629.92	629.6450	629.9230	629.6450	0.00
12/10/2015	ILBI On 04-February-16			Index Future	640.65	640.3680	640.6460	640.3680	163.00
12/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.71	99.6927	99.7062	99.6927	0.00
12/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.62	99.6041	99.6226	99.6041	0.00
12/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.65	98.5238	98.6474	98.5238	0.00
12/10/2015	IS10 On 17-December-25			Interest Rate Swap	99.92	99.6475	99.9233	99.6475	0.00
12/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
12/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
12/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
12/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
12/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
12/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
12/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.39	93.6100	93.6100	93.6100	0.00
12/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	0.00
12/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.52	93.4800	93.4800	93.4800	2,000.00
12/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.56	93.4400	93.4400	93.4400	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
12/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	0.00
12/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.99	93.0100	93.0100	93.0100	0.00
12/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.14	92.8600	92.8600	92.8600	0.00
12/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.28	92.7200	92.7200	92.7200	0.00
12/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
12/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
12/10/2015	R023 On 05-November-15			Bond Future	8.05	100.0536	99.8935	100.0536	14,033.00
12/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	644	1	1	1	0.00
12/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	619	1	1	1	0.00
12/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	595	1	1	1	0.00
12/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	865	1	1	1	0.00
12/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	895	1	1	1	0.00
12/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	836	1	1	1	0.00
12/10/2015	R023 On 04-February-16			Bond Future	8.11	101.7117	101.5479	101.7117	1,050.00
12/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1212	1	1	1	0.00
12/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1258	1	1	1	0.00
12/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1235	1	1	1	0.00
12/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1850	2	2	2	0.00
12/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1820	2	2	2	0.00
12/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1791	2	2	2	0.00
12/10/2015	R023 On 05-May-16			Bond Future	8.15	99.5824	99.4144	99.5824	0.00
12/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2350	2	2	2	0.00
12/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2322	2	2	2	0.00
12/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2295	2	2	2	0.00
12/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1833	2	2	2	0.00
12/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1856	2	2	2	0.00
12/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1810	2	2	2	0.00
12/10/2015	R186 On 05-November-15			Bond Future	8.22	120.7177	120.4801	120.7177	32,563.00
12/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	1202	1	1	1	0.00
12/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	2265	2	2	2	200.00
12/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	4234	4	4	4	0.00
12/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	1120	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
12/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	94	0	0	0	169.00
12/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	212	0	0	0	674.00
12/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1716	2	2	2	843.00
12/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	445	1	0	1	200.00
12/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	4951	5	5	5	0.00
12/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	6042	6	6	6	0.00
12/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	108	0	0	0	1,200.00
12/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	1245	1	1	1	0.00
12/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	1288	1	1	1	0.00
12/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	2564	3	3	3	650.00
12/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	2878	3	3	3	0.00
12/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1100	1	1	1	1,090.00
12/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	3116	3	3	3	0.00
12/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	4078	4	4	4	0.00
12/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	428	0	0	0	6,308.00
12/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	86	0	0	0	10,200.00
12/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1023	1	1	1	0.00
12/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	665	1	1	1	9,430.00
12/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	950	1	1	1	0.00
12/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	338	0	0	0	4,666.00
12/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	263	0	0	0	4,667.00
12/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	46	0	0	0	2,283.00
12/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	3924	4	4	4	0.00
12/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	986	1	1	1	8,650.00
12/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	2200	2	2	2	0.00
12/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	16	0	0	0	2,600.00
12/10/2015	R186 On 04-February-16			Bond Future	8.27	117.4206	117.1779	117.4206	5,465.00
12/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	4630	5	5	5	0.00
12/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	448	1	0	1	0.00
12/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	435	0	0	0	0.00
12/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	424	0	0	0	0.00
12/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	6697	7	7	7	0.00
12/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	976	1	1	1	6,700.00
12/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	6625	6	7	6	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
12/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	6769	7	7	7	0.00
12/10/2015	R186 On 05-May-16			Bond Future	8.31	119.4981	119.2496	119.4981	0.00
12/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3306	3	3	3	0.00
12/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3345	4	3	4	0.00
12/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	3266	3	3	3	0.00
12/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	1050	1	1	1	0.00
12/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3138	3	3	3	0.00
12/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3065	3	3	3	0.00
12/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	7027	7	7	7	0.00
12/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3102	3	3	3	0.00
12/10/2015	R186 On 04-August-16			Bond Future	8.35	116.3565	116.1043	116.3565	0.00
12/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4297	4	4	4	0.00
12/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4379	5	4	5	0.00
12/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4338	4	4	4	0.00
12/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3279	3	3	3	0.00
12/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3246	3	3	3	0.00
12/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3213	3	3	3	0.00
12/10/2015	R197 On 05-November-15			Bond Future	294.32	294.2642	294.3241	294.2642	927.00
12/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	676	1	1	1	0.00
12/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	686	1	1	1	0.00
12/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	666	1	1	1	0.00
12/10/2015	R197 On 04-February-16			Bond Future	292.87	292.8106	292.8686	292.8106	0.00
12/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	4121	4	4	4	0.00
12/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	4141	4	4	4	0.00
12/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	4131	4	4	4	0.00
12/10/2015	R202 On 05-November-15			Bond Future	240.42	240.3749	240.4247	240.3749	53,917.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	5565	6	6	6	0.00
12/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	5585	6	6	6	0.00
12/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	5575	6	6	6	0.00
12/10/2015	R202 On 04-February-16			Bond Future	241.05	241.0029	241.0511	241.0029	0.00
12/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	1061	1	1	1	0.00
12/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	1041	1	1	1	0.00
12/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	1051	1	1	1	0.00
12/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R203 On 05-November-15			Bond Future	7.03	103.3901	103.3371	103.3901	15,930.00
12/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1796	2	2	2	0.00
12/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1814	2	2	2	0.00
12/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1779	2	2	2	0.00
12/10/2015	R203 On 04-February-16			Bond Future	7.09	105.1035	105.0485	105.1035	0.00
12/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	403	0	0	0	0.00
12/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	423	0	0	0	0.00
12/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	413	0	0	0	0.00
12/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	172	0	0	0	0.00
12/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	167	0	0	0	0.00
12/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	162	0	0	0	0.00
12/10/2015	R203 On 05-May-16			Bond Future	7.07	102.7931	102.7359	102.7931	0.00
12/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	565	1	1	1	0.00
12/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	550	1	1	1	0.00
12/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	557	1	1	1	0.00
12/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	329	0	0	0	0.00
12/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	319	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
12/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	324	0	0	0	0.00
12/10/2015	R204 On 05-November-15			Bond Future	7.40	104.8075	104.7244	104.8075	24,711.00
12/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3249	3	3	3	0.00
12/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3220	3	3	3	0.00
12/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3278	3	3	3	0.00
12/10/2015	R204 On 04-February-16			Bond Future	7.47	102.5081	102.4225	102.5081	0.00
12/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	638	1	1	1	0.00
12/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	624	1	1	1	0.00
12/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	611	1	1	1	0.00
12/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	547	1	1	1	0.00
12/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	559	1	1	1	0.00
12/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	535	1	1	1	0.00
12/10/2015	R204 On 05-May-16			Bond Future	7.50	104.3216	104.2332	104.3216	0.00
12/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1203	1	1	1	0.00
12/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1189	1	1	1	0.00
12/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1174	1	1	1	0.00
12/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	606	1	1	1	0.00
12/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	597	1	1	1	0.00
12/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	614	1	1	1	0.00
12/10/2015	R207 On 05-November-15			Bond Future	7.67	100.9466	100.8423	100.9466	40,921.00
12/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	592	1	1	1	0.00
12/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	634	1	1	1	0.00
12/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	613	1	1	1	0.00
12/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	217	0	0	0	19.00
12/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	151	0	0	0	53.00
12/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	337	0	0	0	0.00
12/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	981	1	1	1	0.00
12/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	309	0	0	0	0.00
12/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	801	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
12/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	323	0	0	0	0.00
12/10/2015	R207 On 04-February-16			Bond Future	7.74	98.9780	98.8709	98.9780	0.00
12/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	265	0	0	0	43.00
12/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	478	1	0	1	0.00
12/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	502	1	1	1	0.00
12/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	490	1	0	1	19.00
12/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1271	1	1	1	0.00
12/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1250	1	1	1	0.00
12/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1293	1	1	1	0.00
12/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1817	2	2	2	0.00
12/10/2015	R207 On 05-May-16			Bond Future	7.78	100.7294	100.6192	100.7294	0.00
12/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1326	1	1	1	0.00
12/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1292	1	1	1	0.00
12/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	871	1	1	1	43.00
12/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1309	1	1	1	0.00
12/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1097	1	1	1	0.00
12/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1083	1	1	1	0.00
12/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1567	2	2	2	0.00
12/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1112	1	1	1	0.00
12/10/2015	R207 On 04-August-16			Bond Future	7.83	98.9062	98.7947	98.9062	0.00
12/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1593	2	2	2	0.00
12/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1627	2	2	2	0.00
12/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1610	2	2	2	0.00
12/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1120	1	1	1	0.00
12/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1108	1	1	1	0.00
12/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1096	1	1	1	0.00
12/10/2015	R208 On 05-November-15			Bond Future	7.82	96.2582	96.1327	96.2582	40,181.00
12/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2762	3	3	3	0.00
12/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	426	1	0	1	0.00
12/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	444	1	0	1	0.00
12/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	408	0	0	0	0.00
12/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	14	0	0	0	2,200.00
12/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	701	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
12/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	677	1	1	1	0.00
12/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	725	1	1	1	0.00
12/10/2015	R208 On 04-February-16			Bond Future	7.88	97.8533	97.7248	97.8533	0.00
12/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	842	1	1	1	0.00
12/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	825	1	1	1	0.00
12/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	860	1	1	1	0.00
12/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1389	1	1	1	0.00
12/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1365	1	1	1	0.00
12/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1342	1	1	1	0.00
12/10/2015	R208 On 05-May-16			Bond Future	7.92	96.1829	96.0509	96.1829	0.00
12/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1659	2	2	2	0.00
12/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1679	2	2	2	0.00
12/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1701	2	2	2	0.00
12/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1377	1	1	1	0.00
12/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1359	1	1	1	0.00
12/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1394	1	1	1	0.00
12/10/2015	R209 On 05-November-15			Bond Future	8.79	77.0179	76.7899	77.0179	24,850.00
12/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	3565	4	4	4	0.00
12/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	12	0	0	0	0.00
12/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	349	0	0	0	900.00
12/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	2100	2	2	2	0.00
12/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	13	0	0	0	0.00
12/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	14	0	0	0	0.00
12/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	3009	3	3	3	0.00
12/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	6457	6	6	6	0.00
12/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	163	0	0	0	900.00
12/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2627	3	3	3	0.00
12/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	520	1	1	1	500.00
12/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	6543	6	7	6	0.00
12/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	6372	6	6	6	0.00
12/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	255	0	0	0	0.00
12/10/2015	R209 On 04-February-16			Bond Future	8.84	78.2942	78.0617	78.2942	400.00
12/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	2122	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
12/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	2192	2	2	2	0.00
12/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	2157	2	2	2	0.00
12/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	5657	6	6	6	0.00
12/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	2814	3	3	3	0.00
12/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	2899	3	3	3	0.00
12/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	764	1	1	1	2,200.00
12/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	2856	3	3	3	0.00
12/10/2015	R209 On 05-May-16			Bond Future	8.88	76.5299	76.2922	76.5299	0.00
12/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3770	4	4	4	0.00
12/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3810	4	4	4	0.00
12/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3730	4	4	4	0.00
12/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	2897	3	3	3	0.00
12/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	2864	3	3	3	0.00
12/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	2932	3	3	3	0.00
12/10/2015	R210 On 05-November-15			Bond Future	179.98	179.9384	179.9754	179.9384	2,894.00
12/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	2035	2	2	2	0.00
12/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	2025	2	2	2	0.00
12/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	2015	2	2	2	0.00
12/10/2015	R210 On 04-February-16			Bond Future	182.97	182.9353	182.9708	182.9353	0.00
12/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	2029	2	2	2	0.00
12/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	2039	2	2	2	0.00
12/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	2019	2	2	2	0.00
12/10/2015	R211 On 05-November-15			Bond Future	136.12	136.0912	136.1165	136.0912	0.00
12/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1126	1	1	1	0.00
12/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1116	1	1	1	0.00
12/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1106	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
12/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R211 On 04-February-16			Bond Future	136.69	136.6638	136.6881	136.6638	1,120.00
12/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2302	2	2	2	0.00
12/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2322	2	2	2	0.00
12/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2312	2	2	2	0.00
12/10/2015	R212 On 05-November-15			Bond Future	141.80	141.7663	141.7950	141.7663	928.00
12/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	4205	4	4	4	0.00
12/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	4215	4	4	4	0.00
12/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	4195	4	4	4	0.00
12/10/2015	R212 On 04-February-16			Bond Future	142.30	142.2681	142.2958	142.2681	0.00
12/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3704	4	4	4	0.00
12/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3714	4	4	4	0.00
12/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3694	4	4	4	0.00
12/10/2015	R213 On 05-November-15			Bond Future	8.68	87.4749	87.2514	87.4749	21,426.00
12/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	3	0	0	0	0.00
12/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	4	0	0	0	0.00
12/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	3	0	0	0	0.00
12/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	7539	7	8	7	0.00
12/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	7370	7	7	7	0.00
12/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	7454	7	7	7	0.00
12/10/2015	R213 On 04-February-16			Bond Future	8.74	88.9245	88.6964	88.9245	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2436	3	2	3	0.00
12/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2474	3	2	3	0.00
12/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2399	3	2	3	0.00
12/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2376	2	2	2	0.00
12/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2339	2	2	2	0.00
12/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2413	2	2	2	0.00
12/10/2015	R213 On 05-May-16			Bond Future	8.78	86.9492	86.7159	86.9492	0.00
12/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	3064	3	3	3	0.00
12/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	3100	3	3	3	0.00
12/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	3136	3	3	3	0.00
12/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3356	3	3	3	0.00
12/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3319	3	3	3	0.00
12/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3395	3	3	3	0.00
12/10/2015	R214 On 05-November-15			Bond Future	8.83	78.0696	77.8281	78.0696	16,945.00
12/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	9	0	0	0	0.00
12/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	11	0	0	0	0.00
12/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	10	0	0	0	0.00
12/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	7361	7	7	7	0.00
12/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	7268	7	7	7	0.00
12/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	7175	7	7	7	0.00
12/10/2015	R214 On 04-February-16			Bond Future	8.88	79.3633	79.1170	79.3633	4,620.00
12/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	435	0	0	0	0.00
12/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	447	1	0	1	0.00
12/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	424	0	0	0	0.00
12/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	8017	8	8	8	0.00
12/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	8099	8	8	8	0.00
12/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	8181	8	8	8	0.00
12/10/2015	R214 On 05-May-16			Bond Future	8.92	77.4722	77.2207	77.4722	0.00
12/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3815	4	4	4	0.00
12/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3897	4	4	4	0.00
12/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	3856	4	4	4	0.00
12/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3234	3	3	3	0.00
12/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3197	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
12/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3272	3	3	3	0.00
12/10/2015	R248 On 05-November-15			Bond Future	8.89	100.5110	100.2007	100.5110	48,520.00
12/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	10250	10	10	10	0.00
12/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	10126	10	10	10	0.00
12/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	10003	10	10	10	0.00
12/10/2015	R248 On 04-February-16			Bond Future	8.94	102.1766	101.8602	102.1766	3,750.00
12/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	464	1	0	1	0.00
12/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	668	1	1	1	0.00
12/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	566	1	1	1	0.00
12/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 05-May-16			Bond Future	8.98	99.5486	99.2254	99.5486	0.00
12/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	52	0	0	0	0.00
12/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	256	1	0	1	0.00
12/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	154	0	0	0	0.00
12/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
12/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00