



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: 23/11/2015 TO: 23/11/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	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
23/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	2025 On 04-February-16			Bond Future	123.87	123.9367	123.8677	123.9367	950.00
23/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
23/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	2122	2	2	2	0.00
23/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	2132	2	2	2	0.00
23/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	2142	2	2	2	0.00
23/11/2015	2025 On 05-May-16			Bond Future	126.02	126.0911	126.0164	126.0911	0.00
23/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	16	0	0	0	0.00
23/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	26	0	0	0	0.00
23/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	6	0	0	0	0.00
23/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2030 On 04-February-16			Bond Future	8.90	93.3537	93.0882	93.3537	10,930.00
23/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
23/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
23/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
23/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	1124	1	1	1	0.00
23/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	1200	1	1	1	0.00
23/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	1048	1	1	1	0.00
23/11/2015	2030 On 05-May-16			Bond Future	8.96	94.9877	94.7140	94.9877	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
23/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	256	1	0	1	0.00
23/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	404	1	0	1	0.00
23/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	330	1	0	1	0.00
23/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2032 On 04-February-16			Bond Future	9.01	96.8940	96.5691	96.8940	8,417.00
23/11/2015	2032 On 04-February-16	9.20	Call	Bond Future	2980	3	3	3	0.00
23/11/2015	2032 On 04-February-16	9.30	Call	Bond Future	3478	4	3	4	0.00
23/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	1141	1	1	1	0.00
23/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	1088	1	1	1	0.00
23/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	1114	1	1	1	0.00
23/11/2015	2032 On 04-February-16	9.30	Put	Bond Future	1179	1	1	1	22.00
23/11/2015	2032 On 04-February-16	9.20	Put	Bond Future	1460	1	1	1	22.00
23/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	3639	3	4	3	0.00
23/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	3582	3	4	3	0.00
23/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	3696	4	4	4	0.00
23/11/2015	2032 On 05-May-16			Bond Future	9.06	94.4327	94.0984	94.4327	0.00
23/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	2992	3	3	3	0.00
23/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	2917	3	3	3	0.00
23/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	2954	3	3	3	0.00
23/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	3508	3	4	3	0.00
23/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	3424	3	3	3	0.00
23/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	3466	3	3	3	0.00
23/11/2015	2032 On 04-August-16			Bond Future	9.11	96.1917	95.8512	96.1917	0.00
23/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	3527	4	4	4	0.00
23/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	3600	4	4	4	0.00
23/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	3563	4	4	4	0.00
23/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	4439	4	4	4	0.00
23/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	4397	4	4	4	0.00
23/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	4482	4	4	4	0.00
23/11/2015	2033 On 04-February-16			Bond Future	106.18	106.1967	106.1824	106.1967	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	3772	4	4	4	0.00
23/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	3782	4	4	4	0.00
23/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	3792	4	4	4	0.00
23/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2033 On 05-May-16			Bond Future	107.05	107.0681	107.0498	107.0681	0.00
23/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	4650	5	5	5	0.00
23/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	4640	5	5	5	0.00
23/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	4660	5	5	5	0.00
23/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2037 On 04-February-16			Bond Future	9.13	94.6684	94.4016	94.6684	50,887.00
23/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	1034	1	1	1	0.00
23/11/2015	2037 On 04-February-16	9.43	Call	Bond Future	3913	4	4	4	0.00
23/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	1087	1	1	1	0.00
23/11/2015	2037 On 04-February-16	9.30	Call	Bond Future	3211	3	3	3	0.00
23/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	1060	1	1	1	0.00
23/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	4481	4	4	4	0.00
23/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	4414	4	4	4	0.00
23/11/2015	2037 On 04-February-16	9.30	Put	Bond Future	1691	2	2	2	16.00
23/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4549	4	5	4	0.00
23/11/2015	2037 On 04-February-16	9.43	Put	Bond Future	1283	1	1	1	16.00
23/11/2015	2037 On 05-May-16			Bond Future	9.18	96.3256	96.0503	96.3256	0.00
23/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	2819	3	3	3	0.00
23/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	2857	3	3	3	0.00
23/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	2895	3	3	3	0.00
23/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	4459	4	4	4	0.00
23/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	4511	4	5	4	0.00
23/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	4408	4	4	4	0.00
23/11/2015	2037 On 04-August-16			Bond Future	9.23	93.8606	93.5803	93.8606	0.00
23/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	4581	5	5	5	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
23/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	4538	5	5	5	0.00
23/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	4495	5	4	5	0.00
23/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	4349	4	4	4	0.00
23/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	4306	4	4	4	0.00
23/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	4392	4	4	4	0.00
23/11/2015	2038 On 04-February-16			Bond Future	129.91	129.9226	129.9053	129.9226	16,637.00
23/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
23/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1105	1	1	1	0.00
23/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1095	1	1	1	0.00
23/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1085	1	1	1	0.00
23/11/2015	2038 On 05-May-16			Bond Future	132.16	132.1812	132.1588	132.1812	0.00
23/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	1169	1	1	1	0.00
23/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	1149	1	1	1	0.00
23/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	1159	1	1	1	0.00
23/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2040 On 04-February-16			Bond Future	9.20	98.6663	98.3320	98.6663	1,820.00
23/11/2015	2040 On 04-February-16	9.49	Call	Bond Future	4142	4	4	4	0.00
23/11/2015	2040 On 04-February-16	9.51	Call	Bond Future	4262	5	4	5	0.00
23/11/2015	2040 On 04-February-16	9.50	Call	Bond Future	4202	4	4	4	0.00
23/11/2015	2040 On 04-February-16	9.50	Put	Bond Future	1393	1	1	1	0.00
23/11/2015	2040 On 04-February-16	9.51	Put	Bond Future	1363	1	1	1	0.00
23/11/2015	2040 On 04-February-16	9.49	Put	Bond Future	1423	1	1	1	0.00
23/11/2015	2040 On 05-May-16			Bond Future	9.25	100.3933	100.0494	100.3933	0.00
23/11/2015	2040 On 05-May-16	9.51	Call	Bond Future	5137	5	5	5	0.00
23/11/2015	2040 On 05-May-16	9.50	Call	Bond Future	5083	5	5	5	0.00
23/11/2015	2040 On 05-May-16	9.49	Call	Bond Future	5030	5	5	5	0.00
23/11/2015	2040 On 05-May-16	9.50	Put	Bond Future	2799	3	3	3	0.00
23/11/2015	2040 On 05-May-16	9.51	Put	Bond Future	2763	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2015	2040 On 05-May-16	9.49	Put	Bond Future	2836	3	3	3	0.00
23/11/2015	2040 On 04-August-16			Bond Future	9.30	97.7536	97.4034	97.7536	0.00
23/11/2015	2040 On 04-August-16	9.50	Call	Bond Future	5753	6	6	6	0.00
23/11/2015	2040 On 04-August-16	9.51	Call	Bond Future	5803	6	6	6	0.00
23/11/2015	2040 On 04-August-16	9.49	Call	Bond Future	5703	6	6	6	0.00
23/11/2015	2040 On 04-August-16	9.51	Put	Bond Future	3881	4	4	4	0.00
23/11/2015	2040 On 04-August-16	9.50	Put	Bond Future	3921	4	4	4	0.00
23/11/2015	2040 On 04-August-16	9.49	Put	Bond Future	3961	4	4	4	0.00
23/11/2015	2044 On 04-February-16			Bond Future	9.20	96.0138	95.6747	96.0138	18,852.00
23/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	1736	2	2	2	0.00
23/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	1774	2	2	2	0.00
23/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	1699	2	2	2	0.00
23/11/2015	2044 On 04-February-16	9.58	Call	Bond Future	4704	5	5	5	0.00
23/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	3671	4	4	4	0.00
23/11/2015	2044 On 04-February-16	9.58	Put	Bond Future	1210	1	1	1	25.00
23/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	3795	4	4	4	0.00
23/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	3732	4	4	4	0.00
23/11/2015	2044 On 05-May-16			Bond Future	9.26	97.6945	97.3457	97.6945	0.00
23/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	2759	3	3	3	0.00
23/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	2837	3	3	3	0.00
23/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	2798	3	3	3	0.00
23/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	5237	5	5	5	0.00
23/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	5357	5	5	5	0.00
23/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	5297	5	5	5	0.00
23/11/2015	2044 On 04-August-16			Bond Future	9.30	95.1298	94.7745	95.1298	0.00
23/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	5866	6	6	6	0.00
23/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	5815	6	6	6	0.00
23/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	5765	6	6	6	0.00
23/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	3995	4	4	4	0.00
23/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	4036	4	4	4	0.00
23/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	3955	4	4	4	0.00
23/11/2015	2046 On 04-February-16			Bond Future	132.26	132.2786	132.2611	132.2786	11,598.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	4271	4	4	4	0.00
23/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	4261	4	4	4	0.00
23/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	4251	4	4	4	0.00
23/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2046 On 05-May-16			Bond Future	133.13	133.1493	133.1267	133.1493	0.00
23/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	3127	3	3	3	0.00
23/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	3137	3	3	3	0.00
23/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	3117	3	3	3	0.00
23/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2050 On 04-February-16			Bond Future	138.77	138.4512	138.7688	138.4512	9,872.00
23/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	769	0	1	0	0.00
23/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	779	0	1	0	0.00
23/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	759	0	1	0	0.00
23/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2050 On 05-May-16			Bond Future	141.18	140.8576	141.1757	140.8576	0.00
23/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	3186	3	3	3	0.00
23/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	3166	3	3	3	0.00
23/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	3176	3	3	3	0.00
23/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
23/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
23/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	8657 On 21-December-26			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
23/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	AL37 On 04-February-16			Index Future	473.33	474.0020	473.3320	474.0020	2.00
23/11/2015	AL37 On 05-May-16			Index Future	481.59	482.2930	481.5890	482.2930	0.00
23/11/2015	AL7T On 04-February-16			Index Future	554.99	556.3070	554.9940	556.3070	0.00
23/11/2015	AL7T On 05-May-16			Index Future	564.68	566.0380	564.6760	566.0380	0.00
23/11/2015	ALBI On 04-February-16			Index Future	506.34	507.5630	506.3370	507.5630	611.00
23/11/2015	ALBI On 05-May-16			Index Future	515.17	516.4410	515.1700	516.4410	0.00
23/11/2015	ALBI On 04-August-16			Index Future	524.65	525.9530	524.6540	525.9530	0.00
23/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C118 On 20-April-18			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
23/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	C446 On 31-March-46			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
23/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/11/2015	EL28 On 04-February-16			Bond Future	128.09	128.1093	128.0937	128.1093	0.00
23/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
23/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	906	1	1	1	0.00
23/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	916	1	1	1	0.00
23/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	896	1	1	1	0.00
23/11/2015	EL28 On 05-May-16			Bond Future	128.74	128.7617	128.7413	128.7617	0.00
23/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
23/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	259	0	0	0	0.00
23/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	269	0	0	0	0.00
23/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	249	0	0	0	0.00
23/11/2015	ES33 On 04-February-16			Bond Future	10.00	82.7331	82.4912	82.7331	6,569.00
23/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	56	0	0	0	0.00
23/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	82	0	0	0	0.00
23/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
23/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	13	0	0	0	0.00
23/11/2015	ES33 On 05-May-16			Bond Future	10.08	80.3907	80.1413	80.3907	0.00
23/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
23/11/2015	ES33 On 05-May-16	10.00	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
23/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	581	0	1	0	0.00
23/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	512	0	1	0	0.00
23/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	650	0	1	0	0.00
23/11/2015	ES33 On 04-August-16			Bond Future	10.16	81.8880	81.6341	81.8880	0.00
23/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	539	1	1	1	0.00
23/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	671	1	1	1	0.00
23/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	605	1	1	1	0.00
23/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
23/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
23/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
23/11/2015	GOVI On 04-February-16			GOVI	503.29	504.4320	503.2920	504.4320	451.00
23/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
23/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
23/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
23/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	87080	8	9	8	0.00
23/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	87180	8	9	8	0.00
23/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	86980	8	9	8	0.00
23/11/2015	GOVI On 05-May-16			GOVI	512.07	513.2550	512.0720	513.2550	146.00
23/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
23/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
23/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
23/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	59180	5	6	5	0.00
23/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	59280	5	6	5	0.00
23/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	59380	5	6	5	0.00
23/11/2015	GOVI On 04-August-16			GOVI	521.50	522.7080	521.5000	522.7080	0.00
23/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	5100	2	1	2	0.00
23/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	5000	2	1	2	0.00
23/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	4900	2	0	2	0.00
23/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	0	0	0	0	0.00
23/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	0	0	0	0	0.00
23/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	0	0	0	0	0.00
23/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
23/11/2015	IGOV On 04-February-16			Index Future	238.29	238.3560	238.2910	238.3560	1,035.00
23/11/2015	IGOV On 05-May-16			Index Future	242.42	242.4990	242.4230	242.4990	21.00
23/11/2015	IGOV On 04-August-16			Index Future	246.93	247.0120	246.9310	247.0120	0.00
23/11/2015	ILBI On 04-February-16			Index Future	644.78	644.8100	644.7800	644.8100	157.00
23/11/2015	ILBI On 05-May-16			Index Future	655.83	655.8660	655.8310	655.8660	0.00
23/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.90	99.8800	99.8978	99.8800	0.00
23/11/2015	IS02 On 18-December-17			Interest Rate Swap	99.97	99.9243	99.9667	99.9243	0.00
23/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.47	99.2906	99.4730	99.2906	0.00
23/11/2015	IS10 On 17-December-25			Interest Rate Swap	100.87	100.5708	100.8733	100.5708	0.00
23/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	0.00
23/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
23/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.62	93.3800	93.3800	93.3800	2,000.00
23/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
23/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.82	93.1800	93.1800	93.1800	0.00
23/11/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.94	93.0600	93.0600	93.0600	0.00
23/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0300	93.0300	93.0300	0.00
23/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.18	92.8200	92.8200	92.8200	0.00
23/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.35	92.6500	92.6500	92.6500	0.00
23/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
23/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.66	92.3400	92.3400	92.3400	0.00
23/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.79	92.2100	92.2100	92.2100	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
23/11/2015	R023 On 04-February-16			Bond Future	8.32	100.6847	100.4740	100.6847	12,087.00
23/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	616	1	1	1	0.00
23/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	584	1	1	1	0.00
23/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	600	1	1	1	0.00
23/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2296	2	2	2	0.00
23/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2259	2	2	2	0.00
23/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2223	2	2	2	0.00
23/11/2015	R023 On 05-May-16			Bond Future	8.37	98.5183	98.3000	98.5183	0.00
23/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1589	2	2	2	0.00
23/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1566	2	2	2	0.00
23/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1543	2	2	2	0.00
23/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2191	2	2	2	0.00
23/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2163	2	2	2	0.00
23/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2218	2	2	2	0.00
23/11/2015	R023 On 04-August-16			Bond Future	8.41	100.3527	100.1305	100.3527	0.00
23/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1875	2	2	2	0.00
23/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1897	2	2	2	0.00
23/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1919	2	2	2	0.00
23/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	2700	3	3	3	0.00
23/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	2727	3	3	3	0.00
23/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2673	3	3	3	0.00
23/11/2015	R186 On 04-February-16			Bond Future	8.49	115.7863	115.4746	115.7863	51,304.00
23/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	108	0	0	0	0.00
23/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	427	1	0	1	680.00
23/11/2015	R186 On 04-February-16	8.45	Call	Bond Future	1769	2	2	2	350.00
23/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	3059	3	3	3	0.00
23/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	104	0	0	0	0.00
23/11/2015	R186 On 04-February-16	9.20	Call	Bond Future	5600	6	6	6	0.00
23/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	99	0	0	0	0.00
23/11/2015	R186 On 04-February-16	8.83	Call	Bond Future	3466	4	3	4	0.00
23/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2817	3	3	3	0.00
23/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	3311	4	3	4	0.00
23/11/2015	R186 On 04-February-16	8.65	Call	Bond Future	2586	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2015	R186 On 04-February-16	8.85	Call	Bond Future	3572	4	4	4	0.00
23/11/2015	R186 On 04-February-16	8.02	Call	Bond Future	614	1	1	1	700.00
23/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1592	2	2	2	680.00
23/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5094	5	5	5	0.00
23/11/2015	R186 On 04-February-16	8.45	Put	Bond Future	2095	2	2	2	0.00
23/11/2015	R186 On 04-February-16	9.20	Put	Bond Future	348	0	0	0	700.00
23/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1108	1	1	1	11,695.00
23/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	7989	8	8	8	0.00
23/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8148	8	8	8	0.00
23/11/2015	R186 On 04-February-16	8.85	Put	Bond Future	876	1	1	1	0.00
23/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	8068	8	8	8	0.00
23/11/2015	R186 On 04-February-16	8.65	Put	Bond Future	1388	1	1	1	340.00
23/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1242	1	1	1	5,000.00
23/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	986	1	1	1	5,000.00
23/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2304	2	2	2	0.00
23/11/2015	R186 On 04-February-16	8.83	Put	Bond Future	919	1	1	1	33.00
23/11/2015	R186 On 04-February-16	8.02	Put	Bond Future	4315	4	4	4	0.00
23/11/2015	R186 On 05-May-16			Bond Future	8.55	117.8121	117.4905	117.8121	0.00
23/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	2154	2	2	2	0.00
23/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	2122	2	2	2	0.00
23/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	2186	2	2	2	0.00
23/11/2015	R186 On 05-May-16	8.75	Call	Bond Future	3694	4	4	4	0.00
23/11/2015	R186 On 05-May-16	8.85	Call	Bond Future	4141	4	4	4	0.00
23/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	522	1	1	1	0.00
23/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	3754	4	4	4	0.00
23/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	3664	4	4	4	0.00
23/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	8258	8	8	8	0.00
23/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	3709	4	4	4	0.00
23/11/2015	R186 On 05-May-16	8.75	Put	Bond Future	2171	2	2	2	1,900.00
23/11/2015	R186 On 05-May-16	8.85	Put	Bond Future	1884	2	2	2	5,350.00
23/11/2015	R186 On 04-August-16			Bond Future	8.59	114.7034	114.3758	114.7034	0.00
23/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	3193	3	3	3	0.00
23/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	3263	3	3	3	0.00
23/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	3228	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	3903	4	4	4	0.00
23/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	3864	4	4	4	0.00
23/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	3825	4	4	4	0.00
23/11/2015	R197 On 04-February-16			Bond Future	294.26	294.3047	294.2638	294.3047	714.00
23/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	2736	3	3	3	0.00
23/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	2746	3	3	3	0.00
23/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	2726	3	3	3	0.00
23/11/2015	R197 On 05-May-16			Bond Future	299.37	299.4203	299.3678	299.4203	0.00
23/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	642	1	1	1	0.00
23/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	632	1	1	1	0.00
23/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	622	1	1	1	0.00
23/11/2015	R202 On 04-February-16			Bond Future	241.49	241.5201	241.4877	241.5201	42,265.00
23/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	1498	2	1	2	0.00
23/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	1478	2	1	2	0.00
23/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	1488	2	1	2	0.00
23/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
23/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
23/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
23/11/2015	R202 On 05-May-16			Bond Future	245.68	245.7183	245.6766	245.7183	0.00
23/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	1323	1	1	1	0.00
23/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	1333	1	1	1	0.00
23/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	1313	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
23/11/2015	R203 On 04-February-16			Bond Future	7.31	104.7899	104.7144	104.7899	15,947.00
23/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	273	0	0	0	0.00
23/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	259	0	0	0	0.00
23/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	266	0	0	0	0.00
23/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	362	0	0	0	0.00
23/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	354	0	0	0	0.00
23/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	346	0	0	0	0.00
23/11/2015	R203 On 05-May-16			Bond Future	7.35	102.4543	102.3734	102.4543	0.00
23/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	330	0	0	0	0.00
23/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	342	0	0	0	0.00
23/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	336	0	0	0	0.00
23/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	458	0	0	0	0.00
23/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	472	0	0	0	0.00
23/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	465	0	0	0	0.00
23/11/2015	R203 On 04-August-16			Bond Future	7.31	104.3623	104.2800	104.3623	0.00
23/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	374	0	0	0	0.00
23/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	385	0	0	0	0.00
23/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	379	0	0	0	0.00
23/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	443	0	0	0	0.00
23/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	438	0	0	0	0.00
23/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	448	0	0	0	0.00
23/11/2015	R204 On 04-February-16			Bond Future	7.70	101.9593	101.8379	101.9593	35,619.00
23/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	346	0	0	0	0.00
23/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	337	0	0	0	0.00
23/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	327	0	0	0	0.00
23/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	844	1	1	1	0.00
23/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	828	1	1	1	0.00
23/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	860	1	1	1	0.00
23/11/2015	R204 On 05-May-16			Bond Future	7.76	103.7432	103.6157	103.7432	0.00
23/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	782	1	1	1	0.00
23/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	770	1	1	1	0.00
23/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	758	1	1	1	0.00
23/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	804	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
23/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	816	1	1	1	0.00
23/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	793	1	1	1	0.00
23/11/2015	R204 On 04-August-16			Bond Future	7.80	101.6348	101.5049	101.6348	0.00
23/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	826	1	1	1	0.00
23/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	836	1	1	1	0.00
23/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	847	1	1	1	0.00
23/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	940	1	1	1	0.00
23/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	929	1	1	1	0.00
23/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	951	1	1	1	0.00
23/11/2015	R207 On 04-February-16			Bond Future	7.92	98.3866	98.2500	98.3866	48,120.00
23/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	109	0	0	0	43.00
23/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	243	0	0	0	19.00
23/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	251	0	0	0	0.00
23/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	236	0	0	0	0.00
23/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1645	2	2	2	0.00
23/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1620	2	2	2	0.00
23/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2282	2	2	2	0.00
23/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1671	2	2	2	0.00
23/11/2015	R207 On 05-May-16			Bond Future	7.99	100.1083	99.9655	100.1083	0.00
23/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	892	1	1	1	0.00
23/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	864	1	1	1	0.00
23/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	878	1	1	1	0.00
23/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	532	1	1	1	43.00
23/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1320	1	1	1	0.00
23/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1303	1	1	1	0.00
23/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	1881	2	2	2	0.00
23/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1338	1	1	1	0.00
23/11/2015	R207 On 04-August-16			Bond Future	8.04	98.3283	98.1828	98.3283	0.00
23/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1228	1	1	1	0.00
23/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1199	1	1	1	0.00
23/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1214	1	1	1	0.00
23/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1338	1	1	1	0.00
23/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1323	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
23/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1309	1	1	1	0.00
23/11/2015	R208 On 04-February-16			Bond Future	8.07	97.1318	96.9459	97.1318	38,640.00
23/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	431	1	0	1	0.00
23/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	419	0	0	0	0.00
23/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	443	1	0	1	0.00
23/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1761	2	2	2	0.00
23/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1704	2	2	2	0.00
23/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1733	2	2	2	0.00
23/11/2015	R208 On 05-May-16			Bond Future	8.13	95.4304	95.2374	95.4304	0.00
23/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1116	1	1	1	0.00
23/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1151	1	1	1	0.00
23/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1134	1	1	1	0.00
23/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1644	2	2	2	0.00
23/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1623	2	2	2	0.00
23/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1666	2	2	2	0.00
23/11/2015	R208 On 04-August-16			Bond Future	8.17	97.2076	97.0111	97.2076	0.00
23/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1333	1	1	1	0.00
23/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1350	1	1	1	0.00
23/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1367	1	1	1	0.00
23/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2014	2	2	2	0.00
23/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	1994	2	2	2	0.00
23/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	1973	2	2	2	0.00
23/11/2015	R209 On 04-February-16			Bond Future	9.05	76.7860	76.5264	76.7860	41,102.00
23/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	1035	1	1	1	0.00
23/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	1059	1	1	1	0.00
23/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	1084	1	1	1	0.00
23/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	4082	4	4	4	0.00
23/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3242	3	3	3	0.00
23/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3346	3	3	3	0.00
23/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	724	1	1	1	2,200.00
23/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3294	3	3	3	0.00
23/11/2015	R209 On 05-May-16			Bond Future	9.10	74.9805	74.7135	74.9805	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
23/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2620	3	3	3	6,700.00
23/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2654	3	3	3	0.00
23/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	790	1	1	1	6,700.00
23/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2586	3	3	3	0.00
23/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3326	3	3	3	0.00
23/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3286	3	3	3	0.00
23/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3367	3	3	3	0.00
23/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	7361	7	7	7	0.00
23/11/2015	R209 On 04-August-16			Bond Future	9.14	76.3772	76.1051	76.3772	0.00
23/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	4060	4	4	4	0.00
23/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	4135	4	4	4	0.00
23/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	4098	4	4	4	0.00
23/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3325	3	3	3	0.00
23/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3259	3	3	3	0.00
23/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3292	3	3	3	0.00
23/11/2015	R210 On 04-February-16			Bond Future	184.37	184.3903	184.3651	184.3903	3,296.00
23/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	635	1	1	1	0.00
23/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	645	1	1	1	0.00
23/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	625	1	1	1	0.00
23/11/2015	R210 On 05-May-16			Bond Future	185.40	185.4296	185.3975	185.4296	0.00
23/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	408	0	0	0	0.00
23/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	398	0	0	0	0.00
23/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	388	0	0	0	0.00
23/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
23/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
23/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
23/11/2015	R211 On 04-February-16			Bond Future	135.63	135.6455	135.6268	135.6455	1,010.00
23/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R211 On 04-February-16	139.01	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
23/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3373	3	3	3	0.00
23/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3383	3	3	3	0.00
23/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	3363	3	3	3	0.00
23/11/2015	R211 On 05-May-16			Bond Future	137.98	138.0034	137.9796	138.0034	0.00
23/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	1010	1	1	1	0.00
23/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	1020	1	1	1	0.00
23/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	1030	1	1	1	0.00
23/11/2015	R212 On 04-February-16			Bond Future	141.93	142.0264	141.9257	142.0264	1,569.00
23/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	4074	4	4	4	0.00
23/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	4064	4	4	4	0.00
23/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	4084	4	4	4	0.00
23/11/2015	R212 On 05-May-16			Bond Future	144.39	144.4953	144.3878	144.4953	0.00
23/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
23/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	612	1	1	1	0.00
23/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	602	0	1	0	0.00
23/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	622	1	1	1	0.00
23/11/2015	R213 On 04-February-16			Bond Future	8.95	87.3927	87.1373	87.3927	31,687.00
23/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1261	1	1	1	0.00
23/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1289	1	1	1	0.00
23/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1233	1	1	1	0.00
23/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	2759	3	3	3	0.00
23/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	2713	3	3	3	0.00
23/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	2806	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/11/2015	R213 On 05-May-16			Bond Future	9.01	85.3738	85.1105	85.3738	0.00
23/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	2008	2	2	2	0.00
23/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	2037	2	2	2	0.00
23/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	2067	2	2	2	0.00
23/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	3899	4	4	4	0.00
23/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	3944	4	4	4	0.00
23/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	3855	4	4	4	0.00
23/11/2015	R213 On 04-August-16			Bond Future	9.05	86.9635	86.6955	86.9635	0.00
23/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	3362	4	3	4	0.00
23/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3431	4	3	4	0.00
23/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	3396	4	3	4	0.00
23/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	3780	4	4	4	0.00
23/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	3706	4	4	4	0.00
23/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	3743	4	4	4	0.00
23/11/2015	R214 On 04-February-16			Bond Future	9.11	77.6122	77.3393	77.6122	30,365.00
23/11/2015	R214 On 04-February-16	9.45	Call	Bond Future	3590	4	4	4	0.00
23/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	87	0	0	0	0.00
23/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	90	0	0	0	0.00
23/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	83	0	0	0	0.00
23/11/2015	R214 On 04-February-16	9.35	Call	Bond Future	3104	3	3	3	0.00
23/11/2015	R214 On 04-February-16	9.45	Put	Bond Future	1024	1	1	1	25.00
23/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	9528	9	10	9	0.00
23/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	9438	9	9	9	0.00
23/11/2015	R214 On 04-February-16	9.35	Put	Bond Future	1274	1	1	1	25.00
23/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	9618	9	10	9	0.00
23/11/2015	R214 On 05-May-16			Bond Future	9.16	75.6756	75.3950	75.6756	0.00
23/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2539	3	3	3	0.00
23/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2607	3	3	3	0.00
23/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2573	3	3	3	0.00
23/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	3732	4	4	4	0.00
23/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	3777	4	4	4	0.00
23/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	3822	4	4	4	0.00
23/11/2015	R214 On 04-August-16			Bond Future	9.19	77.0849	76.7990	77.0849	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
23/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	4081	4	4	4	0.00
23/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	4159	4	4	4	0.00
23/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	4120	4	4	4	0.00
23/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	3692	4	4	4	0.00
23/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	3655	4	4	4	0.00
23/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	3729	4	4	4	0.00
23/11/2015	R248 On 04-February-16			Bond Future	9.18	99.8337	99.4849	99.8337	56,273.00
23/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	1828	2	2	2	0.00
23/11/2015	R248 On 04-February-16	9.45	Call	Bond Future	4156	4	4	4	0.00
23/11/2015	R248 On 04-February-16	9.55	Call	Bond Future	4785	5	5	5	0.00
23/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	1907	2	2	2	0.00
23/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	1867	2	2	2	0.00
23/11/2015	R248 On 04-February-16	9.45	Put	Bond Future	1554	1	2	1	75.00
23/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	3677	4	4	4	0.00
23/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	3615	3	4	3	0.00
23/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	3739	4	4	4	0.00
23/11/2015	R248 On 04-February-16	9.55	Put	Bond Future	1251	1	1	1	75.00
23/11/2015	R248 On 05-May-16			Bond Future	9.23	97.1456	96.7868	97.1456	0.00
23/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	2935	3	3	3	0.00
23/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	2976	3	3	3	0.00
23/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	3017	3	3	3	0.00
23/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	5260	5	5	5	0.00
23/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	5321	5	5	5	0.00
23/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	5200	5	5	5	0.00
23/11/2015	R248 On 04-August-16			Bond Future	9.27	98.9547	98.5893	98.9547	0.00
23/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	4896	5	5	5	0.00
23/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	4849	5	5	5	0.00
23/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	4944	5	5	5	0.00
23/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	5032	5	5	5	0.00
23/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	5082	5	5	5	0.00
23/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	5132	5	5	5	0.00