



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/10/2015 TO: 21/10/2015

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

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	2025 On 05-November-15			Bond Future	123.96	123.8871	123.9627	123.8871	625.00
21/10/2015	2025 On 05-November-15	123.01	Call	Bond Future	953	1	1	1	0.00
21/10/2015	2025 On 05-November-15	122.99	Call	Bond Future	973	1	1	1	0.00
21/10/2015	2025 On 05-November-15	123.00	Call	Bond Future	963	1	1	1	0.00
21/10/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2025 On 04-February-16			Bond Future	124.80	124.7219	124.7980	124.7219	0.00
21/10/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2025 On 04-February-16	125.99	Put	Bond Future	1192	1	1	1	0.00
21/10/2015	2025 On 04-February-16	126.00	Put	Bond Future	1202	1	1	1	0.00
21/10/2015	2025 On 04-February-16	126.01	Put	Bond Future	1212	1	1	1	0.00
21/10/2015	2030 On 05-November-15			Bond Future	8.85	96.6429	95.4219	96.6429	9,973.00
21/10/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2030 On 05-November-15	8.50	Put	Bond Future	2693	1	3	1	0.00
21/10/2015	2030 On 05-November-15	8.51	Put	Bond Future	2614	1	3	1	0.00
21/10/2015	2030 On 05-November-15	8.49	Put	Bond Future	2772	2	3	2	0.00
21/10/2015	2030 On 04-February-16			Bond Future	8.91	94.2316	92.9898	94.2316	400.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2030 On 04-February-16	8.75	Put	Bond Future	1222	0	1	0	0.00
21/10/2015	2030 On 04-February-16	8.74	Put	Bond Future	1299	0	1	0	0.00
21/10/2015	2030 On 04-February-16	8.76	Put	Bond Future	1146	0	1	0	0.00
21/10/2015	2032 On 05-November-15			Bond Future	8.94	96.4117	95.0623	96.4117	2,982.00
21/10/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2032 On 05-November-15	8.00	Put	Bond Future	8109	7	8	7	0.00
21/10/2015	2032 On 05-November-15	7.99	Put	Bond Future	8201	7	8	7	0.00
21/10/2015	2032 On 05-November-15	8.01	Put	Bond Future	8017	7	8	7	0.00
21/10/2015	2032 On 04-February-16			Bond Future	9.00	98.0031	96.6308	98.0031	0.00
21/10/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2032 On 04-February-16	8.69	Put	Bond Future	2547	1	3	1	0.00
21/10/2015	2032 On 04-February-16	8.70	Put	Bond Future	2463	1	2	1	0.00
21/10/2015	2032 On 04-February-16	8.71	Put	Bond Future	2380	1	2	1	0.00
21/10/2015	2032 On 05-May-16			Bond Future	9.05	95.5746	94.1752	95.5746	0.00
21/10/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	1	0	1	0.00
21/10/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	1	0	1	0.00
21/10/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	1	0	1	0.00
21/10/2015	2032 On 05-May-16	8.99	Put	Bond Future	515	0	1	0	0.00
21/10/2015	2032 On 05-May-16	9.01	Put	Bond Future	355	0	0	0	0.00
21/10/2015	2032 On 05-May-16	9.00	Put	Bond Future	435	0	0	0	0.00
21/10/2015	2033 On 05-November-15			Bond Future	102.83	102.7663	102.8308	102.7663	0.00
21/10/2015	2033 On 05-November-15	102.40	Call	Bond Future	431	0	0	0	0.00
21/10/2015	2033 On 05-November-15	102.39	Call	Bond Future	441	0	0	0	0.00
21/10/2015	2033 On 05-November-15	102.41	Call	Bond Future	421	0	0	0	0.00
21/10/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2033 On 04-February-16			Bond Future	104.54	104.4709	104.5360	104.4709	0.00
21/10/2015	2033 On 04-February-16	102.41	Call	Bond Future	2126	2	2	2	0.00
21/10/2015	2033 On 04-February-16	102.40	Call	Bond Future	2136	2	2	2	0.00
21/10/2015	2033 On 04-February-16	102.39	Call	Bond Future	2146	2	2	2	0.00
21/10/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2033 On 05-May-16			Bond Future	105.40	105.3336	105.3964	105.3336	0.00
21/10/2015	2033 On 05-May-16	102.40	Call	Bond Future	2996	3	3	3	0.00
21/10/2015	2033 On 05-May-16	102.41	Call	Bond Future	2986	3	3	3	0.00
21/10/2015	2033 On 05-May-16	102.39	Call	Bond Future	3006	3	3	3	0.00
21/10/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2037 On 05-November-15			Bond Future	9.13	98.1606	96.5049	98.1606	49,825.00
21/10/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2037 On 05-November-15	8.00	Put	Bond Future	10898	9	11	9	0.00
21/10/2015	2037 On 05-November-15	7.99	Put	Bond Future	11003	9	11	9	0.00
21/10/2015	2037 On 05-November-15	8.01	Put	Bond Future	10793	9	11	9	0.00
21/10/2015	2037 On 04-February-16			Bond Future	9.19	95.5240	93.8403	95.5240	370.00
21/10/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2037 On 04-February-16	8.75	Put	Bond Future	3983	2	4	2	0.00
21/10/2015	2037 On 04-February-16	8.76	Put	Bond Future	3889	2	4	2	0.00
21/10/2015	2037 On 04-February-16	8.74	Put	Bond Future	4076	2	4	2	0.00
21/10/2015	2037 On 05-May-16			Bond Future	9.24	97.2097	95.4935	97.2097	0.00
21/10/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2037 On 05-May-16	9.00	Put	Bond Future	2159	0	2	0	0.00
21/10/2015	2037 On 05-May-16	8.99	Put	Bond Future	2249	1	2	1	0.00
21/10/2015	2037 On 05-May-16	9.01	Put	Bond Future	2069	0	2	0	0.00
21/10/2015	2038 On 05-November-15			Bond Future	127.79	127.7141	127.7947	127.7141	7,309.00
21/10/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2038 On 05-November-15	134.01	Put	Bond Future	6215	6	6	6	0.00
21/10/2015	2038 On 05-November-15	134.00	Put	Bond Future	6205	6	6	6	0.00
21/10/2015	2038 On 05-November-15	133.99	Put	Bond Future	6195	6	6	6	0.00
21/10/2015	2038 On 04-February-16			Bond Future	128.54	128.4598	128.5408	128.4598	745.00
21/10/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2038 On 04-February-16	131.00	Put	Bond Future	2459	3	2	3	0.00
21/10/2015	2038 On 04-February-16	131.01	Put	Bond Future	2469	3	2	3	0.00
21/10/2015	2038 On 04-February-16	130.99	Put	Bond Future	2449	3	2	3	0.00
21/10/2015	2044 On 05-November-15			Bond Future	9.18	99.8391	98.0836	99.8391	17,516.00
21/10/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2044 On 05-November-15	8.25	Put	Bond Future	9761	8	10	8	0.00
21/10/2015	2044 On 05-November-15	8.26	Put	Bond Future	9648	8	10	8	0.00
21/10/2015	2044 On 05-November-15	8.24	Put	Bond Future	9875	8	10	8	0.00
21/10/2015	2044 On 04-February-16			Bond Future	9.24	97.1050	95.3199	97.1050	0.00
21/10/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2044 On 04-February-16	9.01	Put	Bond Future	2251	0	2	0	0.00
21/10/2015	2044 On 04-February-16	8.99	Put	Bond Future	2450	1	2	1	0.00
21/10/2015	2044 On 04-February-16	9.00	Put	Bond Future	2351	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
21/10/2015	2044 On 05-May-16			Bond Future	9.29	98.8186	96.9992	98.8186	0.00
21/10/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2044 On 05-May-16	9.01	Put	Bond Future	2746	1	3	1	0.00
21/10/2015	2044 On 05-May-16	8.99	Put	Bond Future	2944	1	3	1	0.00
21/10/2015	2044 On 05-May-16	9.00	Put	Bond Future	2845	1	3	1	0.00
21/10/2015	2046 On 05-November-15			Bond Future	127.82	127.7367	127.8174	127.7367	6,943.00
21/10/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2046 On 05-November-15	133.00	Put	Bond Future	5183	5	5	5	0.00
21/10/2015	2046 On 05-November-15	132.99	Put	Bond Future	5173	5	5	5	0.00
21/10/2015	2046 On 05-November-15	133.01	Put	Bond Future	5193	5	5	5	0.00
21/10/2015	2046 On 04-February-16			Bond Future	129.94	129.8555	129.9368	129.8555	0.00
21/10/2015	2046 On 04-February-16	127.99	Call	Bond Future	1947	2	2	2	0.00
21/10/2015	2046 On 04-February-16	128.01	Call	Bond Future	1927	2	2	2	0.00
21/10/2015	2046 On 04-February-16	128.00	Call	Bond Future	1937	2	2	2	0.00
21/10/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
21/10/2015	2050 On 05-November-15			Bond Future	135.95	137.0092	135.9508	137.0092	5,431.00
21/10/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2050 On 05-November-15	145.00	Put	Bond Future	9049	8	9	8	0.00
21/10/2015	2050 On 05-November-15	145.01	Put	Bond Future	9059	8	9	8	0.00
21/10/2015	2050 On 05-November-15	144.99	Put	Bond Future	9039	8	9	8	0.00
21/10/2015	2050 On 04-February-16			Bond Future	136.68	137.7533	136.6765	137.7533	0.00
21/10/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	2050 On 04-February-16	138.01	Put	Bond Future	1334	0	1	0	0.00
21/10/2015	2050 On 04-February-16	138.00	Put	Bond Future	1324	0	1	0	0.00
21/10/2015	2050 On 04-February-16	137.99	Put	Bond Future	1314	0	1	0	0.00
21/10/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	AL37 On 05-November-15			Index Future	466.73	468.5380	466.7290	468.5380	3.00
21/10/2015	AL37 On 04-February-16			Index Future	474.43	476.2690	474.4290	476.2690	0.00
21/10/2015	AL7T On 05-November-15			Index Future	546.53	551.7950	546.5330	551.7950	1.00
21/10/2015	AL7T On 04-February-16			Index Future	555.55	560.9000	555.5510	560.9000	0.00
21/10/2015	ALBI On 05-November-15			Index Future	497.63	503.3280	497.6320	503.3280	459.00
21/10/2015	ALBI On 04-February-16			Index Future	505.84	511.6330	505.8430	511.6330	146.00
21/10/2015	ALBI On 05-May-16			Index Future	514.75	520.6470	514.7450	520.6470	0.00
21/10/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2015	EL28 On 05-November-15			Bond Future	126.89	126.7399	126.8906	126.7399	0.00
21/10/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	EL28 On 05-November-15	127.00	Put	Bond Future	109	0	0	0	0.00
21/10/2015	EL28 On 05-November-15	127.01	Put	Bond Future	119	0	0	0	0.00
21/10/2015	EL28 On 05-November-15	126.99	Put	Bond Future	99	0	0	0	0.00
21/10/2015	EL28 On 04-February-16			Bond Future	128.99	128.8423	128.9946	128.8423	0.00
21/10/2015	EL28 On 04-February-16	128.99	Call	Bond Future	5	0	0	0	0.00
21/10/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	EL28 On 04-February-16	129.00	Put	Bond Future	5	0	0	0	0.00
21/10/2015	EL28 On 04-February-16	129.01	Put	Bond Future	15	0	0	0	0.00
21/10/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
21/10/2015	ES33 On 05-November-15			Bond Future	9.98	81.9341	80.6820	81.9341	6,561.00
21/10/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7251	6	7	6	0.00
21/10/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7331	6	7	6	0.00
21/10/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7172	6	7	6	0.00
21/10/2015	ES33 On 04-February-16			Bond Future	10.07	83.2866	82.0133	83.2866	0.00
21/10/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	1	0	1	0.00
21/10/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	1	0	1	0.00
21/10/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	1	0	1	0.00
21/10/2015	ES33 On 04-February-16	10.00	Put	Bond Future	491	0	0	0	0.00
21/10/2015	ES33 On 04-February-16	10.01	Put	Bond Future	422	0	0	0	0.00
21/10/2015	ES33 On 04-February-16	9.99	Put	Bond Future	560	0	1	0	0.00
21/10/2015	ES33 On 05-May-16			Bond Future	10.15	80.9651	79.6670	80.9651	0.00
21/10/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1124	0	1	0	0.00
21/10/2015	ES33 On 05-May-16	10.01	Put	Bond Future	986	0	1	0	0.00
21/10/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1055	0	1	0	0.00
21/10/2015	GOVI On 05-November-15			GOVI	495.04	499.9960	495.0360	499.9960	446.00
21/10/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
21/10/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
21/10/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
21/10/2015	GOVI On 05-November-15	530.00	Put	GOVI	349640	30	35	30	0.00
21/10/2015	GOVI On 05-November-15	530.01	Put	GOVI	349740	30	35	30	0.00
21/10/2015	GOVI On 05-November-15	529.99	Put	GOVI	349540	30	35	30	0.00
21/10/2015	GOVI On 04-February-16			GOVI	503.20	508.2470	503.2030	508.2470	26.00
21/10/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
21/10/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
21/10/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
21/10/2015	GOVI On 04-February-16	511.99	Put	GOVI	87870	4	9	4	0.00
21/10/2015	GOVI On 04-February-16	512.01	Put	GOVI	88070	4	9	4	0.00
21/10/2015	GOVI On 04-February-16	512.00	Put	GOVI	87970	4	9	4	0.00
21/10/2015	GOVI On 05-May-16			GOVI	512.06	517.2010	512.0590	517.2010	0.00
21/10/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
21/10/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
21/10/2015	GOVI On 05-May-16	517.99	Put	GOVI	59310	1	6	1	0.00
21/10/2015	GOVI On 05-May-16	518.00	Put	GOVI	59410	1	6	1	0.00
21/10/2015	GOVI On 05-May-16	518.01	Put	GOVI	59510	1	6	1	0.00
21/10/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/10/2015	IGOV On 05-November-15			Index Future	234.14	234.2400	234.1400	234.2400	915.00
21/10/2015	IGOV On 04-February-16			Index Future	238.02	238.1240	238.0220	238.1240	138.00
21/10/2015	IGOV On 05-May-16			Index Future	242.23	242.3390	242.2300	242.3390	0.00
21/10/2015	ILBI On 05-November-15			Index Future	635.25	635.2270	635.2500	635.2270	0.00
21/10/2015	ILBI On 04-February-16			Index Future	646.05	646.0290	646.0500	646.0290	161.00
21/10/2015	IS01 On 19-December-16			Interest Rate Swap	99.71	99.6778	99.7075	99.6778	0.00
21/10/2015	IS02 On 18-December-17			Interest Rate Swap	99.65	99.5169	99.6458	99.5169	0.00
21/10/2015	IS05 On 17-December-20			Interest Rate Swap	99.12	98.5322	99.1155	98.5322	0.00
21/10/2015	IS10 On 17-December-25			Interest Rate Swap	100.94	100.0899	100.9424	100.0899	0.00
21/10/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/10/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/10/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/10/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/10/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
21/10/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
21/10/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	0.00
21/10/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	0.00
21/10/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	2,000.00
21/10/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.57	93.4300	93.4300	93.4300	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
21/10/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	92.9500	92.9500	0.00
21/10/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	92.7800	92.7800	0.00
21/10/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	92.6000	92.6000	0.00
21/10/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	92.4400	92.4400	0.00
21/10/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	92.3200	92.3200	0.00
21/10/2015	R023 On 05-November-15			Bond Future	8.18	99.7910	99.1555	99.7910	14,015.00
21/10/2015	R023 On 05-November-15	8.01	Call	Bond Future	228	0	0	0	0.00
21/10/2015	R023 On 05-November-15	8.00	Call	Bond Future	214	0	0	0	0.00
21/10/2015	R023 On 05-November-15	7.99	Call	Bond Future	201	0	0	0	0.00
21/10/2015	R023 On 05-November-15	8.00	Put	Bond Future	1198	1	1	1	0.00
21/10/2015	R023 On 05-November-15	7.99	Put	Bond Future	1239	1	1	1	0.00
21/10/2015	R023 On 05-November-15	8.01	Put	Bond Future	1158	1	1	1	0.00
21/10/2015	R023 On 04-February-16			Bond Future	8.26	101.4382	100.7916	101.4382	1,050.00
21/10/2015	R023 On 04-February-16	7.99	Call	Bond Future	846	1	1	1	0.00
21/10/2015	R023 On 04-February-16	8.01	Call	Bond Future	884	1	1	1	0.00
21/10/2015	R023 On 04-February-16	8.00	Call	Bond Future	865	1	1	1	0.00
21/10/2015	R023 On 04-February-16	7.99	Put	Bond Future	2241	2	2	2	0.00
21/10/2015	R023 On 04-February-16	8.00	Put	Bond Future	2207	2	2	2	0.00
21/10/2015	R023 On 04-February-16	8.01	Put	Bond Future	2173	2	2	2	0.00
21/10/2015	R023 On 05-May-16			Bond Future	8.31	99.2987	98.6378	99.2987	0.00
21/10/2015	R023 On 05-May-16	8.26	Call	Bond Future	1894	2	2	2	0.00
21/10/2015	R023 On 05-May-16	8.25	Call	Bond Future	1869	2	2	2	0.00
21/10/2015	R023 On 05-May-16	8.24	Call	Bond Future	1844	2	2	2	0.00
21/10/2015	R023 On 05-May-16	8.25	Put	Bond Future	2156	2	2	2	0.00
21/10/2015	R023 On 05-May-16	8.24	Put	Bond Future	2182	2	2	2	0.00
21/10/2015	R023 On 05-May-16	8.26	Put	Bond Future	2130	2	2	2	0.00
21/10/2015	R186 On 05-November-15			Bond Future	8.42	120.1209	118.8666	120.1209	32,910.00
21/10/2015	R186 On 05-November-15	8.24	Call	Bond Future	337	1	0	1	0.00
21/10/2015	R186 On 05-November-15	8.45	Call	Bond Future	992	2	1	2	200.00
21/10/2015	R186 On 05-November-15	8.75	Call	Bond Future	2672	4	3	4	0.00
21/10/2015	R186 On 05-November-15	8.22	Call	Bond Future	298	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	R186 On 05-November-15	7.73	Call	Bond Future	4	0	0	0	169.00
21/10/2015	R186 On 05-November-15	7.86	Call	Bond Future	15	0	0	0	674.00
21/10/2015	R186 On 05-November-15	8.35	Call	Bond Future	622	1	1	1	843.00
21/10/2015	R186 On 05-November-15	8.00	Call	Bond Future	58	0	0	0	200.00
21/10/2015	R186 On 05-November-15	8.85	Call	Bond Future	3357	5	3	5	0.00
21/10/2015	R186 On 05-November-15	9.00	Call	Bond Future	4432	6	4	6	0.00
21/10/2015	R186 On 05-November-15	7.75	Call	Bond Future	5	0	0	0	1,200.00
21/10/2015	R186 On 05-November-15	8.25	Call	Bond Future	358	1	0	1	0.00
21/10/2015	R186 On 05-November-15	8.26	Call	Bond Future	380	1	0	1	0.00
21/10/2015	R186 On 05-November-15	8.50	Call	Bond Future	1217	2	1	2	650.00
21/10/2015	R186 On 05-November-15	8.55	Call	Bond Future	1467	2	1	2	0.00
21/10/2015	R186 On 05-November-15	8.22	Put	Bond Future	1892	1	2	1	1,090.00
21/10/2015	R186 On 05-November-15	7.86	Put	Bond Future	4532	3	5	3	0.00
21/10/2015	R186 On 05-November-15	7.73	Put	Bond Future	5601	4	6	4	0.00
21/10/2015	R186 On 05-November-15	8.45	Put	Bond Future	769	0	1	0	6,308.00
21/10/2015	R186 On 05-November-15	8.75	Put	Bond Future	137	0	0	0	10,200.00
21/10/2015	R186 On 05-November-15	8.24	Put	Bond Future	1771	1	2	1	0.00
21/10/2015	R186 On 05-November-15	8.35	Put	Bond Future	1184	1	1	1	9,430.00
21/10/2015	R186 On 05-November-15	8.26	Put	Bond Future	1655	1	2	1	0.00
21/10/2015	R186 On 05-November-15	8.50	Put	Bond Future	604	0	1	0	4,666.00
21/10/2015	R186 On 05-November-15	8.55	Put	Bond Future	466	0	0	0	4,667.00
21/10/2015	R186 On 05-November-15	8.85	Put	Bond Future	66	0	0	0	2,283.00
21/10/2015	R186 On 05-November-15	8.25	Put	Bond Future	1713	1	2	1	8,650.00
21/10/2015	R186 On 05-November-15	7.75	Put	Bond Future	5435	4	5	4	0.00
21/10/2015	R186 On 05-November-15	8.00	Put	Bond Future	3427	2	3	2	0.00
21/10/2015	R186 On 05-November-15	9.00	Put	Bond Future	19	0	0	0	2,600.00
21/10/2015	R186 On 04-February-16			Bond Future	8.49	116.8063	115.5304	116.8063	6,227.00
21/10/2015	R186 On 04-February-16	8.75	Call	Bond Future	3404	4	3	4	0.00
21/10/2015	R186 On 04-February-16	7.51	Call	Bond Future	210	0	0	0	0.00
21/10/2015	R186 On 04-February-16	7.50	Call	Bond Future	204	0	0	0	0.00
21/10/2015	R186 On 04-February-16	7.49	Call	Bond Future	197	0	0	0	0.00
21/10/2015	R186 On 04-February-16	7.50	Put	Bond Future	8113	7	8	7	0.00
21/10/2015	R186 On 04-February-16	8.75	Put	Bond Future	1397	1	1	1	6,700.00
21/10/2015	R186 On 04-February-16	7.51	Put	Bond Future	8035	7	8	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	R186 On 04-February-16	7.49	Put	Bond Future	8190	7	8	7	0.00
21/10/2015	R186 On 05-May-16			Bond Future	8.54	118.8666	117.5648	118.8666	0.00
21/10/2015	R186 On 05-May-16	8.34	Call	Bond Future	2429	3	2	3	0.00
21/10/2015	R186 On 05-May-16	8.35	Call	Bond Future	2462	3	2	3	0.00
21/10/2015	R186 On 05-May-16	8.33	Call	Bond Future	2396	3	2	3	0.00
21/10/2015	R186 On 05-May-16	7.56	Call	Bond Future	663	1	1	1	0.00
21/10/2015	R186 On 05-May-16	8.33	Put	Bond Future	3953	3	4	3	0.00
21/10/2015	R186 On 05-May-16	8.35	Put	Bond Future	3866	3	4	3	0.00
21/10/2015	R186 On 05-May-16	7.56	Put	Bond Future	8324	7	8	7	0.00
21/10/2015	R186 On 05-May-16	8.34	Put	Bond Future	3909	3	4	3	0.00
21/10/2015	R186 On 04-August-16			Bond Future	8.59	115.7031	114.3779	115.7031	0.00
21/10/2015	R186 On 04-August-16	8.49	Call	Bond Future	3342	4	3	4	0.00
21/10/2015	R186 On 04-August-16	8.51	Call	Bond Future	3413	4	3	4	0.00
21/10/2015	R186 On 04-August-16	8.50	Call	Bond Future	3377	4	3	4	0.00
21/10/2015	R186 On 04-August-16	8.49	Put	Bond Future	4050	3	4	3	0.00
21/10/2015	R186 On 04-August-16	8.50	Put	Bond Future	4011	3	4	3	0.00
21/10/2015	R186 On 04-August-16	8.51	Put	Bond Future	3973	3	4	3	0.00
21/10/2015	R197 On 05-November-15			Bond Future	296.18	295.9964	296.1778	295.9964	927.00
21/10/2015	R197 On 05-November-15	294.99	Call	Bond Future	1188	1	1	1	0.00
21/10/2015	R197 On 05-November-15	295.01	Call	Bond Future	1168	1	1	1	0.00
21/10/2015	R197 On 05-November-15	295.00	Call	Bond Future	1178	1	1	1	0.00
21/10/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
21/10/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
21/10/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
21/10/2015	R197 On 04-February-16			Bond Future	294.73	294.5523	294.7347	294.5523	0.00
21/10/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R197 On 04-February-16	296.99	Put	Bond Future	2255	2	2	2	0.00
21/10/2015	R197 On 04-February-16	297.01	Put	Bond Future	2275	2	2	2	0.00
21/10/2015	R197 On 04-February-16	297.00	Put	Bond Future	2265	2	2	2	0.00
21/10/2015	R202 On 05-November-15			Bond Future	242.66	242.5060	242.6572	242.5060	52,277.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R202 On 05-November-15	245.99	Put	Bond Future	3333	3	3	3	0.00
21/10/2015	R202 On 05-November-15	246.01	Put	Bond Future	3353	4	3	4	0.00
21/10/2015	R202 On 05-November-15	246.00	Put	Bond Future	3343	3	3	3	0.00
21/10/2015	R202 On 04-February-16			Bond Future	243.31	243.1541	243.3057	243.1541	1,640.00
21/10/2015	R202 On 04-February-16	239.99	Call	Bond Future	3316	3	3	3	0.00
21/10/2015	R202 On 04-February-16	240.01	Call	Bond Future	3296	3	3	3	0.00
21/10/2015	R202 On 04-February-16	240.00	Call	Bond Future	3306	3	3	3	0.00
21/10/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
21/10/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
21/10/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
21/10/2015	R203 On 05-November-15			Bond Future	7.14	103.3306	103.1406	103.3306	15,930.00
21/10/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R203 On 05-November-15	6.00	Put	Bond Future	1993	2	2	2	0.00
21/10/2015	R203 On 05-November-15	5.99	Put	Bond Future	2011	2	2	2	0.00
21/10/2015	R203 On 05-November-15	6.01	Put	Bond Future	1975	2	2	2	0.00
21/10/2015	R203 On 04-February-16			Bond Future	7.22	105.0362	104.8424	105.0362	19.00
21/10/2015	R203 On 04-February-16	7.24	Call	Bond Future	272	0	0	0	0.00
21/10/2015	R203 On 04-February-16	7.26	Call	Bond Future	288	0	0	0	0.00
21/10/2015	R203 On 04-February-16	7.25	Call	Bond Future	280	0	0	0	0.00
21/10/2015	R203 On 04-February-16	7.24	Put	Bond Future	247	0	0	0	0.00
21/10/2015	R203 On 04-February-16	7.25	Put	Bond Future	240	0	0	0	0.00
21/10/2015	R203 On 04-February-16	7.26	Put	Bond Future	233	0	0	0	0.00
21/10/2015	R203 On 05-May-16			Bond Future	7.24	102.7192	102.5189	102.7192	0.00
21/10/2015	R203 On 05-May-16	7.26	Call	Bond Future	445	1	0	1	0.00
21/10/2015	R203 On 05-May-16	7.24	Call	Bond Future	431	1	0	1	0.00
21/10/2015	R203 On 05-May-16	7.25	Call	Bond Future	438	1	0	1	0.00
21/10/2015	R203 On 05-May-16	7.24	Put	Bond Future	427	0	0	0	0.00
21/10/2015	R203 On 05-May-16	7.26	Put	Bond Future	415	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	R203 On 05-May-16	7.25	Put	Bond Future	421	0	0	0	0.00
21/10/2015	R204 On 05-November-15			Bond Future	7.51	104.7150	104.4283	104.7150	24,731.00
21/10/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R204 On 05-November-15	6.25	Put	Bond Future	3545	3	4	3	0.00
21/10/2015	R204 On 05-November-15	6.26	Put	Bond Future	3517	3	4	3	0.00
21/10/2015	R204 On 05-November-15	6.24	Put	Bond Future	3574	3	4	3	0.00
21/10/2015	R204 On 04-February-16			Bond Future	7.59	102.4074	102.1151	102.4074	28.00
21/10/2015	R204 On 04-February-16	7.51	Call	Bond Future	460	1	0	1	0.00
21/10/2015	R204 On 04-February-16	7.50	Call	Bond Future	448	1	0	1	0.00
21/10/2015	R204 On 04-February-16	7.49	Call	Bond Future	437	1	0	1	0.00
21/10/2015	R204 On 04-February-16	7.50	Put	Bond Future	679	1	1	1	0.00
21/10/2015	R204 On 04-February-16	7.49	Put	Bond Future	693	1	1	1	0.00
21/10/2015	R204 On 04-February-16	7.51	Put	Bond Future	665	1	1	1	0.00
21/10/2015	R204 On 05-May-16			Bond Future	7.64	104.2135	103.9131	104.2135	0.00
21/10/2015	R204 On 05-May-16	7.76	Call	Bond Future	991	1	1	1	0.00
21/10/2015	R204 On 05-May-16	7.75	Call	Bond Future	978	1	1	1	0.00
21/10/2015	R204 On 05-May-16	7.74	Call	Bond Future	964	1	1	1	0.00
21/10/2015	R204 On 05-May-16	7.75	Put	Bond Future	715	1	1	1	0.00
21/10/2015	R204 On 05-May-16	7.76	Put	Bond Future	705	1	1	1	0.00
21/10/2015	R204 On 05-May-16	7.74	Put	Bond Future	725	1	1	1	0.00
21/10/2015	R207 On 05-November-15			Bond Future	7.77	100.8297	100.4688	100.8297	40,817.00
21/10/2015	R207 On 05-November-15	7.74	Call	Bond Future	300	1	0	1	0.00
21/10/2015	R207 On 05-November-15	7.76	Call	Bond Future	332	1	0	1	0.00
21/10/2015	R207 On 05-November-15	7.75	Call	Bond Future	316	1	0	1	0.00
21/10/2015	R207 On 05-November-15	7.50	Call	Bond Future	63	0	0	0	19.00
21/10/2015	R207 On 05-November-15	7.43	Call	Bond Future	35	0	0	0	53.00
21/10/2015	R207 On 05-November-15	7.74	Put	Bond Future	418	0	0	0	0.00
21/10/2015	R207 On 05-November-15	7.43	Put	Bond Future	1239	1	1	1	0.00
21/10/2015	R207 On 05-November-15	7.76	Put	Bond Future	381	0	0	0	0.00
21/10/2015	R207 On 05-November-15	7.50	Put	Bond Future	1021	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	R207 On 05-November-15	7.75	Put	Bond Future	399	0	0	0	0.00
21/10/2015	R207 On 04-February-16			Bond Future	7.85	98.8527	98.4851	98.8527	21.00
21/10/2015	R207 On 04-February-16	7.27	Call	Bond Future	169	0	0	0	43.00
21/10/2015	R207 On 04-February-16	7.49	Call	Bond Future	332	0	0	0	0.00
21/10/2015	R207 On 04-February-16	7.51	Call	Bond Future	351	0	0	0	0.00
21/10/2015	R207 On 04-February-16	7.50	Call	Bond Future	342	0	0	0	19.00
21/10/2015	R207 On 04-February-16	7.50	Put	Bond Future	1509	1	2	1	0.00
21/10/2015	R207 On 04-February-16	7.51	Put	Bond Future	1485	1	1	1	0.00
21/10/2015	R207 On 04-February-16	7.49	Put	Bond Future	1533	1	2	1	0.00
21/10/2015	R207 On 04-February-16	7.27	Put	Bond Future	2107	2	2	2	0.00
21/10/2015	R207 On 05-May-16			Bond Future	7.91	100.5965	100.2196	100.5965	0.00
21/10/2015	R207 On 05-May-16	7.86	Call	Bond Future	1086	1	1	1	0.00
21/10/2015	R207 On 05-May-16	7.84	Call	Bond Future	1056	1	1	1	0.00
21/10/2015	R207 On 05-May-16	7.56	Call	Bond Future	684	1	1	1	43.00
21/10/2015	R207 On 05-May-16	7.85	Call	Bond Future	1071	1	1	1	0.00
21/10/2015	R207 On 05-May-16	7.85	Put	Bond Future	1259	1	1	1	0.00
21/10/2015	R207 On 05-May-16	7.86	Put	Bond Future	1243	1	1	1	0.00
21/10/2015	R207 On 05-May-16	7.56	Put	Bond Future	1779	2	2	2	0.00
21/10/2015	R207 On 05-May-16	7.84	Put	Bond Future	1275	1	1	1	0.00
21/10/2015	R207 On 04-August-16			Bond Future	7.97	98.7619	98.3783	98.7619	0.00
21/10/2015	R207 On 04-August-16	7.99	Call	Bond Future	1359	2	1	2	0.00
21/10/2015	R207 On 04-August-16	8.01	Call	Bond Future	1390	2	1	2	0.00
21/10/2015	R207 On 04-August-16	8.00	Call	Bond Future	1374	2	1	2	0.00
21/10/2015	R207 On 04-August-16	7.99	Put	Bond Future	1302	1	1	1	0.00
21/10/2015	R207 On 04-August-16	8.00	Put	Bond Future	1289	1	1	1	0.00
21/10/2015	R207 On 04-August-16	8.01	Put	Bond Future	1275	1	1	1	0.00
21/10/2015	R208 On 05-November-15			Bond Future	7.95	96.0520	95.5756	96.0520	39,545.00
21/10/2015	R208 On 05-November-15	8.48	Call	Bond Future	2202	3	2	3	0.00
21/10/2015	R208 On 05-November-15	7.75	Call	Bond Future	142	0	0	0	0.00
21/10/2015	R208 On 05-November-15	7.76	Call	Bond Future	152	0	0	0	0.00
21/10/2015	R208 On 05-November-15	7.74	Call	Bond Future	133	0	0	0	0.00
21/10/2015	R208 On 05-November-15	8.48	Put	Bond Future	11	0	0	0	2,200.00
21/10/2015	R208 On 05-November-15	7.75	Put	Bond Future	974	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	R208 On 05-November-15	7.76	Put	Bond Future	942	1	1	1	0.00
21/10/2015	R208 On 05-November-15	7.74	Put	Bond Future	1007	1	1	1	0.00
21/10/2015	R208 On 04-February-16			Bond Future	8.02	97.6376	97.1525	97.6376	0.00
21/10/2015	R208 On 04-February-16	7.75	Call	Bond Future	577	1	1	1	0.00
21/10/2015	R208 On 04-February-16	7.74	Call	Bond Future	563	1	1	1	0.00
21/10/2015	R208 On 04-February-16	7.76	Call	Bond Future	591	1	1	1	0.00
21/10/2015	R208 On 04-February-16	7.74	Put	Bond Future	1699	1	2	1	0.00
21/10/2015	R208 On 04-February-16	7.75	Put	Bond Future	1672	1	2	1	0.00
21/10/2015	R208 On 04-February-16	7.76	Put	Bond Future	1645	1	2	1	0.00
21/10/2015	R208 On 05-May-16			Bond Future	8.07	95.9582	95.4618	95.9582	0.00
21/10/2015	R208 On 05-May-16	7.99	Call	Bond Future	1320	2	1	2	0.00
21/10/2015	R208 On 05-May-16	8.00	Call	Bond Future	1338	2	1	2	0.00
21/10/2015	R208 On 05-May-16	8.01	Call	Bond Future	1357	2	1	2	0.00
21/10/2015	R208 On 05-May-16	8.00	Put	Bond Future	1624	1	2	1	0.00
21/10/2015	R208 On 05-May-16	8.01	Put	Bond Future	1604	1	2	1	0.00
21/10/2015	R208 On 05-May-16	7.99	Put	Bond Future	1644	1	2	1	0.00
21/10/2015	R209 On 05-November-15			Bond Future	9.04	76.2511	74.9122	76.2511	24,850.00
21/10/2015	R209 On 05-November-15	9.25	Call	Bond Future	1854	3	2	3	0.00
21/10/2015	R209 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R209 On 05-November-15	8.50	Call	Bond Future	28	0	0	0	900.00
21/10/2015	R209 On 05-November-15	9.00	Call	Bond Future	753	2	1	2	0.00
21/10/2015	R209 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R209 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R209 On 05-November-15	9.16	Call	Bond Future	1399	2	1	2	0.00
21/10/2015	R209 On 05-November-15	8.00	Put	Bond Future	8322	7	8	7	0.00
21/10/2015	R209 On 05-November-15	9.25	Put	Bond Future	330	0	0	0	900.00
21/10/2015	R209 On 05-November-15	8.50	Put	Bond Future	4184	3	4	3	0.00
21/10/2015	R209 On 05-November-15	9.00	Put	Bond Future	1050	0	1	0	500.00
21/10/2015	R209 On 05-November-15	7.99	Put	Bond Future	8409	7	8	7	0.00
21/10/2015	R209 On 05-November-15	8.01	Put	Bond Future	8236	7	8	7	0.00
21/10/2015	R209 On 05-November-15	9.16	Put	Bond Future	523	0	1	0	0.00
21/10/2015	R209 On 04-February-16			Bond Future	9.10	77.5097	76.1482	77.5097	400.00
21/10/2015	R209 On 04-February-16	8.74	Call	Bond Future	1265	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	R209 On 04-February-16	8.76	Call	Bond Future	1315	2	1	2	0.00
21/10/2015	R209 On 04-February-16	8.75	Call	Bond Future	1290	2	1	2	0.00
21/10/2015	R209 On 04-February-16	9.52	Call	Bond Future	4142	5	4	5	0.00
21/10/2015	R209 On 04-February-16	8.76	Put	Bond Future	3851	3	4	3	0.00
21/10/2015	R209 On 04-February-16	8.74	Put	Bond Future	3955	3	4	3	0.00
21/10/2015	R209 On 04-February-16	9.52	Put	Bond Future	1163	1	1	1	2,200.00
21/10/2015	R209 On 04-February-16	8.75	Put	Bond Future	3902	3	4	3	0.00
21/10/2015	R209 On 05-May-16			Bond Future	9.15	75.7274	74.3398	75.7274	0.00
21/10/2015	R209 On 05-May-16	9.00	Call	Bond Future	2700	3	3	3	0.00
21/10/2015	R209 On 05-May-16	9.01	Call	Bond Future	2733	3	3	3	0.00
21/10/2015	R209 On 05-May-16	8.99	Call	Bond Future	2668	3	3	3	0.00
21/10/2015	R209 On 05-May-16	9.00	Put	Bond Future	3780	3	4	3	0.00
21/10/2015	R209 On 05-May-16	9.01	Put	Bond Future	3740	3	4	3	0.00
21/10/2015	R209 On 05-May-16	8.99	Put	Bond Future	3822	3	4	3	0.00
21/10/2015	R210 On 05-November-15			Bond Future	181.64	181.4331	181.6417	181.4331	2,894.00
21/10/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R210 On 05-November-15	182.01	Put	Bond Future	368	1	0	1	0.00
21/10/2015	R210 On 05-November-15	182.00	Put	Bond Future	358	1	0	1	0.00
21/10/2015	R210 On 05-November-15	181.99	Put	Bond Future	348	1	0	1	0.00
21/10/2015	R210 On 04-February-16			Bond Future	184.65	184.4428	184.6535	184.4428	0.00
21/10/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R210 On 04-February-16	185.00	Put	Bond Future	347	1	0	1	0.00
21/10/2015	R210 On 04-February-16	185.01	Put	Bond Future	357	1	0	1	0.00
21/10/2015	R210 On 04-February-16	184.99	Put	Bond Future	337	1	0	1	0.00
21/10/2015	R211 On 05-November-15			Bond Future	136.31	136.3046	136.3141	136.3046	0.00
21/10/2015	R211 On 05-November-15	134.99	Call	Bond Future	1324	1	1	1	0.00
21/10/2015	R211 On 05-November-15	135.00	Call	Bond Future	1314	1	1	1	0.00
21/10/2015	R211 On 05-November-15	135.01	Call	Bond Future	1304	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
21/10/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
21/10/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
21/10/2015	R211 On 04-February-16			Bond Future	136.88	136.8718	136.8805	136.8718	1,120.00
21/10/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R211 On 04-February-16	138.99	Put	Bond Future	2109	2	2	2	0.00
21/10/2015	R211 On 04-February-16	139.01	Put	Bond Future	2129	2	2	2	0.00
21/10/2015	R211 On 04-February-16	139.00	Put	Bond Future	2119	2	2	2	0.00
21/10/2015	R212 On 05-November-15			Bond Future	142.44	142.3535	142.4403	142.3535	1,928.00
21/10/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R212 On 05-November-15	146.00	Put	Bond Future	3560	4	4	4	0.00
21/10/2015	R212 On 05-November-15	146.01	Put	Bond Future	3570	4	4	4	0.00
21/10/2015	R212 On 05-November-15	145.99	Put	Bond Future	3550	4	4	4	0.00
21/10/2015	R212 On 04-February-16			Bond Future	142.94	142.8557	142.9429	142.8557	0.00
21/10/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R212 On 04-February-16	146.00	Put	Bond Future	3057	3	3	3	0.00
21/10/2015	R212 On 04-February-16	146.01	Put	Bond Future	3067	3	3	3	0.00
21/10/2015	R212 On 04-February-16	145.99	Put	Bond Future	3047	3	3	3	0.00
21/10/2015	R213 On 05-November-15			Bond Future	8.90	86.8016	85.6267	86.8016	21,426.00
21/10/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R213 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R213 On 05-November-15	7.74	Put	Bond Future	9160	8	9	8	0.00
21/10/2015	R213 On 05-November-15	7.76	Put	Bond Future	8991	8	9	8	0.00
21/10/2015	R213 On 05-November-15	7.75	Put	Bond Future	9076	8	9	8	0.00
21/10/2015	R213 On 04-February-16			Bond Future	8.97	88.2344	87.0395	88.2344	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2015	R213 On 04-February-16	8.75	Call	Bond Future	1569	2	2	2	0.00
21/10/2015	R213 On 04-February-16	8.76	Call	Bond Future	1598	2	2	2	0.00
21/10/2015	R213 On 04-February-16	8.74	Call	Bond Future	1540	2	2	2	0.00
21/10/2015	R213 On 04-February-16	8.75	Put	Bond Future	3166	3	3	3	0.00
21/10/2015	R213 On 04-February-16	8.76	Put	Bond Future	3120	2	3	2	0.00
21/10/2015	R213 On 04-February-16	8.74	Put	Bond Future	3211	3	3	3	0.00
21/10/2015	R213 On 05-May-16			Bond Future	9.02	86.2422	85.0238	86.2422	0.00
21/10/2015	R213 On 05-May-16	8.74	Call	Bond Future	2227	3	2	3	0.00
21/10/2015	R213 On 05-May-16	8.75	Call	Bond Future	2256	3	2	3	0.00
21/10/2015	R213 On 05-May-16	8.76	Call	Bond Future	2286	3	2	3	0.00
21/10/2015	R213 On 05-May-16	8.75	Put	Bond Future	4205	4	4	4	0.00
21/10/2015	R213 On 05-May-16	8.76	Put	Bond Future	4161	3	4	3	0.00
21/10/2015	R213 On 05-May-16	8.74	Put	Bond Future	4249	4	4	4	0.00
21/10/2015	R214 On 05-November-15			Bond Future	9.10	77.1376	75.7280	77.1376	16,945.00
21/10/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R214 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R214 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R214 On 05-November-15	7.99	Put	Bond Future	9452	8	9	8	0.00
21/10/2015	R214 On 05-November-15	8.00	Put	Bond Future	9358	8	9	8	0.00
21/10/2015	R214 On 05-November-15	8.01	Put	Bond Future	9264	8	9	8	0.00
21/10/2015	R214 On 04-February-16			Bond Future	9.16	78.4109	76.9774	78.4109	5,303.00
21/10/2015	R214 On 04-February-16	8.00	Call	Bond Future	178	0	0	0	0.00
21/10/2015	R214 On 04-February-16	8.01	Call	Bond Future	184	0	0	0	0.00
21/10/2015	R214 On 04-February-16	7.99	Call	Bond Future	172	0	0	0	0.00
21/10/2015	R214 On 04-February-16	8.01	Put	Bond Future	9893	9	10	9	0.00
21/10/2015	R214 On 04-February-16	8.00	Put	Bond Future	9981	9	10	9	0.00
21/10/2015	R214 On 04-February-16	7.99	Put	Bond Future	10069	9	10	9	0.00
21/10/2015	R214 On 05-May-16			Bond Future	9.20	76.4990	75.0380	76.4990	0.00
21/10/2015	R214 On 05-May-16	8.99	Call	Bond Future	2663	3	3	3	0.00
21/10/2015	R214 On 05-May-16	9.01	Call	Bond Future	2730	3	3	3	0.00
21/10/2015	R214 On 05-May-16	9.00	Call	Bond Future	2696	3	3	3	0.00
21/10/2015	R214 On 05-May-16	9.00	Put	Bond Future	4257	4	4	4	0.00
21/10/2015	R214 On 05-May-16	9.01	Put	Bond Future	4212	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
21/10/2015	R214 On 05-May-16	8.99	Put	Bond Future	4303	4	4	4	0.00
21/10/2015	R248 On 05-November-15			Bond Future	9.16	99.2635	97.4578	99.2635	49,160.00
21/10/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R248 On 05-November-15	7.99	Put	Bond Future	12993	11	13	11	0.00
21/10/2015	R248 On 05-November-15	8.00	Put	Bond Future	12869	11	13	11	0.00
21/10/2015	R248 On 05-November-15	8.01	Put	Bond Future	12746	11	13	11	0.00
21/10/2015	R248 On 04-February-16			Bond Future	9.22	100.9020	99.0659	100.9020	3,750.00
21/10/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R248 On 04-February-16	9.00	Put	Bond Future	2228	0	2	0	0.00
21/10/2015	R248 On 04-February-16	9.01	Put	Bond Future	2126	0	2	0	0.00
21/10/2015	R248 On 04-February-16	8.99	Put	Bond Future	2330	0	2	0	0.00
21/10/2015	R248 On 05-May-16			Bond Future	9.27	98.2462	96.3749	98.2462	0.00
21/10/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
21/10/2015	R248 On 05-May-16	9.00	Put	Bond Future	2696	1	3	1	0.00
21/10/2015	R248 On 05-May-16	8.99	Put	Bond Future	2798	1	3	1	0.00
21/10/2015	R248 On 05-May-16	9.01	Put	Bond Future	2594	1	3	1	0.00