



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: 11/05/2015 TO: 11/05/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	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
11/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	2025 On 07-May-15			Bond Future	121.81	121.8055	121.8055	121.8055	0.00
11/05/2015	2025 On 06-August-15			Bond Future	122.75	123.2913	122.7523	123.2913	16.00
11/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1762	2	2	2	0.00
11/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1752	2	2	2	0.00
11/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1742	2	2	2	0.00
11/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2025 On 05-November-15			Bond Future	124.78	125.3286	124.7775	125.3286	0.00
11/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1768	2	2	2	0.00
11/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1788	2	2	2	0.00
11/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1778	2	2	2	0.00
11/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 07-May-15			Bond Future	8.61	97.1747	97.1747	97.1747	0.00
11/05/2015	2030 On 06-August-15			Bond Future	8.56	96.1484	95.6597	96.1484	8,573.00
11/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	6749	6	7	6	0.00
11/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	6661	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
11/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	6836	6	7	6	0.00
11/05/2015	2030 On 05-November-15			Bond Future	8.61	97.7386	97.2395	97.7386	0.00
11/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	875	0	1	0	0.00
11/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	796	0	1	0	0.00
11/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	955	0	1	0	0.00
11/05/2015	2032 On 07-May-15			Bond Future	8.71	96.9018	96.9018	96.9018	0.00
11/05/2015	2032 On 06-August-15			Bond Future	8.66	99.9803	99.4574	99.9803	1,585.00
11/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	1342	1	1	1	0.00
11/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	1428	1	1	1	0.00
11/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	1255	1	1	1	0.00
11/05/2015	2032 On 05-November-15			Bond Future	8.71	97.4770	96.9429	97.4770	0.00
11/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	6228	6	6	6	0.00
11/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	6320	6	6	6	0.00
11/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	6136	6	6	6	0.00
11/05/2015	2032 On 04-February-16			Bond Future	8.76	99.1416	98.5978	99.1416	0.00
11/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	580	0	1	0	0.00
11/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	496	0	0	0	0.00
11/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	413	0	0	0	0.00
11/05/2015	2037 On 07-May-15			Bond Future	8.81	99.4180	99.4180	99.4180	0.00
11/05/2015	2037 On 06-August-15			Bond Future	8.76	98.3476	97.7691	98.3476	33,089.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	1	0	1	0.00
11/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	100	0	0	0	0.00
11/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	194	0	0	0	0.00
11/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	6	0	0	0	0.00
11/05/2015	2037 On 05-November-15			Bond Future	8.81	99.9743	99.3838	99.9743	0.00
11/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	8019	7	8	7	0.00
11/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	8124	8	8	8	0.00
11/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	7914	7	8	7	0.00
11/05/2015	2037 On 04-February-16			Bond Future	8.86	97.4240	96.8227	97.4240	0.00
11/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	1000	0	1	0	0.00
11/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	1094	0	1	0	0.00
11/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	907	0	1	0	0.00
11/05/2015	2038 On 07-May-15			Bond Future	131.24	131.2373	131.2373	131.2373	0.00
11/05/2015	2038 On 06-August-15			Bond Future	131.01	131.2403	131.0109	131.2403	2,814.00
11/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	3021	3	3	3	0.00
11/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	3001	3	3	3	0.00
11/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	3011	3	3	3	0.00
11/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2038 On 05-November-15			Bond Future	133.17	133.4090	133.1724	133.4090	0.00
11/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	828	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
11/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	838	1	1	1	0.00
11/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	818	1	1	1	0.00
11/05/2015	2044 On 07-May-15			Bond Future	8.86	101.2793	101.2793	101.2793	0.00
11/05/2015	2044 On 06-August-15			Bond Future	8.82	100.2673	99.5802	100.2673	10,733.00
11/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	804	0	1	0	0.00
11/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	595	0	1	0	0.00
11/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	699	0	1	0	0.00
11/05/2015	2044 On 05-November-15			Bond Future	8.86	101.9259	101.2248	101.9259	0.00
11/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	6620	6	7	6	0.00
11/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	6507	6	7	6	0.00
11/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	6734	6	7	6	0.00
11/05/2015	2044 On 04-February-16			Bond Future	8.91	99.2836	98.5700	99.2836	0.00
11/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	999	2	1	2	0.00
11/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	800	2	1	2	0.00
11/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	899	2	1	2	0.00
11/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2046 On 07-May-15			Bond Future	132.37	132.3696	132.3696	132.3696	0.00
11/05/2015	2046 On 06-August-15			Bond Future	132.64	133.5274	132.6421	133.5274	6,022.00
11/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	3632	5	4	5	0.00
11/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	3652	5	4	5	0.00
11/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	3642	5	4	5	0.00
11/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	2046 On 05-November-15			Bond Future	133.43	134.3356	133.4323	134.3356	0.00
11/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	442	1	0	1	0.00
11/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	422	1	0	1	0.00
11/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	432	1	0	1	0.00
11/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 07-May-15			Bond Future	143.94	143.9447	143.9447	143.9447	0.00
11/05/2015	2050 On 06-August-15			Bond Future	141.86	142.5617	141.8627	142.5617	3,395.00
11/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	4863	6	5	6	0.00
11/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	4873	6	5	6	0.00
11/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	4853	6	5	6	0.00
11/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 05-November-15			Bond Future	144.20	144.9171	144.2030	144.9171	0.00
11/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	807	0	1	0	0.00
11/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	797	0	1	0	0.00
11/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	787	0	1	0	0.00
11/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	AI03 On 09-March-16			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
11/05/2015	AL37 On 06-August-15			Index Future	461.18	461.9970	461.1800	461.9970	124.00
11/05/2015	AL37 On 05-November-15			Index Future	468.86	469.7070	468.8590	469.7070	0.00
11/05/2015	AL7T On 06-August-15			Index Future	545.25	546.9200	545.2490	546.9200	3.00
11/05/2015	AL7T On 05-November-15			Index Future	554.33	556.0470	554.3280	556.0470	0.00
11/05/2015	ALBI On 06-August-15			Index Future	497.67	499.5550	497.6730	499.5550	510.00
11/05/2015	ALBI On 05-November-15			Index Future	505.96	507.8920	505.9600	507.8920	103.00
11/05/2015	ALBI On 04-February-16			Index Future	514.59	516.5580	514.5870	516.5580	0.00
11/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C197 On 07-December-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
11/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
11/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
11/05/2015	CS33 On 15-September-33			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
11/05/2015	EL28 On 07-May-15			Bond Future	125.96	125.9628	125.9628	125.9628	0.00
11/05/2015	EL28 On 06-August-15			Bond Future	127.23	127.9240	127.2261	127.9240	0.00
11/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	2216	3	2	3	0.00
11/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	2226	3	2	3	0.00
11/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	2236	3	2	3	0.00
11/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	EL28 On 05-November-15			Bond Future	127.79	128.4985	127.7860	128.4985	0.00
11/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	796	2	1	2	0.00
11/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	776	1	1	1	0.00
11/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	786	1	1	1	0.00
11/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 07-May-15			Bond Future	9.73	82.2561	82.2561	82.2561	0.00
11/05/2015	ES33 On 06-August-15			Bond Future	9.71	84.8012	84.3582	84.8012	6,396.00
11/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	894	0	1	0	0.00
11/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	748	0	1	0	0.00
11/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	821	0	1	0	0.00
11/05/2015	ES33 On 05-November-15			Bond Future	9.79	82.4148	81.9625	82.4148	0.00
11/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5971	6	6	6	0.00
11/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5892	5	6	5	0.00
11/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6050	6	6	6	0.00
11/05/2015	ES33 On 04-February-16			Bond Future	9.88	83.8221	83.3615	83.8221	0.00
11/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	788	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
11/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	926	1	1	1	0.00
11/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	857	1	1	1	0.00
11/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	GOVI On 06-August-15			GOVI	494.04	495.7600	494.0440	495.7600	461.00
11/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
11/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
11/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
11/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	59560	4	6	4	0.00
11/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	59660	4	6	4	0.00
11/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	59460	4	6	4	0.00
11/05/2015	GOVI On 05-November-15			GOVI	502.27	504.0330	502.2700	504.0330	27.00
11/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
11/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
11/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
11/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	277300	26	28	26	0.00
11/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	277200	26	28	26	0.00
11/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	277400	26	28	26	0.00
11/05/2015	GOVI On 04-February-16			GOVI	510.83	512.6330	510.8340	512.6330	0.00
11/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	1	0	1	0.00
11/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	1	0	1	0.00
11/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	1	0	1	0.00
11/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	11560	0	1	0	0.00
11/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	11760	0	1	0	0.00
11/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	11660	0	1	0	0.00
11/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
11/05/2015	IGOV On 06-August-15			Index Future	233.99	234.4380	233.9930	234.4380	1,080.00
11/05/2015	IGOV On 05-November-15			Index Future	237.89	238.3500	237.8890	238.3500	17.00
11/05/2015	IGOV On 04-February-16			Index Future	241.95	242.4170	241.9460	242.4170	0.00
11/05/2015	ILBI On 06-August-15			Index Future	634.14	635.4040	634.1420	635.4040	159.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	ILBI On 05-November-15			Index Future	644.66	645.9550	644.6610	645.9550	0.00
11/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
11/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
11/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
11/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
11/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
11/05/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	0.00
11/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.21	93.7600	93.7900	93.7600	7,500.00
11/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.24	93.7300	93.7600	93.7300	0.00
11/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6000	93.6400	93.6000	0.00
11/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.40	93.5700	93.6000	93.5700	0.00
11/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.52	93.4400	93.4800	93.4400	0.00
11/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.69	93.2700	93.3100	93.2700	0.00
11/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.90	93.0300	93.1000	93.0300	0.00
11/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.13	92.8300	92.8750	92.8300	0.00
11/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.29	92.6400	92.7100	92.6400	0.00
11/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.43	92.5000	92.5700	92.5000	0.00
11/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.56	92.3800	92.4400	92.3800	0.00
11/05/2015	R023 On 07-May-15			Bond Future	7.98	100.2024	100.2024	100.2024	0.00
11/05/2015	R023 On 06-August-15			Bond Future	7.90	102.8613	102.6019	102.8613	10,246.00
11/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2550	3	3	3	0.00
11/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6307	7	6	7	0.00
11/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2589	3	3	3	0.00
11/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2627	3	3	3	0.00
11/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	701	1	1	1	0.00
11/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	669	1	1	1	0.00
11/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	685	1	1	1	0.00
11/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	67	0	0	0	911.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	R023 On 05-November-15			Bond Future	7.96	100.6368	100.3705	100.6368	0.00
11/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2151	2	2	2	0.00
11/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2208	2	2	2	0.00
11/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2179	2	2	2	0.00
11/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1947	2	2	2	0.00
11/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1922	2	2	2	0.00
11/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1973	2	2	2	0.00
11/05/2015	R023 On 04-February-16			Bond Future	8.01	102.3549	102.0834	102.3549	0.00
11/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2478	3	2	3	0.00
11/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2424	3	2	3	0.00
11/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2451	3	2	3	0.00
11/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2527	2	3	2	0.00
11/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2501	2	3	2	0.00
11/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2475	2	2	2	0.00
11/05/2015	R186 On 07-May-15			Bond Future	8.19	121.1758	121.1758	121.1758	0.00
11/05/2015	R186 On 06-August-15			Bond Future	8.13	119.2836	118.8633	119.2836	39,932.00
11/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	4005	4	4	4	0.00
11/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	954	1	1	1	1,000.00
11/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1657	2	2	2	0.00
11/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1693	2	2	2	0.00
11/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1728	2	2	2	0.00
11/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6474	7	6	7	0.00
11/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4290	5	4	5	0.00
11/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3728	4	4	4	0.00
11/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	999	1	1	1	5,229.00
11/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	4085	4	4	4	0.00
11/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2777	3	3	3	0.00
11/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	1118	1	1	1	4,229.00
11/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2682	2	3	2	0.00
11/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	891	1	1	1	4,229.00
11/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2729	3	3	3	0.00
11/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	370	0	0	0	5,350.00
11/05/2015	R186 On 05-November-15			Bond Future	8.17	121.2553	120.8250	121.2553	500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4348	5	4	5	0.00
11/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3395	4	3	4	0.00
11/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3311	4	3	4	0.00
11/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3480	4	3	4	0.00
11/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3437	4	3	4	0.00
11/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7317	8	7	8	0.00
11/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3879	4	4	4	0.00
11/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	2166	2	2	2	6,248.00
11/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2946	3	3	3	1,090.00
11/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2483	2	2	2	9,370.00
11/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2870	3	3	3	0.00
11/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2796	3	3	3	0.00
11/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2833	3	3	3	8,690.00
11/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	946	1	1	1	2,600.00
11/05/2015	R186 On 04-February-16			Bond Future	8.22	118.0268	117.5884	118.0268	5,512.00
11/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1572	2	2	2	0.00
11/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1549	2	2	2	0.00
11/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1527	2	2	2	0.00
11/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7400	7	7	7	0.00
11/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	7339	7	7	7	0.00
11/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7462	7	7	7	0.00
11/05/2015	R186 On 05-May-16			Bond Future	8.25	120.1782	119.7341	120.1782	0.00
11/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4821	5	5	5	0.00
11/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4862	5	5	5	0.00
11/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4780	5	5	5	0.00
11/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2231	2	2	2	0.00
11/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	4168	4	4	4	0.00
11/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	4097	4	4	4	0.00
11/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	7724	7	8	7	0.00
11/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	4133	4	4	4	0.00
11/05/2015	R197 On 07-May-15			Bond Future	293.40	293.3973	293.3973	293.3973	0.00
11/05/2015	R197 On 06-August-15			Bond Future	291.92	291.4872	291.9243	291.4872	1,046.00
11/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	3914	3	4	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	3924	3	4	3	0.00
11/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	3934	3	4	3	0.00
11/05/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R197 On 05-November-15			Bond Future	296.74	296.3033	296.7403	296.3033	0.00
11/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	1750	1	2	1	0.00
11/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	1730	1	2	1	0.00
11/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	1740	1	2	1	0.00
11/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R202 On 07-May-15			Bond Future	244.25	244.2520	244.2520	244.2520	0.00
11/05/2015	R202 On 06-August-15			Bond Future	244.14	244.8359	244.1442	244.8359	54,217.00
11/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	4144	5	4	5	0.00
11/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	4154	5	4	5	0.00
11/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	4134	5	4	5	0.00
11/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R202 On 05-November-15			Bond Future	248.17	248.8808	248.1716	248.8808	0.00
11/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	2182	3	2	3	0.00
11/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	2162	3	2	3	0.00
11/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	2172	3	2	3	0.00
11/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R203 On 07-May-15			Bond Future	7.18	103.5543	103.5543	103.5543	0.00
11/05/2015	R203 On 06-August-15			Bond Future	7.12	105.6311	105.5223	105.6311	15,754.00
11/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	197	0	0	0	0.00
11/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1479	2	1	2	0.00
11/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	208	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
11/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	203	0	0	0	0.00
11/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	915	1	1	1	0.00
11/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	929	1	1	1	0.00
11/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	85	0	0	0	5,000.00
11/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	901	1	1	1	0.00
11/05/2015	R203 On 05-November-15			Bond Future	7.17	103.2101	103.0969	103.2101	0.00
11/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	48	0	0	0	0.00
11/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	49	0	0	0	0.00
11/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	50	0	0	0	0.00
11/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2086	2	2	2	0.00
11/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2069	2	2	2	0.00
11/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2102	2	2	2	0.00
11/05/2015	R203 On 04-February-16			Bond Future	7.21	104.9724	104.8566	104.9724	0.00
11/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	651	1	1	1	0.00
11/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	668	1	1	1	0.00
11/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	659	1	1	1	0.00
11/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	612	1	1	1	0.00
11/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	599	1	1	1	0.00
11/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	605	1	1	1	0.00
11/05/2015	R204 On 07-May-15			Bond Future	7.44	104.8688	104.8688	104.8688	0.00
11/05/2015	R204 On 06-August-15			Bond Future	7.37	103.1349	102.9759	103.1349	11,910.00
11/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	3076	3	3	3	0.00
11/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1405	2	1	2	0.00
11/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1448	2	1	2	0.00
11/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1427	2	1	2	0.00
11/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	42	0	0	0	699.00
11/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	299	0	0	0	0.00
11/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	307	0	0	0	0.00
11/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	291	0	0	0	0.00
11/05/2015	R204 On 05-November-15			Bond Future	7.42	104.8397	104.6754	104.8397	0.00
11/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	96	0	0	0	0.00
11/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	99	0	0	0	0.00
11/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	94	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
11/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3368	3	3	3	0.00
11/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3394	3	3	3	0.00
11/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3421	3	3	3	0.00
11/05/2015	R204 On 04-February-16			Bond Future	7.47	102.5923	102.4245	102.5923	0.00
11/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1197	1	1	1	0.00
11/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1183	1	1	1	0.00
11/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1169	1	1	1	0.00
11/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	1104	1	1	1	0.00
11/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	1092	1	1	1	0.00
11/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	1116	1	1	1	0.00
11/05/2015	R207 On 07-May-15			Bond Future	7.66	100.7603	100.7603	100.7603	0.00
11/05/2015	R207 On 06-August-15			Bond Future	7.59	99.4447	99.2708	99.4447	34,046.00
11/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1209	1	1	1	0.00
11/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1254	1	1	1	0.00
11/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1231	1	1	1	0.00
11/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	686	1	1	1	70.00
11/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	675	1	1	1	0.00
11/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1179	1	1	1	0.00
11/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	646	1	1	1	0.00
11/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	660	1	1	1	0.00
11/05/2015	R207 On 05-November-15			Bond Future	7.65	101.0889	100.9095	101.0889	0.00
11/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1447	2	1	2	0.00
11/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1485	2	1	2	0.00
11/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1466	2	1	2	0.00
11/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	1029	1	1	1	19.00
11/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	923	1	1	1	53.00
11/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1125	1	1	1	0.00
11/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1109	1	1	1	0.00
11/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1546	1	2	1	0.00
11/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1094	1	1	1	0.00
11/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1687	2	2	2	0.00
11/05/2015	R207 On 04-February-16			Bond Future	7.70	99.1727	98.9896	99.1727	0.00
11/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	875	1	1	1	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1171	1	1	1	0.00
11/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1200	1	1	1	0.00
11/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1185	1	1	1	19.00
11/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1848	2	2	2	0.00
11/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1829	2	2	2	0.00
11/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1867	2	2	2	0.00
11/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2309	2	2	2	0.00
11/05/2015	R207 On 05-May-16			Bond Future	7.73	100.9804	100.7959	100.9804	0.00
11/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1999	2	2	2	0.00
11/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1964	2	2	2	0.00
11/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1515	2	2	2	43.00
11/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1982	2	2	2	0.00
11/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1593	2	2	2	0.00
11/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1580	2	2	2	0.00
11/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	2034	2	2	2	0.00
11/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1607	2	2	2	0.00
11/05/2015	R208 On 07-May-15			Bond Future	7.78	95.9952	95.9952	95.9952	0.00
11/05/2015	R208 On 06-August-15			Bond Future	7.71	98.3843	98.1555	98.3843	40,516.00
11/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1876	2	2	2	0.00
11/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1846	2	2	2	0.00
11/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1905	2	2	2	0.00
11/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4913	5	5	5	0.00
11/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	597	1	1	1	0.00
11/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	584	1	1	1	0.00
11/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	611	1	1	1	0.00
11/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	54	0	0	0	198.00
11/05/2015	R208 On 05-November-15			Bond Future	7.76	96.6101	96.3750	96.6101	0.00
11/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3521	4	4	4	0.00
11/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1546	2	2	2	0.00
11/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1568	2	2	2	0.00
11/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1525	2	2	2	0.00
11/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	530	0	1	0	2,200.00
11/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1579	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1559	1	2	1	0.00
11/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1600	1	2	1	0.00
11/05/2015	R208 On 04-February-16			Bond Future	7.81	98.2596	98.0199	98.2596	0.00
11/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1740	2	2	2	0.00
11/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1720	2	2	2	0.00
11/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1760	2	2	2	0.00
11/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1989	2	2	2	0.00
11/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1968	2	2	2	0.00
11/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1947	2	2	2	0.00
11/05/2015	R209 On 07-May-15			Bond Future	8.75	76.9109	76.9109	76.9109	0.00
11/05/2015	R209 On 06-August-15			Bond Future	8.70	79.4633	78.9846	79.4633	25,841.00
11/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	8700	9	9	9	0.00
11/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3544	4	4	4	0.00
11/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3594	4	4	4	0.00
11/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3495	4	3	4	0.00
11/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	1247	1	1	1	0.00
11/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	141	0	0	0	2,914.00
11/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	1222	1	1	1	0.00
11/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	1273	1	1	1	0.00
11/05/2015	R209 On 05-November-15			Bond Future	8.75	77.6282	77.1398	77.6282	0.00
11/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1059	1	1	1	0.00
11/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1098	1	1	1	0.00
11/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1079	1	1	1	0.00
11/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	7173	7	7	7	0.00
11/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	7106	7	7	7	0.00
11/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	7241	7	7	7	0.00
11/05/2015	R209 On 04-February-16			Bond Future	8.79	78.9539	78.4564	78.9539	0.00
11/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3751	4	4	4	0.00
11/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	3788	4	4	4	0.00
11/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	3826	4	4	4	0.00
11/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	4093	4	4	4	0.00
11/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	4054	4	4	4	0.00
11/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	4133	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	R210 On 07-May-15			Bond Future	179.90	179.8976	179.8976	179.8976	0.00
11/05/2015	R210 On 06-August-15			Bond Future	181.70	182.6963	181.7009	182.6963	1,184.00
11/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	2711	4	3	4	0.00
11/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	2691	4	3	4	0.00
11/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	2701	4	3	4	0.00
11/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R210 On 05-November-15			Bond Future	182.58	183.5954	182.5788	183.5954	0.00
11/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	579	2	1	2	0.00
11/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	589	2	1	2	0.00
11/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	569	2	1	2	0.00
11/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R211 On 07-May-15			Bond Future	132.36	132.3574	132.3574	132.3574	0.00
11/05/2015	R211 On 06-August-15			Bond Future	132.86	132.7842	132.8575	132.7842	1,120.00
11/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	2142	2	2	2	0.00
11/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	2152	2	2	2	0.00
11/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	2132	2	2	2	0.00
11/05/2015	R211 On 05-November-15			Bond Future	135.05	134.9786	135.0497	134.9786	0.00
11/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	60	0	0	0	0.00
11/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	50	0	0	0	0.00
11/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	40	0	0	0	0.00
11/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 07-May-15			Bond Future	139.58	139.5792	139.5792	139.5792	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
11/05/2015	R212 On 06-August-15			Bond Future	139.97	139.9618	139.9707	139.9618	1,113.00
11/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	1019	1	1	1	0.00
11/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1029	1	1	1	0.00
11/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1039	1	1	1	0.00
11/05/2015	R212 On 05-November-15			Bond Future	142.28	142.2748	142.2802	142.2748	0.00
11/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	3720	4	4	4	0.00
11/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	3730	4	4	4	0.00
11/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	3710	4	4	4	0.00
11/05/2015	R213 On 07-May-15			Bond Future	8.65	87.2999	87.2999	87.2999	0.00
11/05/2015	R213 On 06-August-15			Bond Future	8.60	90.0334	89.5624	90.0334	18,917.00
11/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1749	2	2	2	0.00
11/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1783	2	2	2	0.00
11/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1817	2	2	2	0.00
11/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2541	2	3	2	0.00
11/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2498	2	2	2	0.00
11/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2584	2	3	2	0.00
11/05/2015	R213 On 05-November-15			Bond Future	8.65	87.9766	87.4957	87.9766	0.00
11/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	750	1	1	1	0.00
11/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	779	1	1	1	0.00
11/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	764	1	1	1	0.00
11/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	8042	8	8	8	0.00
11/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7902	8	8	8	0.00
11/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7971	8	8	8	0.00
11/05/2015	R213 On 04-February-16			Bond Future	8.70	89.4787	88.9890	89.4787	0.00
11/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	3970	4	4	4	0.00
11/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4009	4	4	4	0.00
11/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	3933	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
11/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3617	3	4	3	0.00
11/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3582	3	4	3	0.00
11/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3654	3	4	3	0.00
11/05/2015	R214 On 07-May-15			Bond Future	8.79	78.0922	78.0922	78.0922	0.00
11/05/2015	R214 On 06-August-15			Bond Future	8.74	80.7014	80.1937	80.7014	20,867.00
11/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2385	3	2	3	0.00
11/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2426	3	2	3	0.00
11/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2468	3	2	3	0.00
11/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	2350	2	2	2	0.00
11/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	2309	2	2	2	0.00
11/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	2269	2	2	2	0.00
11/05/2015	R214 On 05-November-15			Bond Future	8.78	78.7436	78.2256	78.7436	0.00
11/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1101	1	1	1	0.00
11/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1082	1	1	1	0.00
11/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1062	1	1	1	0.00
11/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	8016	8	8	8	0.00
11/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	7942	8	8	8	0.00
11/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	7868	7	8	7	0.00
11/05/2015	R214 On 04-February-16			Bond Future	8.83	80.0880	79.5606	80.0880	4,320.00
11/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1596	2	2	2	0.00
11/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1619	2	2	2	0.00
11/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1574	2	2	2	0.00
11/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8745	8	9	8	0.00
11/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	8816	8	9	8	0.00
11/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8887	9	9	9	0.00
11/05/2015	R248 On 07-May-15			Bond Future	8.84	100.8075	100.8075	100.8075	0.00
11/05/2015	R248 On 06-August-15			Bond Future	8.80	104.1739	103.4096	104.1739	35,237.00
11/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	505	0	1	0	0.00
11/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	612	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
11/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	398	0	0	0	0.00
11/05/2015	R248 On 05-November-15			Bond Future	8.84	101.4648	100.6853	101.4648	0.00
11/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	9765	9	10	9	0.00
11/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	9642	9	10	9	0.00
11/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	9518	9	10	9	0.00
11/05/2015	R248 On 04-February-16			Bond Future	8.89	103.1972	102.4037	103.1972	0.00
11/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	1007	2	1	2	0.00
11/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	1212	2	1	2	0.00
11/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	1110	2	1	2	0.00
11/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
11/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00