



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: 16/09/2015 TO: 16/09/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	2025 On 05-November-15			Bond Future	122.59	122.5799	122.5857	122.5799	544.00
16/09/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2025 On 05-November-15	122.99	Put	Bond Future	404	0	0	0	0.00
16/09/2015	2025 On 05-November-15	123.00	Put	Bond Future	414	0	0	0	0.00
16/09/2015	2025 On 05-November-15	123.01	Put	Bond Future	424	0	0	0	0.00
16/09/2015	2025 On 04-February-16			Bond Future	123.43	123.4272	123.4306	123.4272	0.00
16/09/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2025 On 04-February-16	125.99	Put	Bond Future	2559	3	3	3	0.00
16/09/2015	2025 On 04-February-16	126.00	Put	Bond Future	2569	3	3	3	0.00
16/09/2015	2025 On 04-February-16	126.01	Put	Bond Future	2579	3	3	3	0.00
16/09/2015	2030 On 05-November-15			Bond Future	8.89	94.9772	95.1100	94.9772	9,973.00
16/09/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2030 On 05-November-15	8.50	Put	Bond Future	3005	3	3	3	0.00
16/09/2015	2030 On 05-November-15	8.51	Put	Bond Future	2926	3	3	3	0.00
16/09/2015	2030 On 05-November-15	8.49	Put	Bond Future	3084	3	3	3	0.00
16/09/2015	2030 On 04-February-16			Bond Future	8.95	92.5671	92.7004	92.5671	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
16/09/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2030 On 04-February-16	8.75	Put	Bond Future	1512	2	2	2	0.00
16/09/2015	2030 On 04-February-16	8.74	Put	Bond Future	1588	2	2	2	0.00
16/09/2015	2030 On 04-February-16	8.76	Put	Bond Future	1436	2	1	2	0.00
16/09/2015	2032 On 05-November-15			Bond Future	8.97	94.6687	94.7724	94.6687	1,579.00
16/09/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2032 On 05-November-15	8.00	Put	Bond Future	8399	9	8	9	0.00
16/09/2015	2032 On 05-November-15	7.99	Put	Bond Future	8491	9	8	9	0.00
16/09/2015	2032 On 05-November-15	8.01	Put	Bond Future	8307	8	8	8	0.00
16/09/2015	2032 On 04-February-16			Bond Future	9.03	96.2602	96.3636	96.2602	0.00
16/09/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2032 On 04-February-16	8.69	Put	Bond Future	2814	3	3	3	0.00
16/09/2015	2032 On 04-February-16	8.70	Put	Bond Future	2730	3	3	3	0.00
16/09/2015	2032 On 04-February-16	8.71	Put	Bond Future	2647	3	3	3	0.00
16/09/2015	2032 On 05-May-16			Bond Future	9.09	93.8142	93.9194	93.8142	0.00
16/09/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2032 On 05-May-16	8.99	Put	Bond Future	771	1	1	1	0.00
16/09/2015	2032 On 05-May-16	9.01	Put	Bond Future	611	1	1	1	0.00
16/09/2015	2032 On 05-May-16	9.00	Put	Bond Future	691	1	1	1	0.00
16/09/2015	2033 On 05-November-15			Bond Future	102.88	102.8759	102.8818	102.8759	100.00
16/09/2015	2033 On 05-November-15	102.40	Call	Bond Future	482	0	0	0	0.00
16/09/2015	2033 On 05-November-15	102.39	Call	Bond Future	492	0	0	0	0.00
16/09/2015	2033 On 05-November-15	102.41	Call	Bond Future	472	0	0	0	0.00
16/09/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
16/09/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
16/09/2015	2033 On 04-February-16			Bond Future	104.62	104.6136	104.6174	104.6136	0.00
16/09/2015	2033 On 04-February-16	102.41	Call	Bond Future	2207	2	2	2	0.00
16/09/2015	2033 On 04-February-16	102.40	Call	Bond Future	2217	2	2	2	0.00
16/09/2015	2033 On 04-February-16	102.39	Call	Bond Future	2227	2	2	2	0.00
16/09/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
16/09/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
16/09/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
16/09/2015	2033 On 05-May-16			Bond Future	105.50	105.4914	105.4954	105.4914	0.00
16/09/2015	2033 On 05-May-16	102.40	Call	Bond Future	3095	3	3	3	0.00
16/09/2015	2033 On 05-May-16	102.41	Call	Bond Future	3085	3	3	3	0.00
16/09/2015	2033 On 05-May-16	102.39	Call	Bond Future	3105	3	3	3	0.00
16/09/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
16/09/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
16/09/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
16/09/2015	2037 On 05-November-15			Bond Future	9.09	96.8961	96.8695	96.8961	49,930.00
16/09/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2037 On 05-November-15	8.00	Put	Bond Future	10533	11	11	11	0.00
16/09/2015	2037 On 05-November-15	7.99	Put	Bond Future	10639	11	11	11	0.00
16/09/2015	2037 On 05-November-15	8.01	Put	Bond Future	10428	10	10	10	0.00
16/09/2015	2037 On 04-February-16			Bond Future	9.14	94.2679	94.2390	94.2679	370.00
16/09/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2037 On 04-February-16	8.75	Put	Bond Future	3584	4	4	4	0.00
16/09/2015	2037 On 04-February-16	8.76	Put	Bond Future	3490	3	3	3	0.00
16/09/2015	2037 On 04-February-16	8.74	Put	Bond Future	3677	4	4	4	0.00
16/09/2015	2037 On 05-May-16			Bond Future	9.20	95.9446	95.9153	95.9446	0.00
16/09/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

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16/09/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2037 On 05-May-16	9.00	Put	Bond Future	1737	2	2	2	0.00
16/09/2015	2037 On 05-May-16	8.99	Put	Bond Future	1827	2	2	2	0.00
16/09/2015	2037 On 05-May-16	9.01	Put	Bond Future	1647	2	2	2	0.00
16/09/2015	2038 On 05-November-15			Bond Future	125.54	125.5335	125.5420	125.5335	7,020.00
16/09/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2038 On 05-November-15	134.01	Put	Bond Future	8468	8	8	8	0.00
16/09/2015	2038 On 05-November-15	134.00	Put	Bond Future	8458	8	8	8	0.00
16/09/2015	2038 On 05-November-15	133.99	Put	Bond Future	8448	8	8	8	0.00
16/09/2015	2038 On 04-February-16			Bond Future	126.28	126.2779	126.2838	126.2779	0.00
16/09/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2038 On 04-February-16	131.00	Put	Bond Future	4716	5	5	5	0.00
16/09/2015	2038 On 04-February-16	131.01	Put	Bond Future	4726	5	5	5	0.00
16/09/2015	2038 On 04-February-16	130.99	Put	Bond Future	4706	5	5	5	0.00
16/09/2015	2044 On 05-November-15			Bond Future	9.12	98.6697	98.6892	98.6697	17,486.00
16/09/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2044 On 05-November-15	8.25	Put	Bond Future	9156	9	9	9	0.00
16/09/2015	2044 On 05-November-15	8.26	Put	Bond Future	9042	9	9	9	0.00
16/09/2015	2044 On 05-November-15	8.24	Put	Bond Future	9270	9	9	9	0.00
16/09/2015	2044 On 04-February-16			Bond Future	9.17	95.9462	95.9640	95.9462	0.00
16/09/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2044 On 04-February-16	9.01	Put	Bond Future	1607	2	2	2	0.00
16/09/2015	2044 On 04-February-16	8.99	Put	Bond Future	1806	2	2	2	0.00
16/09/2015	2044 On 04-February-16	9.00	Put	Bond Future	1707	2	2	2	0.00

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16/09/2015	2044 On 05-May-16			Bond Future	9.22	97.6527	97.6711	97.6527	0.00
16/09/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2044 On 05-May-16	9.01	Put	Bond Future	2074	2	2	2	0.00
16/09/2015	2044 On 05-May-16	8.99	Put	Bond Future	2272	2	2	2	0.00
16/09/2015	2044 On 05-May-16	9.00	Put	Bond Future	2173	2	2	2	0.00
16/09/2015	2046 On 05-November-15			Bond Future	124.91	124.9025	124.9117	124.9025	6,432.00
16/09/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2046 On 05-November-15	133.00	Put	Bond Future	8088	8	8	8	0.00
16/09/2015	2046 On 05-November-15	132.99	Put	Bond Future	8078	8	8	8	0.00
16/09/2015	2046 On 05-November-15	133.01	Put	Bond Future	8098	8	8	8	0.00
16/09/2015	2046 On 04-February-16			Bond Future	127.02	127.0122	127.0190	127.0122	0.00
16/09/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2046 On 04-February-16	128.01	Put	Bond Future	991	1	1	1	0.00
16/09/2015	2046 On 04-February-16	128.00	Put	Bond Future	981	1	1	1	0.00
16/09/2015	2046 On 04-February-16	127.99	Put	Bond Future	971	1	1	1	0.00
16/09/2015	2050 On 05-November-15			Bond Future	132.95	132.9406	132.9507	132.9406	4,911.00
16/09/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2050 On 05-November-15	145.00	Put	Bond Future	12049	12	12	12	0.00
16/09/2015	2050 On 05-November-15	145.01	Put	Bond Future	12059	12	12	12	0.00
16/09/2015	2050 On 05-November-15	144.99	Put	Bond Future	12039	12	12	12	0.00
16/09/2015	2050 On 04-February-16			Bond Future	133.66	133.6502	133.6572	133.6502	0.00
16/09/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

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16/09/2015	2050 On 04-February-16	138.01	Put	Bond Future	4353	4	4	4	0.00
16/09/2015	2050 On 04-February-16	138.00	Put	Bond Future	4343	4	4	4	0.00
16/09/2015	2050 On 04-February-16	137.99	Put	Bond Future	4333	4	4	4	0.00
16/09/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	AL37 On 05-November-15			Index Future	462.81	462.5260	462.8120	462.5260	3.00
16/09/2015	AL37 On 04-February-16			Index Future	470.58	470.2980	470.5830	470.2980	0.00
16/09/2015	AL7T On 05-November-15			Index Future	543.51	542.9640	543.5140	542.9640	1.00
16/09/2015	AL7T On 04-February-16			Index Future	552.64	552.0880	552.6400	552.0880	0.00
16/09/2015	ALBI On 05-November-15			Index Future	496.47	496.1830	496.4660	496.1830	456.00
16/09/2015	ALBI On 04-February-16			Index Future	504.80	504.5200	504.8020	504.5200	146.00
16/09/2015	ALBI On 05-May-16			Index Future	513.77	513.4800	513.7710	513.4800	0.00
16/09/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/09/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/09/2015	EL28 On 05-November-15			Bond Future	124.67	124.6546	124.6663	124.6546	0.00
16/09/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2334	2	2	2	0.00
16/09/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2344	2	2	2	0.00
16/09/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2324	2	2	2	0.00
16/09/2015	EL28 On 04-February-16			Bond Future	126.77	126.7604	126.7696	126.7604	0.00
16/09/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	EL28 On 04-February-16	129.00	Put	Bond Future	2230	2	2	2	0.00
16/09/2015	EL28 On 04-February-16	129.01	Put	Bond Future	2240	2	2	2	0.00
16/09/2015	EL28 On 04-February-16	128.99	Put	Bond Future	2220	2	2	2	0.00
16/09/2015	ES33 On 05-November-15			Bond Future	9.99	80.6156	80.6022	80.6156	6,441.00
16/09/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7331	7	7	7	0.00
16/09/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7410	7	7	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7252	7	7	7	0.00
16/09/2015	ES33 On 04-February-16			Bond Future	10.08	81.9708	81.9556	81.9708	0.00
16/09/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	ES33 On 04-February-16	10.00	Put	Bond Future	549	1	1	1	0.00
16/09/2015	ES33 On 04-February-16	10.01	Put	Bond Future	480	0	0	0	0.00
16/09/2015	ES33 On 04-February-16	9.99	Put	Bond Future	618	1	1	1	0.00
16/09/2015	ES33 On 05-May-16			Bond Future	10.16	79.6372	79.6219	79.6372	0.00
16/09/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1169	1	1	1	0.00
16/09/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1031	1	1	1	0.00
16/09/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1100	1	1	1	0.00
16/09/2015	GOVI On 05-November-15			GOVI	493.30	492.9540	493.3040	492.9540	442.00
16/09/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
16/09/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
16/09/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
16/09/2015	GOVI On 05-November-15	530.00	Put	GOVI	366960	37	37	37	0.00
16/09/2015	GOVI On 05-November-15	530.01	Put	GOVI	367060	37	37	37	0.00
16/09/2015	GOVI On 05-November-15	529.99	Put	GOVI	366860	37	37	37	0.00
16/09/2015	GOVI On 04-February-16			GOVI	501.59	501.2370	501.5870	501.2370	26.00
16/09/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
16/09/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
16/09/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
16/09/2015	GOVI On 04-February-16	511.99	Put	GOVI	104030	11	10	11	0.00
16/09/2015	GOVI On 04-February-16	512.01	Put	GOVI	104230	11	10	11	0.00
16/09/2015	GOVI On 04-February-16	512.00	Put	GOVI	104130	11	10	11	0.00
16/09/2015	GOVI On 05-May-16			GOVI	510.50	510.1390	510.4980	510.1390	0.00
16/09/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
16/09/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
16/09/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2015	GOVI On 05-May-16	517.99	Put	GOVI	74920	8	7	8	0.00
16/09/2015	GOVI On 05-May-16	518.00	Put	GOVI	75020	8	8	8	0.00
16/09/2015	GOVI On 05-May-16	518.01	Put	GOVI	75120	8	8	8	0.00
16/09/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/09/2015	IGOV On 05-November-15			Index Future	230.96	230.9730	230.9580	230.9730	969.00
16/09/2015	IGOV On 04-February-16			Index Future	234.86	234.8730	234.8550	234.8730	82.00
16/09/2015	IGOV On 05-May-16			Index Future	239.05	239.0620	239.0460	239.0620	0.00
16/09/2015	ILBI On 05-November-15			Index Future	626.23	626.2510	626.2320	626.2510	0.00
16/09/2015	ILBI On 04-February-16			Index Future	636.93	636.9520	636.9310	636.9520	160.00
16/09/2015	IS01 On 19-December-16			Interest Rate Swap	99.94	99.9717	99.9436	99.9717	0.00
16/09/2015	IS02 On 18-December-17			Interest Rate Swap	100.16	100.2028	100.1586	100.2028	0.00
16/09/2015	IS05 On 17-December-20			Interest Rate Swap	99.92	100.0267	99.9159	100.0267	0.00
16/09/2015	IS10 On 17-December-25			Interest Rate Swap	101.47	101.5051	101.4700	101.5051	0.00
16/09/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
16/09/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
16/09/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
16/09/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
16/09/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
16/09/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.44	93.5600	93.5600	93.5600	0.00
16/09/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.5300	93.5300	93.5300	0.00
16/09/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.62	93.3800	93.3800	93.3800	0.00
16/09/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	0.00
16/09/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	2,000.00
16/09/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.81	93.1900	93.1900	93.1900	0.00
16/09/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	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
16/09/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
16/09/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
16/09/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.72	92.2800	92.2800	92.2800	0.00
16/09/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.86	92.1400	92.1400	92.1400	0.00
16/09/2015	R023 On 05-November-15			Bond Future	8.37	98.0884	98.1842	98.0884	14,033.00
16/09/2015	R023 On 05-November-15	8.01	Call	Bond Future	389	0	0	0	0.00
16/09/2015	R023 On 05-November-15	8.00	Call	Bond Future	376	0	0	0	0.00
16/09/2015	R023 On 05-November-15	7.99	Call	Bond Future	364	0	0	0	0.00
16/09/2015	R023 On 05-November-15	8.00	Put	Bond Future	2331	2	2	2	0.00
16/09/2015	R023 On 05-November-15	7.99	Put	Bond Future	2373	2	2	2	0.00
16/09/2015	R023 On 05-November-15	8.01	Put	Bond Future	2290	2	2	2	0.00
16/09/2015	R023 On 04-February-16			Bond Future	8.44	99.7372	99.8327	99.7372	1,050.00
16/09/2015	R023 On 04-February-16	7.99	Call	Bond Future	767	1	1	1	0.00
16/09/2015	R023 On 04-February-16	8.01	Call	Bond Future	799	1	1	1	0.00
16/09/2015	R023 On 04-February-16	8.00	Call	Bond Future	783	1	1	1	0.00
16/09/2015	R023 On 04-February-16	7.99	Put	Bond Future	3121	3	3	3	0.00
16/09/2015	R023 On 04-February-16	8.00	Put	Bond Future	3083	3	3	3	0.00
16/09/2015	R023 On 04-February-16	8.01	Put	Bond Future	3046	3	3	3	0.00
16/09/2015	R023 On 05-May-16			Bond Future	8.50	97.5812	97.6785	97.5812	0.00
16/09/2015	R023 On 05-May-16	8.26	Call	Bond Future	1676	2	2	2	0.00
16/09/2015	R023 On 05-May-16	8.25	Call	Bond Future	1655	2	2	2	0.00
16/09/2015	R023 On 05-May-16	8.24	Call	Bond Future	1634	2	2	2	0.00
16/09/2015	R023 On 05-May-16	8.25	Put	Bond Future	2901	3	3	3	0.00
16/09/2015	R023 On 05-May-16	8.24	Put	Bond Future	2931	3	3	3	0.00
16/09/2015	R023 On 05-May-16	8.26	Put	Bond Future	2872	3	3	3	0.00
16/09/2015	R186 On 05-November-15			Bond Future	8.48	118.2473	118.3845	118.2473	32,472.00
16/09/2015	R186 On 05-November-15	8.24	Call	Bond Future	881	1	1	1	0.00
16/09/2015	R186 On 05-November-15	8.45	Call	Bond Future	1542	1	2	1	200.00
16/09/2015	R186 On 05-November-15	8.75	Call	Bond Future	2907	3	3	3	0.00
16/09/2015	R186 On 05-November-15	8.22	Call	Bond Future	830	1	1	1	0.00
16/09/2015	R186 On 05-November-15	7.73	Call	Bond Future	135	0	0	0	169.00
16/09/2015	R186 On 05-November-15	7.86	Call	Bond Future	235	0	0	0	674.00

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16/09/2015	R186 On 05-November-15	8.35	Call	Bond Future	1197	1	1	1	843.00
16/09/2015	R186 On 05-November-15	8.00	Call	Bond Future	403	0	0	0	200.00
16/09/2015	R186 On 05-November-15	8.85	Call	Bond Future	3455	3	3	3	0.00
16/09/2015	R186 On 05-November-15	9.00	Call	Bond Future	4343	4	4	4	0.00
16/09/2015	R186 On 05-November-15	7.75	Call	Bond Future	147	0	0	0	1,200.00
16/09/2015	R186 On 05-November-15	8.25	Call	Bond Future	907	1	1	1	0.00
16/09/2015	R186 On 05-November-15	8.26	Call	Bond Future	933	1	1	1	0.00
16/09/2015	R186 On 05-November-15	8.50	Call	Bond Future	1734	2	2	2	650.00
16/09/2015	R186 On 05-November-15	8.55	Call	Bond Future	1944	2	2	2	0.00
16/09/2015	R186 On 05-November-15	8.22	Put	Bond Future	2906	3	3	3	1,090.00
16/09/2015	R186 On 05-November-15	7.86	Put	Bond Future	5234	5	5	5	0.00
16/09/2015	R186 On 05-November-15	7.73	Put	Bond Future	6214	6	6	6	0.00
16/09/2015	R186 On 05-November-15	8.45	Put	Bond Future	1801	2	2	2	6,308.00
16/09/2015	R186 On 05-November-15	8.75	Put	Bond Future	855	1	1	1	10,200.00
16/09/2015	R186 On 05-November-15	8.24	Put	Bond Future	2797	3	3	3	0.00
16/09/2015	R186 On 05-November-15	8.35	Put	Bond Future	2241	2	2	2	9,430.00
16/09/2015	R186 On 05-November-15	8.26	Put	Bond Future	2690	3	3	3	0.00
16/09/2015	R186 On 05-November-15	8.50	Put	Bond Future	1604	2	2	2	4,666.00
16/09/2015	R186 On 05-November-15	8.55	Put	Bond Future	1425	2	1	2	4,667.00
16/09/2015	R186 On 05-November-15	8.85	Put	Bond Future	646	1	1	1	2,283.00
16/09/2015	R186 On 05-November-15	7.75	Put	Bond Future	6059	6	6	6	0.00
16/09/2015	R186 On 05-November-15	8.25	Put	Bond Future	2743	3	3	3	8,650.00
16/09/2015	R186 On 05-November-15	8.00	Put	Bond Future	4253	4	4	4	0.00
16/09/2015	R186 On 05-November-15	9.00	Put	Bond Future	413	0	0	0	2,600.00
16/09/2015	R186 On 04-February-16			Bond Future	8.54	114.9370	115.0743	114.9370	5,365.00
16/09/2015	R186 On 04-February-16	8.75	Call	Bond Future	3538	3	4	3	0.00
16/09/2015	R186 On 04-February-16	7.51	Call	Bond Future	366	0	0	0	0.00
16/09/2015	R186 On 04-February-16	7.50	Call	Bond Future	357	0	0	0	0.00
16/09/2015	R186 On 04-February-16	7.49	Call	Bond Future	349	0	0	0	0.00
16/09/2015	R186 On 04-February-16	7.50	Put	Bond Future	8722	9	9	9	0.00
16/09/2015	R186 On 04-February-16	8.75	Put	Bond Future	1987	2	2	2	6,700.00
16/09/2015	R186 On 04-February-16	7.51	Put	Bond Future	8647	9	9	9	0.00
16/09/2015	R186 On 04-February-16	7.49	Put	Bond Future	8798	9	9	9	0.00
16/09/2015	R186 On 05-May-16			Bond Future	8.59	116.9807	117.1205	116.9807	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
16/09/2015	R186 On 05-May-16	8.34	Call	Bond Future	2624	3	3	3	0.00
16/09/2015	R186 On 05-May-16	8.35	Call	Bond Future	2656	3	3	3	0.00
16/09/2015	R186 On 05-May-16	8.33	Call	Bond Future	2593	3	3	3	0.00
16/09/2015	R186 On 05-May-16	7.56	Call	Bond Future	839	1	1	1	0.00
16/09/2015	R186 On 05-May-16	8.33	Put	Bond Future	4594	5	5	5	0.00
16/09/2015	R186 On 05-May-16	8.35	Put	Bond Future	4504	5	5	5	0.00
16/09/2015	R186 On 05-May-16	7.56	Put	Bond Future	8944	9	9	9	0.00
16/09/2015	R186 On 05-May-16	8.34	Put	Bond Future	4549	5	5	5	0.00
16/09/2015	R186 On 04-August-16			Bond Future	8.64	113.8108	113.9527	113.8108	0.00
16/09/2015	R186 On 04-August-16	8.49	Call	Bond Future	3504	3	4	3	0.00
16/09/2015	R186 On 04-August-16	8.51	Call	Bond Future	3572	4	4	4	0.00
16/09/2015	R186 On 04-August-16	8.50	Call	Bond Future	3538	3	4	3	0.00
16/09/2015	R186 On 04-August-16	8.49	Put	Bond Future	4638	5	5	5	0.00
16/09/2015	R186 On 04-August-16	8.50	Put	Bond Future	4598	5	5	5	0.00
16/09/2015	R186 On 04-August-16	8.51	Put	Bond Future	4558	5	5	5	0.00
16/09/2015	R197 On 05-November-15			Bond Future	292.83	292.8193	292.8344	292.8193	927.00
16/09/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R197 On 05-November-15	295.00	Put	Bond Future	2166	2	2	2	0.00
16/09/2015	R197 On 05-November-15	295.01	Put	Bond Future	2176	2	2	2	0.00
16/09/2015	R197 On 05-November-15	294.99	Put	Bond Future	2156	2	2	2	0.00
16/09/2015	R197 On 04-February-16			Bond Future	291.41	291.4046	291.4137	291.4046	0.00
16/09/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R197 On 04-February-16	296.99	Put	Bond Future	5576	6	6	6	0.00
16/09/2015	R197 On 04-February-16	297.01	Put	Bond Future	5596	6	6	6	0.00
16/09/2015	R197 On 04-February-16	297.00	Put	Bond Future	5586	6	6	6	0.00
16/09/2015	R202 On 05-November-15			Bond Future	238.51	238.4950	238.5095	238.4950	53,286.00
16/09/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R202 On 05-November-15	245.99	Put	Bond Future	7481	7	7	7	0.00
16/09/2015	R202 On 05-November-15	246.01	Put	Bond Future	7501	8	8	8	0.00
16/09/2015	R202 On 05-November-15	246.00	Put	Bond Future	7491	8	7	8	0.00
16/09/2015	R202 On 04-February-16			Bond Future	239.15	239.1449	239.1544	239.1449	0.00
16/09/2015	R202 On 04-February-16	239.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R202 On 04-February-16	240.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R202 On 04-February-16	240.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R202 On 04-February-16	239.99	Put	Bond Future	836	1	1	1	0.00
16/09/2015	R202 On 04-February-16	240.00	Put	Bond Future	846	1	1	1	0.00
16/09/2015	R202 On 04-February-16	240.01	Put	Bond Future	856	1	1	1	0.00
16/09/2015	R203 On 05-November-15			Bond Future	7.37	102.6950	102.7481	102.6950	15,930.00
16/09/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R203 On 05-November-15	6.00	Put	Bond Future	2386	2	2	2	0.00
16/09/2015	R203 On 05-November-15	5.99	Put	Bond Future	2403	2	2	2	0.00
16/09/2015	R203 On 05-November-15	6.01	Put	Bond Future	2368	2	2	2	0.00
16/09/2015	R203 On 04-February-16			Bond Future	7.47	104.4213	104.4733	104.4213	0.00
16/09/2015	R203 On 04-February-16	7.24	Call	Bond Future	176	0	0	0	0.00
16/09/2015	R203 On 04-February-16	7.26	Call	Bond Future	187	0	0	0	0.00
16/09/2015	R203 On 04-February-16	7.25	Call	Bond Future	181	0	0	0	0.00
16/09/2015	R203 On 04-February-16	7.24	Put	Bond Future	520	1	1	1	0.00
16/09/2015	R203 On 04-February-16	7.25	Put	Bond Future	510	1	1	1	0.00
16/09/2015	R203 On 04-February-16	7.26	Put	Bond Future	501	1	1	1	0.00
16/09/2015	R203 On 05-May-16			Bond Future	7.52	102.1076	102.1607	102.1076	0.00
16/09/2015	R203 On 05-May-16	7.26	Call	Bond Future	348	0	0	0	0.00
16/09/2015	R203 On 05-May-16	7.24	Call	Bond Future	337	0	0	0	0.00
16/09/2015	R203 On 05-May-16	7.25	Call	Bond Future	343	0	0	0	0.00
16/09/2015	R203 On 05-May-16	7.24	Put	Bond Future	692	1	1	1	0.00
16/09/2015	R203 On 05-May-16	7.26	Put	Bond Future	677	1	1	1	0.00
16/09/2015	R203 On 05-May-16	7.25	Put	Bond Future	684	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
16/09/2015	R204 On 05-November-15			Bond Future	7.75	103.6945	103.7616	103.6945	23,871.00
16/09/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R204 On 05-November-15	6.25	Put	Bond Future	4212	4	4	4	0.00
16/09/2015	R204 On 05-November-15	6.26	Put	Bond Future	4183	4	4	4	0.00
16/09/2015	R204 On 05-November-15	6.24	Put	Bond Future	4241	4	4	4	0.00
16/09/2015	R204 On 04-February-16			Bond Future	7.85	101.4010	101.4673	101.4010	0.00
16/09/2015	R204 On 04-February-16	7.51	Call	Bond Future	344	0	0	0	0.00
16/09/2015	R204 On 04-February-16	7.50	Call	Bond Future	336	0	0	0	0.00
16/09/2015	R204 On 04-February-16	7.49	Call	Bond Future	328	0	0	0	0.00
16/09/2015	R204 On 04-February-16	7.50	Put	Bond Future	1214	1	1	1	0.00
16/09/2015	R204 On 04-February-16	7.49	Put	Bond Future	1232	1	1	1	0.00
16/09/2015	R204 On 04-February-16	7.51	Put	Bond Future	1196	1	1	1	0.00
16/09/2015	R204 On 05-May-16			Bond Future	7.91	103.2038	103.2713	103.2038	0.00
16/09/2015	R204 On 05-May-16	7.76	Call	Bond Future	810	1	1	1	0.00
16/09/2015	R204 On 05-May-16	7.75	Call	Bond Future	800	1	1	1	0.00
16/09/2015	R204 On 05-May-16	7.74	Call	Bond Future	789	1	1	1	0.00
16/09/2015	R204 On 05-May-16	7.75	Put	Bond Future	1178	1	1	1	0.00
16/09/2015	R204 On 05-May-16	7.76	Put	Bond Future	1166	1	1	1	0.00
16/09/2015	R204 On 05-May-16	7.74	Put	Bond Future	1191	1	1	1	0.00
16/09/2015	R207 On 05-November-15			Bond Future	8.03	99.5078	99.5725	99.5078	44,623.00
16/09/2015	R207 On 05-November-15	7.74	Call	Bond Future	283	0	0	0	0.00
16/09/2015	R207 On 05-November-15	7.76	Call	Bond Future	303	0	0	0	0.00
16/09/2015	R207 On 05-November-15	7.75	Call	Bond Future	293	0	0	0	0.00
16/09/2015	R207 On 05-November-15	7.50	Call	Bond Future	112	0	0	0	19.00
16/09/2015	R207 On 05-November-15	7.43	Call	Bond Future	83	0	0	0	53.00
16/09/2015	R207 On 05-November-15	7.74	Put	Bond Future	1298	1	1	1	0.00
16/09/2015	R207 On 05-November-15	7.43	Put	Bond Future	2183	2	2	2	0.00
16/09/2015	R207 On 05-November-15	7.76	Put	Bond Future	1248	1	1	1	0.00
16/09/2015	R207 On 05-November-15	7.50	Put	Bond Future	1966	2	2	2	0.00
16/09/2015	R207 On 05-November-15	7.75	Put	Bond Future	1273	1	1	1	0.00
16/09/2015	R207 On 04-February-16			Bond Future	8.12	97.5390	97.6028	97.5390	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
16/09/2015	R207 On 04-February-16	7.27	Call	Bond Future	146	0	0	0	43.00
16/09/2015	R207 On 04-February-16	7.49	Call	Bond Future	266	0	0	0	0.00
16/09/2015	R207 On 04-February-16	7.51	Call	Bond Future	280	0	0	0	0.00
16/09/2015	R207 On 04-February-16	7.50	Call	Bond Future	273	0	0	0	19.00
16/09/2015	R207 On 04-February-16	7.50	Put	Bond Future	2323	2	2	2	0.00
16/09/2015	R207 On 04-February-16	7.51	Put	Bond Future	2296	2	2	2	0.00
16/09/2015	R207 On 04-February-16	7.49	Put	Bond Future	2349	2	2	2	0.00
16/09/2015	R207 On 04-February-16	7.27	Put	Bond Future	2966	3	3	3	0.00
16/09/2015	R207 On 05-May-16			Bond Future	8.20	99.2733	99.3384	99.2733	0.00
16/09/2015	R207 On 05-May-16	7.86	Call	Bond Future	870	1	1	1	0.00
16/09/2015	R207 On 05-May-16	7.84	Call	Bond Future	846	1	1	1	0.00
16/09/2015	R207 On 05-May-16	7.56	Call	Bond Future	554	1	1	1	43.00
16/09/2015	R207 On 05-May-16	7.85	Call	Bond Future	858	1	1	1	0.00
16/09/2015	R207 On 05-May-16	7.85	Put	Bond Future	1927	2	2	2	0.00
16/09/2015	R207 On 05-May-16	7.86	Put	Bond Future	1908	2	2	2	0.00
16/09/2015	R207 On 05-May-16	7.56	Put	Bond Future	2530	3	3	3	0.00
16/09/2015	R207 On 05-May-16	7.84	Put	Bond Future	1946	2	2	2	0.00
16/09/2015	R207 On 04-August-16			Bond Future	8.27	97.4386	97.5044	97.4386	0.00
16/09/2015	R207 On 04-August-16	7.99	Call	Bond Future	1122	1	1	1	0.00
16/09/2015	R207 On 04-August-16	8.01	Call	Bond Future	1147	1	1	1	0.00
16/09/2015	R207 On 04-August-16	8.00	Call	Bond Future	1134	1	1	1	0.00
16/09/2015	R207 On 04-August-16	7.99	Put	Bond Future	1939	2	2	2	0.00
16/09/2015	R207 On 04-August-16	8.00	Put	Bond Future	1922	2	2	2	0.00
16/09/2015	R207 On 04-August-16	8.01	Put	Bond Future	1906	2	2	2	0.00
16/09/2015	R208 On 05-November-15			Bond Future	8.16	94.6061	94.6837	94.6061	40,314.00
16/09/2015	R208 On 05-November-15	8.48	Call	Bond Future	1640	2	2	2	0.00
16/09/2015	R208 On 05-November-15	7.75	Call	Bond Future	228	0	0	0	0.00
16/09/2015	R208 On 05-November-15	7.76	Call	Bond Future	237	0	0	0	0.00
16/09/2015	R208 On 05-November-15	7.74	Call	Bond Future	220	0	0	0	0.00
16/09/2015	R208 On 05-November-15	8.48	Put	Bond Future	341	0	0	0	2,200.00
16/09/2015	R208 On 05-November-15	7.75	Put	Bond Future	1952	2	2	2	0.00
16/09/2015	R208 On 05-November-15	7.76	Put	Bond Future	1919	2	2	2	0.00
16/09/2015	R208 On 05-November-15	7.74	Put	Bond Future	1986	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
16/09/2015	R208 On 04-February-16			Bond Future	8.24	96.1966	96.2735	96.1966	0.00
16/09/2015	R208 On 04-February-16	7.75	Call	Bond Future	487	0	0	0	0.00
16/09/2015	R208 On 04-February-16	7.74	Call	Bond Future	476	0	0	0	0.00
16/09/2015	R208 On 04-February-16	7.76	Call	Bond Future	498	0	0	0	0.00
16/09/2015	R208 On 04-February-16	7.74	Put	Bond Future	2491	3	2	3	0.00
16/09/2015	R208 On 04-February-16	7.75	Put	Bond Future	2461	3	2	3	0.00
16/09/2015	R208 On 04-February-16	7.76	Put	Bond Future	2431	2	2	2	0.00
16/09/2015	R208 On 05-May-16			Bond Future	8.30	94.5051	94.5833	94.5051	0.00
16/09/2015	R208 On 05-May-16	7.99	Call	Bond Future	1126	1	1	1	0.00
16/09/2015	R208 On 05-May-16	8.00	Call	Bond Future	1141	1	1	1	0.00
16/09/2015	R208 On 05-May-16	8.01	Call	Bond Future	1156	1	1	1	0.00
16/09/2015	R208 On 05-May-16	8.00	Put	Bond Future	2306	2	2	2	0.00
16/09/2015	R208 On 05-May-16	8.01	Put	Bond Future	2282	2	2	2	0.00
16/09/2015	R208 On 05-May-16	7.99	Put	Bond Future	2329	2	2	2	0.00
16/09/2015	R209 On 05-November-15			Bond Future	9.02	75.0994	75.0788	75.0994	24,850.00
16/09/2015	R209 On 05-November-15	9.25	Call	Bond Future	2672	3	3	3	0.00
16/09/2015	R209 On 05-November-15	7.99	Call	Bond Future	45	0	0	0	0.00
16/09/2015	R209 On 05-November-15	8.50	Call	Bond Future	399	0	0	0	900.00
16/09/2015	R209 On 05-November-15	9.00	Call	Bond Future	1621	2	2	2	0.00
16/09/2015	R209 On 05-November-15	8.00	Call	Bond Future	48	0	0	0	0.00
16/09/2015	R209 On 05-November-15	8.01	Call	Bond Future	50	0	0	0	0.00
16/09/2015	R209 On 05-November-15	9.16	Call	Bond Future	2263	2	2	2	0.00
16/09/2015	R209 On 05-November-15	8.00	Put	Bond Future	8203	8	8	8	0.00
16/09/2015	R209 On 05-November-15	9.25	Put	Bond Future	981	1	1	1	900.00
16/09/2015	R209 On 05-November-15	8.50	Put	Bond Future	4388	4	4	4	0.00
16/09/2015	R209 On 05-November-15	9.00	Put	Bond Future	1751	2	2	2	500.00
16/09/2015	R209 On 05-November-15	7.99	Put	Bond Future	8288	8	8	8	0.00
16/09/2015	R209 On 05-November-15	8.01	Put	Bond Future	8119	8	8	8	0.00
16/09/2015	R209 On 05-November-15	9.16	Put	Bond Future	1220	1	1	1	0.00
16/09/2015	R209 On 04-February-16			Bond Future	9.07	76.3619	76.3393	76.3619	400.00
16/09/2015	R209 On 04-February-16	8.74	Call	Bond Future	1729	2	2	2	0.00
16/09/2015	R209 On 04-February-16	8.76	Call	Bond Future	1784	2	2	2	0.00
16/09/2015	R209 On 04-February-16	8.75	Call	Bond Future	1756	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
16/09/2015	R209 On 04-February-16	9.52	Call	Bond Future	4664	5	5	5	0.00
16/09/2015	R209 On 04-February-16	8.76	Put	Bond Future	4129	4	4	4	0.00
16/09/2015	R209 On 04-February-16	8.74	Put	Bond Future	4228	4	4	4	0.00
16/09/2015	R209 On 04-February-16	9.52	Put	Bond Future	1493	1	1	1	2,200.00
16/09/2015	R209 On 04-February-16	8.75	Put	Bond Future	4178	4	4	4	0.00
16/09/2015	R209 On 05-May-16			Bond Future	9.12	74.5700	74.5469	74.5700	0.00
16/09/2015	R209 On 05-May-16	9.00	Call	Bond Future	3163	3	3	3	0.00
16/09/2015	R209 On 05-May-16	9.01	Call	Bond Future	3196	3	3	3	0.00
16/09/2015	R209 On 05-May-16	8.99	Call	Bond Future	3129	3	3	3	0.00
16/09/2015	R209 On 05-May-16	9.00	Put	Bond Future	4036	4	4	4	0.00
16/09/2015	R209 On 05-May-16	9.01	Put	Bond Future	3996	4	4	4	0.00
16/09/2015	R209 On 05-May-16	8.99	Put	Bond Future	4076	4	4	4	0.00
16/09/2015	R210 On 05-November-15			Bond Future	178.66	178.6450	178.6552	178.6450	2,298.00
16/09/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R210 On 05-November-15	182.01	Put	Bond Future	3355	3	3	3	0.00
16/09/2015	R210 On 05-November-15	182.00	Put	Bond Future	3345	3	3	3	0.00
16/09/2015	R210 On 05-November-15	181.99	Put	Bond Future	3335	3	3	3	0.00
16/09/2015	R210 On 04-February-16			Bond Future	181.67	181.6627	181.6691	181.6627	0.00
16/09/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R210 On 04-February-16	185.00	Put	Bond Future	3331	3	3	3	0.00
16/09/2015	R210 On 04-February-16	185.01	Put	Bond Future	3341	3	3	3	0.00
16/09/2015	R210 On 04-February-16	184.99	Put	Bond Future	3321	3	3	3	0.00
16/09/2015	R211 On 05-November-15			Bond Future	135.84	135.8893	135.8427	135.8893	0.00
16/09/2015	R211 On 05-November-15	134.99	Call	Bond Future	853	1	1	1	0.00
16/09/2015	R211 On 05-November-15	135.00	Call	Bond Future	843	1	1	1	0.00
16/09/2015	R211 On 05-November-15	135.01	Call	Bond Future	833	1	1	1	0.00
16/09/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
16/09/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/09/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
16/09/2015	R211 On 04-February-16			Bond Future	136.44	136.4866	136.4363	136.4866	1,120.00
16/09/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R211 On 04-February-16	138.99	Put	Bond Future	2554	3	3	3	0.00
16/09/2015	R211 On 04-February-16	139.01	Put	Bond Future	2574	3	3	3	0.00
16/09/2015	R211 On 04-February-16	139.00	Put	Bond Future	2564	3	3	3	0.00
16/09/2015	R212 On 05-November-15			Bond Future	140.96	141.0343	140.9589	141.0343	928.00
16/09/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R212 On 05-November-15	146.00	Put	Bond Future	5041	5	5	5	0.00
16/09/2015	R212 On 05-November-15	146.01	Put	Bond Future	5051	5	5	5	0.00
16/09/2015	R212 On 05-November-15	145.99	Put	Bond Future	5031	5	5	5	0.00
16/09/2015	R212 On 04-February-16			Bond Future	141.47	141.5527	141.4731	141.5527	0.00
16/09/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R212 On 04-February-16	146.00	Put	Bond Future	4527	4	5	4	0.00
16/09/2015	R212 On 04-February-16	146.01	Put	Bond Future	4537	4	5	4	0.00
16/09/2015	R212 On 04-February-16	145.99	Put	Bond Future	4517	4	5	4	0.00
16/09/2015	R213 On 05-November-15			Bond Future	8.92	85.3811	85.5092	85.3811	21,426.00
16/09/2015	R213 On 05-November-15	7.74	Call	Bond Future	20	0	0	0	0.00
16/09/2015	R213 On 05-November-15	7.76	Call	Bond Future	22	0	0	0	0.00
16/09/2015	R213 On 05-November-15	7.75	Call	Bond Future	21	0	0	0	0.00
16/09/2015	R213 On 05-November-15	7.74	Put	Bond Future	9298	9	9	9	0.00
16/09/2015	R213 On 05-November-15	7.76	Put	Bond Future	9131	9	9	9	0.00
16/09/2015	R213 On 05-November-15	7.75	Put	Bond Future	9214	9	9	9	0.00
16/09/2015	R213 On 04-February-16			Bond Future	8.98	86.8164	86.9450	86.8164	450.00
16/09/2015	R213 On 04-February-16	8.75	Call	Bond Future	1954	2	2	2	0.00
16/09/2015	R213 On 04-February-16	8.76	Call	Bond Future	1983	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
16/09/2015	R213 On 04-February-16	8.74	Call	Bond Future	1924	2	2	2	0.00
16/09/2015	R213 On 04-February-16	8.75	Put	Bond Future	3645	4	4	4	0.00
16/09/2015	R213 On 04-February-16	8.76	Put	Bond Future	3600	4	4	4	0.00
16/09/2015	R213 On 04-February-16	8.74	Put	Bond Future	3690	4	4	4	0.00
16/09/2015	R213 On 05-May-16			Bond Future	9.03	84.8109	84.9418	84.8109	0.00
16/09/2015	R213 On 05-May-16	8.74	Call	Bond Future	2559	3	3	3	0.00
16/09/2015	R213 On 05-May-16	8.75	Call	Bond Future	2589	3	3	3	0.00
16/09/2015	R213 On 05-May-16	8.76	Call	Bond Future	2619	3	3	3	0.00
16/09/2015	R213 On 05-May-16	8.75	Put	Bond Future	4620	5	5	5	0.00
16/09/2015	R213 On 05-May-16	8.76	Put	Bond Future	4576	5	5	5	0.00
16/09/2015	R213 On 05-May-16	8.74	Put	Bond Future	4664	5	5	5	0.00
16/09/2015	R214 On 05-November-15			Bond Future	9.05	76.0419	76.0574	76.0419	11,693.00
16/09/2015	R214 On 05-November-15	7.99	Call	Bond Future	40	0	0	0	0.00
16/09/2015	R214 On 05-November-15	8.01	Call	Bond Future	44	0	0	0	0.00
16/09/2015	R214 On 05-November-15	8.00	Call	Bond Future	42	0	0	0	0.00
16/09/2015	R214 On 05-November-15	7.99	Put	Bond Future	9162	9	9	9	0.00
16/09/2015	R214 On 05-November-15	8.00	Put	Bond Future	9070	9	9	9	0.00
16/09/2015	R214 On 05-November-15	8.01	Put	Bond Future	8979	9	9	9	0.00
16/09/2015	R214 On 04-February-16			Bond Future	9.11	77.3202	77.3345	77.3202	4,620.00
16/09/2015	R214 On 04-February-16	8.00	Call	Bond Future	401	0	0	0	0.00
16/09/2015	R214 On 04-February-16	8.01	Call	Bond Future	411	0	0	0	0.00
16/09/2015	R214 On 04-February-16	7.99	Call	Bond Future	392	0	0	0	0.00
16/09/2015	R214 On 04-February-16	8.01	Put	Bond Future	9763	10	10	10	0.00
16/09/2015	R214 On 04-February-16	8.00	Put	Bond Future	9847	10	10	10	0.00
16/09/2015	R214 On 04-February-16	7.99	Put	Bond Future	9932	10	10	10	0.00
16/09/2015	R214 On 05-May-16			Bond Future	9.15	75.3994	75.4141	75.3994	0.00
16/09/2015	R214 On 05-May-16	8.99	Call	Bond Future	3210	3	3	3	0.00
16/09/2015	R214 On 05-May-16	9.01	Call	Bond Future	3279	3	3	3	0.00
16/09/2015	R214 On 05-May-16	9.00	Call	Bond Future	3244	3	3	3	0.00
16/09/2015	R214 On 05-May-16	9.00	Put	Bond Future	4429	4	4	4	0.00
16/09/2015	R214 On 05-May-16	9.01	Put	Bond Future	4385	4	4	4	0.00
16/09/2015	R214 On 05-May-16	8.99	Put	Bond Future	4473	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
16/09/2015	R248 On 05-November-15			Bond Future	9.10	98.0558	98.0762	98.0558	48,592.00
16/09/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R248 On 05-November-15	7.99	Put	Bond Future	12374	12	12	12	0.00
16/09/2015	R248 On 05-November-15	8.00	Put	Bond Future	12251	12	12	12	0.00
16/09/2015	R248 On 05-November-15	8.01	Put	Bond Future	12127	12	12	12	0.00
16/09/2015	R248 On 04-February-16			Bond Future	9.16	99.7041	99.7230	99.7041	3,750.00
16/09/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R248 On 04-February-16	9.00	Put	Bond Future	1571	2	2	2	0.00
16/09/2015	R248 On 04-February-16	9.01	Put	Bond Future	1469	1	1	1	0.00
16/09/2015	R248 On 04-February-16	8.99	Put	Bond Future	1673	2	2	2	0.00
16/09/2015	R248 On 05-May-16			Bond Future	9.20	97.0407	97.0600	97.0407	0.00
16/09/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
16/09/2015	R248 On 05-May-16	9.00	Put	Bond Future	2011	2	2	2	0.00
16/09/2015	R248 On 05-May-16	8.99	Put	Bond Future	2113	2	2	2	0.00
16/09/2015	R248 On 05-May-16	9.01	Put	Bond Future	1909	2	2	2	0.00