



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: 19/10/2015 TO: 19/10/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	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
19/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	2025 On 05-November-15			Bond Future	123.86	123.8369	123.8619	123.8369	612.00
19/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	852	1	1	1	0.00
19/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	872	1	1	1	0.00
19/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	862	1	1	1	0.00
19/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2025 On 04-February-16			Bond Future	124.70	124.6738	124.6979	124.6738	0.00
19/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1292	1	1	1	0.00
19/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1302	1	1	1	0.00
19/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1312	1	1	1	0.00
19/10/2015	2030 On 05-November-15			Bond Future	8.62	97.5371	97.1472	97.5371	9,973.00
19/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	968	1	1	1	0.00
19/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	888	0	1	0	0.00
19/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	1047	1	1	1	0.00
19/10/2015	2030 On 04-February-16			Bond Future	8.68	95.1426	94.7454	95.1426	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
19/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	610	1	1	1	0.00
19/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	533	1	1	1	0.00
19/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	457	1	0	1	0.00
19/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2032 On 05-November-15			Bond Future	8.70	97.4564	96.9951	97.4564	2,982.00
19/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	6176	6	6	6	0.00
19/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	6268	6	6	6	0.00
19/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	6084	6	6	6	0.00
19/10/2015	2032 On 04-February-16			Bond Future	8.76	99.0672	98.5972	99.0672	0.00
19/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	580	0	1	0	0.00
19/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	497	0	0	0	0.00
19/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	413	0	0	0	0.00
19/10/2015	2032 On 05-May-16			Bond Future	8.81	96.6581	96.1786	96.6581	0.00
19/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	1569	2	2	2	0.00
19/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	1489	2	1	2	0.00
19/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	1648	2	2	2	0.00
19/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2033 On 05-November-15			Bond Future	102.74	102.7235	102.7448	102.7235	0.00
19/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	345	0	0	0	0.00
19/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	355	0	0	0	0.00
19/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	335	0	0	0	0.00
19/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2033 On 04-February-16			Bond Future	104.45	104.4298	104.4503	104.4298	0.00
19/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	2040	2	2	2	0.00
19/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	2050	2	2	2	0.00
19/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	2060	2	2	2	0.00
19/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2033 On 05-May-16			Bond Future	105.31	105.2923	105.3120	105.2923	0.00
19/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2912	3	3	3	0.00
19/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2902	3	3	3	0.00
19/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	2922	3	3	3	0.00
19/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2037 On 05-November-15			Bond Future	8.86	99.4483	98.8936	99.4483	49,825.00
19/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	8509	8	9	8	0.00
19/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	8614	8	9	8	0.00
19/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	8404	8	8	8	0.00
19/10/2015	2037 On 04-February-16			Bond Future	8.92	96.8350	96.2702	96.8350	370.00
19/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	1553	1	2	1	0.00
19/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	1459	1	1	1	0.00
19/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	1646	1	2	1	0.00
19/10/2015	2037 On 05-May-16			Bond Future	8.96	98.5445	97.9686	98.5445	0.00
19/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	226	1	0	1	0.00
19/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	406	1	0	1	0.00

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19/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	316	1	0	1	0.00
19/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2038 On 05-November-15			Bond Future	127.69	127.6608	127.6873	127.6608	8,054.00
19/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	6323	6	6	6	0.00
19/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	6313	6	6	6	0.00
19/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	6303	6	6	6	0.00
19/10/2015	2038 On 04-February-16			Bond Future	128.43	128.4086	128.4343	128.4086	0.00
19/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	2566	3	3	3	0.00
19/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	2576	3	3	3	0.00
19/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	2556	3	3	3	0.00
19/10/2015	2044 On 05-November-15			Bond Future	8.92	101.4530	100.6909	101.4530	17,516.00
19/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	7154	6	7	6	0.00
19/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	7041	6	7	6	0.00
19/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	7268	7	7	7	0.00
19/10/2015	2044 On 04-February-16			Bond Future	8.97	98.7477	97.9720	98.7477	0.00
19/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	401	1	0	1	0.00
19/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	202	1	0	1	0.00
19/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	301	1	0	1	0.00
19/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00

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19/10/2015	2044 On 05-May-16			Bond Future	9.01	100.4910	99.7005	100.4910	0.00
19/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	1	0	1	0.00
19/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	1	0	1	0.00
19/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	1	0	1	0.00
19/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	44	0	0	0	0.00
19/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	243	0	0	0	0.00
19/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	144	0	0	0	0.00
19/10/2015	2046 On 05-November-15			Bond Future	127.71	127.6830	127.7097	127.6830	6,943.00
19/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	5290	5	5	5	0.00
19/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	5280	5	5	5	0.00
19/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	5300	5	5	5	0.00
19/10/2015	2046 On 04-February-16			Bond Future	129.83	129.8038	129.8298	129.8038	0.00
19/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	1840	2	2	2	0.00
19/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	1820	2	2	2	0.00
19/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	1830	2	2	2	0.00
19/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
19/10/2015	2050 On 05-November-15			Bond Future	136.00	135.9697	135.9982	135.9697	5,431.00
19/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	9002	9	9	9	0.00
19/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	9012	9	9	9	0.00
19/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	8992	9	9	9	0.00
19/10/2015	2050 On 04-February-16			Bond Future	136.73	136.6997	136.7271	136.6997	0.00
19/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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19/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	1283	1	1	1	0.00
19/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	1273	1	1	1	0.00
19/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	1263	1	1	1	0.00
19/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	AL37 On 05-November-15			Index Future	469.53	470.3910	469.5330	470.3910	3.00
19/10/2015	AL37 On 04-February-16			Index Future	477.29	478.1660	477.2860	478.1660	0.00
19/10/2015	AL7T On 05-November-15			Index Future	554.06	555.8980	554.0600	555.8980	1.00
19/10/2015	AL7T On 04-February-16			Index Future	563.21	565.0860	563.2080	565.0860	0.00
19/10/2015	ALBI On 05-November-15			Index Future	505.87	507.9270	505.8690	507.9270	459.00
19/10/2015	ALBI On 04-February-16			Index Future	514.22	516.3220	514.2220	516.3220	146.00
19/10/2015	ALBI On 05-May-16			Index Future	523.28	525.4270	523.2790	525.4270	0.00
19/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/10/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/10/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	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
19/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/10/2015	EL28 On 05-November-15			Bond Future	126.71	126.5450	126.7086	126.5450	0.00
19/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	291	0	0	0	0.00
19/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	301	0	0	0	0.00
19/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	281	0	0	0	0.00
19/10/2015	EL28 On 04-February-16			Bond Future	128.81	128.6472	128.8122	128.6472	0.00
19/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	188	0	0	0	0.00
19/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	198	0	0	0	0.00
19/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	178	0	0	0	0.00
19/10/2015	ES33 On 05-November-15			Bond Future	9.72	82.8966	82.4672	82.8966	6,561.00
19/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	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
19/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5466	5	5	5	0.00
19/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5546	5	6	5	0.00
19/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5387	5	5	5	0.00
19/10/2015	ES33 On 04-February-16			Bond Future	9.81	84.2668	83.8294	84.2668	0.00
19/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1256	2	1	2	0.00
19/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1394	2	1	2	0.00
19/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1325	2	1	2	0.00
19/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
19/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
19/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
19/10/2015	ES33 On 05-May-16			Bond Future	9.89	81.9632	81.5171	81.9632	0.00
19/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	726	1	1	1	0.00
19/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	864	1	1	1	0.00
19/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	795	1	1	1	0.00
19/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
19/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
19/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
19/10/2015	GOVI On 05-November-15			GOVI	502.21	504.0150	502.2060	504.0150	453.00
19/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
19/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
19/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
19/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	277940	26	28	26	0.00
19/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	278040	26	28	26	0.00
19/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	277840	26	28	26	0.00
19/10/2015	GOVI On 04-February-16			GOVI	510.50	512.3460	510.4990	512.3460	26.00
19/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
19/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
19/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
19/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	14910	0	1	0	0.00
19/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	15110	0	2	0	0.00
19/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	15010	0	2	0	0.00
19/10/2015	GOVI On 05-May-16			GOVI	519.49	521.3810	519.4900	521.3810	0.00
19/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	15000	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	14800	3	1	3	0.00
19/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	14900	3	1	3	0.00
19/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
19/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
19/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
19/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/10/2015	IGOV On 05-November-15			Index Future	234.02	233.7060	234.0190	233.7060	971.00
19/10/2015	IGOV On 04-February-16			Index Future	237.90	237.5880	237.9020	237.5880	82.00
19/10/2015	IGOV On 05-May-16			Index Future	242.11	241.7970	242.1110	241.7970	0.00
19/10/2015	ILBI On 05-November-15			Index Future	634.66	634.0570	634.6600	634.0570	0.00
19/10/2015	ILBI On 04-February-16			Index Future	645.45	644.8450	645.4530	644.8450	161.00
19/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.66	99.6432	99.6642	99.6432	0.00
19/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.48	99.4181	99.4767	99.4181	0.00
19/10/2015	IS05 On 17-December-20			Interest Rate Swap	98.31	98.1143	98.3065	98.1143	0.00
19/10/2015	IS10 On 17-December-25			Interest Rate Swap	99.57	99.2362	99.5705	99.2362	0.00
19/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
19/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
19/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	0.00
19/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	0.00
19/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	2,000.00
19/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.57	93.4300	93.4300	93.4300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
19/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	92.9500	92.9500	0.00
19/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
19/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
19/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
19/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
19/10/2015	R023 On 05-November-15			Bond Future	8.00	100.4105	100.1407	100.4105	14,015.00
19/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	644	1	1	1	0.00
19/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	616	1	1	1	0.00
19/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	590	1	1	1	0.00
19/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	615	1	1	1	0.00
19/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	642	1	1	1	0.00
19/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	588	1	1	1	0.00
19/10/2015	R023 On 04-February-16			Bond Future	8.06	102.0701	101.7949	102.0701	1,050.00
19/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	1282	1	1	1	0.00
19/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	1331	1	1	1	0.00
19/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	1306	1	1	1	0.00
19/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	1673	2	2	2	0.00
19/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	1645	2	2	2	0.00
19/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	1617	1	2	1	0.00
19/10/2015	R023 On 05-May-16			Bond Future	8.10	99.9425	99.6612	99.9425	0.00
19/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	2459	3	2	3	0.00
19/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	2431	3	2	3	0.00
19/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	2402	3	2	3	0.00
19/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	1694	2	2	2	0.00
19/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	1716	2	2	2	0.00
19/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	1673	2	2	2	0.00
19/10/2015	R186 On 05-November-15			Bond Future	8.20	121.0778	120.6380	121.0778	32,906.00
19/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	1116	1	1	1	0.00
19/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	2256	3	2	3	200.00
19/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	4339	5	4	5	0.00
19/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	1030	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
19/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	51	0	0	0	169.00
19/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	140	0	0	0	674.00
19/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	1666	2	2	2	843.00
19/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	348	1	0	1	200.00
19/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	5077	6	5	6	0.00
19/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	6188	7	6	7	0.00
19/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	60	0	0	0	1,200.00
19/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	1161	2	1	2	0.00
19/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	1207	2	1	2	0.00
19/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	2578	3	3	3	650.00
19/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	2913	3	3	3	0.00
19/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	852	1	1	1	1,090.00
19/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	2886	3	3	3	0.00
19/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	3876	3	4	3	0.00
19/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	262	0	0	0	6,308.00
19/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	33	0	0	0	10,200.00
19/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	779	1	1	1	0.00
19/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	457	0	0	0	9,430.00
19/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	711	1	1	1	0.00
19/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	194	0	0	0	4,666.00
19/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	141	0	0	0	4,667.00
19/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	14	0	0	0	2,283.00
19/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	3719	3	4	3	0.00
19/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	745	1	1	1	8,650.00
19/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	1945	2	2	2	0.00
19/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	4	0	0	0	2,600.00
19/10/2015	R186 On 04-February-16			Bond Future	8.25	117.7815	117.3333	117.7815	6,227.00
19/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	4695	5	5	5	0.00
19/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	435	1	0	1	0.00
19/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	423	1	0	1	0.00
19/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	412	1	0	1	0.00
19/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	6529	6	7	6	0.00
19/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	885	1	1	1	6,700.00
19/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	6458	6	6	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
19/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	6602	6	7	6	0.00
19/10/2015	R186 On 05-May-16			Bond Future	8.29	119.8600	119.4023	119.8600	0.00
19/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	3313	4	3	4	0.00
19/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	3353	4	3	4	0.00
19/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	3274	4	3	4	0.00
19/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	1037	1	1	1	0.00
19/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	2994	3	3	3	0.00
19/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	2920	3	3	3	0.00
19/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	6861	7	7	7	0.00
19/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	2957	3	3	3	0.00
19/10/2015	R186 On 04-August-16			Bond Future	8.33	116.7187	116.2503	116.7187	0.00
19/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	4351	5	4	5	0.00
19/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	4434	5	4	5	0.00
19/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	4392	5	4	5	0.00
19/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	3187	3	3	3	0.00
19/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	3154	3	3	3	0.00
19/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3122	3	3	3	0.00
19/10/2015	R197 On 05-November-15			Bond Future	295.94	295.0839	295.9358	295.0839	927.00
19/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	946	0	1	0	0.00
19/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	926	0	1	0	0.00
19/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	936	0	1	0	0.00
19/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R197 On 04-February-16			Bond Future	294.49	293.6315	294.4945	293.6315	0.00
19/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	2495	3	2	3	0.00
19/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	2515	3	3	3	0.00
19/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	2505	3	3	3	0.00
19/10/2015	R202 On 05-November-15			Bond Future	242.46	242.4060	242.4557	242.4060	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
19/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	3534	4	4	4	0.00
19/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	3554	4	4	4	0.00
19/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	3544	4	4	4	0.00
19/10/2015	R202 On 04-February-16			Bond Future	243.11	243.0578	243.1058	243.0578	0.00
19/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	3116	3	3	3	0.00
19/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	3096	3	3	3	0.00
19/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	3106	3	3	3	0.00
19/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R203 On 05-November-15			Bond Future	6.97	103.5333	103.4360	103.5333	15,930.00
19/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1698	2	2	2	0.00
19/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	1715	2	2	2	0.00
19/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1680	2	2	2	0.00
19/10/2015	R203 On 04-February-16			Bond Future	7.02	105.2445	105.1446	105.2445	0.00
19/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	455	1	0	1	0.00
19/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	477	1	0	1	0.00
19/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	466	1	0	1	0.00
19/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	128	0	0	0	0.00
19/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	124	0	0	0	0.00
19/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	119	0	0	0	0.00
19/10/2015	R203 On 05-May-16			Bond Future	6.99	102.9319	102.8290	102.9319	0.00
19/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	618	1	1	1	0.00
19/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	601	1	1	1	0.00
19/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	609	1	1	1	0.00
19/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	287	0	0	0	0.00
19/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	278	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
19/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	283	0	0	0	0.00
19/10/2015	R204 On 05-November-15			Bond Future	7.35	105.0353	104.8817	105.0353	24,731.00
19/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3092	3	3	3	0.00
19/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3063	3	3	3	0.00
19/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3121	3	3	3	0.00
19/10/2015	R204 On 04-February-16			Bond Future	7.41	102.7351	102.5780	102.7351	0.00
19/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	701	1	1	1	0.00
19/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	686	1	1	1	0.00
19/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	672	1	1	1	0.00
19/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	454	0	0	0	0.00
19/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	465	0	0	0	0.00
19/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	443	0	0	0	0.00
19/10/2015	R204 On 05-May-16			Bond Future	7.44	104.5479	104.3867	104.5479	0.00
19/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	1289	1	1	1	0.00
19/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	1273	1	1	1	0.00
19/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	1258	1	1	1	0.00
19/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	537	0	1	0	0.00
19/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	529	0	1	0	0.00
19/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	545	0	1	0	0.00
19/10/2015	R207 On 05-November-15			Bond Future	7.61	101.2147	101.0394	101.2147	40,851.00
19/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	650	1	1	1	0.00
19/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	699	1	1	1	0.00
19/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	674	1	1	1	0.00
19/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	217	0	0	0	19.00
19/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	144	0	0	0	53.00
19/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	198	0	0	0	0.00
19/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	777	1	1	1	0.00
19/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	177	0	0	0	0.00
19/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	604	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
19/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	188	0	0	0	0.00
19/10/2015	R207 On 04-February-16			Bond Future	7.68	99.2462	99.0670	99.2462	0.00
19/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	294	0	0	0	43.00
19/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	528	1	1	1	0.00
19/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	554	1	1	1	0.00
19/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	541	1	1	1	19.00
19/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1126	1	1	1	0.00
19/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1106	1	1	1	0.00
19/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1147	1	1	1	0.00
19/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	1650	2	2	2	0.00
19/10/2015	R207 On 05-May-16			Bond Future	7.72	100.9977	100.8142	100.9977	0.00
19/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1400	2	1	2	0.00
19/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1364	1	1	1	0.00
19/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	925	1	1	1	43.00
19/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1382	1	1	1	0.00
19/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	976	1	1	1	0.00
19/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	962	1	1	1	0.00
19/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1425	1	1	1	0.00
19/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	989	1	1	1	0.00
19/10/2015	R207 On 04-August-16			Bond Future	7.76	99.1742	98.9851	99.1742	0.00
19/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1690	2	2	2	0.00
19/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1725	2	2	2	0.00
19/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1708	2	2	2	0.00
19/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1027	1	1	1	0.00
19/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1015	1	1	1	0.00
19/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1003	1	1	1	0.00
19/10/2015	R208 On 05-November-15			Bond Future	7.77	96.5366	96.3043	96.5366	39,545.00
19/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2923	3	3	3	0.00
19/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	416	1	0	1	0.00
19/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	436	1	0	1	0.00
19/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	397	1	0	1	0.00
19/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	3	0	0	0	2,200.00
19/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	520	0	1	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
19/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	498	0	0	0	0.00
19/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	543	0	1	0	0.00
19/10/2015	R208 On 04-February-16			Bond Future	7.84	98.1321	97.8950	98.1321	0.00
19/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	889	1	1	1	0.00
19/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	870	1	1	1	0.00
19/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	907	1	1	1	0.00
19/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1264	1	1	1	0.00
19/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1241	1	1	1	0.00
19/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1219	1	1	1	0.00
19/10/2015	R208 On 05-May-16			Bond Future	7.88	96.4622	96.2198	96.4622	0.00
19/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1727	2	2	2	0.00
19/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1749	2	2	2	0.00
19/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1771	2	2	2	0.00
19/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1277	1	1	1	0.00
19/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1260	1	1	1	0.00
19/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1294	1	1	1	0.00
19/10/2015	R209 On 05-November-15			Bond Future	8.79	77.2823	76.8216	77.2823	24,850.00
19/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	3514	4	4	4	0.00
19/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	3	0	0	0	0.00
19/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	227	0	0	0	900.00
19/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	1967	2	2	2	0.00
19/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	3	0	0	0	0.00
19/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	3	0	0	0	0.00
19/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	2929	3	3	3	0.00
19/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	6416	6	6	6	0.00
19/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	80	0	0	0	900.00
19/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	2473	2	2	2	0.00
19/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	355	0	0	0	500.00
19/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	6502	6	7	6	0.00
19/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	6330	6	6	6	0.00
19/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	143	0	0	0	0.00
19/10/2015	R209 On 04-February-16			Bond Future	8.84	78.5597	78.0906	78.5597	400.00
19/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	2069	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
19/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	2139	2	2	2	0.00
19/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	2104	2	2	2	0.00
19/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	5632	6	6	6	0.00
19/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	2733	3	3	3	0.00
19/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	2817	3	3	3	0.00
19/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	710	1	1	1	2,200.00
19/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	2775	3	3	3	0.00
19/10/2015	R209 On 05-May-16			Bond Future	8.88	76.7965	76.3182	76.7965	0.00
19/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	3741	4	4	4	0.00
19/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	3781	4	4	4	0.00
19/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	3702	4	4	4	0.00
19/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	2843	3	3	3	0.00
19/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	2809	3	3	3	0.00
19/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	2877	3	3	3	0.00
19/10/2015	R210 On 05-November-15			Bond Future	181.40	181.1651	181.3958	181.1651	2,894.00
19/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	614	1	1	1	0.00
19/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	604	1	1	1	0.00
19/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	594	1	1	1	0.00
19/10/2015	R210 On 04-February-16			Bond Future	184.41	184.1746	184.4072	184.1746	0.00
19/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	593	1	1	1	0.00
19/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	603	1	1	1	0.00
19/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	583	1	1	1	0.00
19/10/2015	R211 On 05-November-15			Bond Future	136.27	136.2450	136.2703	136.2450	0.00
19/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1280	1	1	1	0.00
19/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1270	1	1	1	0.00
19/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1260	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
19/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R211 On 04-February-16			Bond Future	136.84	136.8143	136.8387	136.8143	1,120.00
19/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2151	2	2	2	0.00
19/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2171	2	2	2	0.00
19/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2161	2	2	2	0.00
19/10/2015	R212 On 05-November-15			Bond Future	142.08	142.0509	142.0795	142.0509	928.00
19/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	3920	4	4	4	0.00
19/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	3930	4	4	4	0.00
19/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3910	4	4	4	0.00
19/10/2015	R212 On 04-February-16			Bond Future	142.58	142.5513	142.5791	142.5513	0.00
19/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3421	3	3	3	0.00
19/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3431	3	3	3	0.00
19/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3411	3	3	3	0.00
19/10/2015	R213 On 05-November-15			Bond Future	8.67	87.7392	87.3252	87.7392	21,426.00
19/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	1	0	0	0	0.00
19/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	1	0	0	0	0.00
19/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	7462	7	7	7	0.00
19/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	7293	7	7	7	0.00
19/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	7378	7	7	7	0.00
19/10/2015	R213 On 04-February-16			Bond Future	8.73	89.1894	88.7676	89.1894	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
19/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	2391	3	2	3	0.00
19/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	2429	3	2	3	0.00
19/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	2354	3	2	3	0.00
19/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	2260	2	2	2	0.00
19/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	2223	2	2	2	0.00
19/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	2296	2	2	2	0.00
19/10/2015	R213 On 05-May-16			Bond Future	8.78	87.2147	86.7844	87.2147	0.00
19/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	3031	3	3	3	0.00
19/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	3066	3	3	3	0.00
19/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	3102	3	3	3	0.00
19/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	3254	3	3	3	0.00
19/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	3217	3	3	3	0.00
19/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	3293	3	3	3	0.00
19/10/2015	R214 On 05-November-15			Bond Future	8.84	78.3091	77.7806	78.3091	16,945.00
19/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	2	0	0	0	0.00
19/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	2	0	0	0	0.00
19/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	2	0	0	0	0.00
19/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	7401	7	7	7	0.00
19/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	7307	7	7	7	0.00
19/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	7214	7	7	7	0.00
19/10/2015	R214 On 04-February-16			Bond Future	8.89	79.6035	79.0654	79.6035	4,620.00
19/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	389	0	0	0	0.00
19/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	401	0	0	0	0.00
19/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	379	0	0	0	0.00
19/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	8022	8	8	8	0.00
19/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	8104	8	8	8	0.00
19/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	8188	8	8	8	0.00
19/10/2015	R214 On 05-May-16			Bond Future	8.93	77.7132	77.1646	77.7132	0.00
19/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	3733	4	4	4	0.00
19/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	3815	4	4	4	0.00
19/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	3774	4	4	4	0.00
19/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	3208	3	3	3	0.00
19/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	3170	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
19/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	3246	3	3	3	0.00
19/10/2015	R248 On 05-November-15			Bond Future	8.90	100.8203	100.0884	100.8203	48,520.00
19/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
19/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	10362	10	10	10	0.00
19/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	10238	10	10	10	0.00
19/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	10115	9	10	9	0.00
19/10/2015	R248 On 04-February-16			Bond Future	8.96	102.4867	101.7418	102.4867	3,750.00
19/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	345	1	0	1	0.00
19/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	550	1	1	1	0.00
19/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	448	1	0	1	0.00
19/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R248 On 05-May-16			Bond Future	9.00	99.8597	99.1004	99.8597	0.00
19/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	1	0	1	0.00
19/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	131	1	0	1	0.00
19/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	29	1	0	1	0.00
19/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
19/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	73	0	0	0	0.00
19/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00