



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: 09/12/2015 TO: 09/12/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	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
09/12/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	2025 On 04-February-16			Bond Future	123.93	124.3931	123.9272	124.3931	950.00
09/12/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
09/12/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
09/12/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
09/12/2015	2025 On 04-February-16	125.99	Put	Bond Future	2063	2	2	2	0.00
09/12/2015	2025 On 04-February-16	126.00	Put	Bond Future	2073	2	2	2	0.00
09/12/2015	2025 On 04-February-16	126.01	Put	Bond Future	2083	2	2	2	0.00
09/12/2015	2025 On 05-May-16			Bond Future	126.05	126.5271	126.0512	126.5271	0.00
09/12/2015	2025 On 05-May-16	126.00	Call	Bond Future	51	1	0	1	0.00
09/12/2015	2025 On 05-May-16	125.99	Call	Bond Future	61	1	0	1	0.00
09/12/2015	2025 On 05-May-16	126.01	Call	Bond Future	41	1	0	1	0.00
09/12/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2030 On 04-February-16			Bond Future	9.28	90.2735	90.2553	90.2735	17,037.00
09/12/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
09/12/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
09/12/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
09/12/2015	2030 On 04-February-16	8.75	Put	Bond Future	3957	4	4	4	0.00
09/12/2015	2030 On 04-February-16	8.74	Put	Bond Future	4033	4	4	4	0.00
09/12/2015	2030 On 04-February-16	8.76	Put	Bond Future	3881	4	4	4	0.00
09/12/2015	2030 On 05-May-16			Bond Future	9.36	91.8316	91.8111	91.8316	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
09/12/2015	2030 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/12/2015	2030 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/12/2015	2030 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/12/2015	2030 On 05-May-16	9.00	Put	Bond Future	2573	3	3	3	0.00
09/12/2015	2030 On 05-May-16	8.99	Put	Bond Future	2646	3	3	3	0.00
09/12/2015	2030 On 05-May-16	9.01	Put	Bond Future	2499	2	2	2	0.00
09/12/2015	2032 On 04-February-16			Bond Future	9.38	93.6478	93.6673	93.6478	8,417.00
09/12/2015	2032 On 04-February-16	9.20	Call	Bond Future	1261	1	1	1	0.00
09/12/2015	2032 On 04-February-16	9.30	Call	Bond Future	1584	2	2	2	0.00
09/12/2015	2032 On 04-February-16	8.71	Call	Bond Future	302	0	0	0	0.00
09/12/2015	2032 On 04-February-16	8.69	Call	Bond Future	281	0	0	0	0.00
09/12/2015	2032 On 04-February-16	8.70	Call	Bond Future	291	0	0	0	0.00
09/12/2015	2032 On 04-February-16	9.30	Put	Bond Future	2186	2	2	2	22.00
09/12/2015	2032 On 04-February-16	9.20	Put	Bond Future	2642	3	3	3	22.00
09/12/2015	2032 On 04-February-16	8.70	Put	Bond Future	5718	6	6	6	0.00
09/12/2015	2032 On 04-February-16	8.71	Put	Bond Future	5645	6	6	6	0.00
09/12/2015	2032 On 04-February-16	8.69	Put	Bond Future	5791	6	6	6	0.00
09/12/2015	2032 On 05-May-16			Bond Future	9.45	91.1075	91.1253	91.1075	0.00
09/12/2015	2032 On 05-May-16	9.01	Call	Bond Future	1610	2	2	2	0.00
09/12/2015	2032 On 05-May-16	8.99	Call	Bond Future	1559	2	2	2	0.00
09/12/2015	2032 On 05-May-16	9.00	Call	Bond Future	1584	2	2	2	0.00
09/12/2015	2032 On 05-May-16	8.99	Put	Bond Future	5124	5	5	5	0.00
09/12/2015	2032 On 05-May-16	9.01	Put	Bond Future	5015	5	5	5	0.00
09/12/2015	2032 On 05-May-16	9.00	Put	Bond Future	5069	5	5	5	0.00
09/12/2015	2032 On 04-August-16			Bond Future	9.51	92.7958	92.8141	92.7958	0.00
09/12/2015	2032 On 04-August-16	8.99	Call	Bond Future	2153	2	2	2	0.00
09/12/2015	2032 On 04-August-16	9.01	Call	Bond Future	2207	2	2	2	0.00
09/12/2015	2032 On 04-August-16	9.00	Call	Bond Future	2180	2	2	2	0.00
09/12/2015	2032 On 04-August-16	9.00	Put	Bond Future	6093	6	6	6	0.00
09/12/2015	2032 On 04-August-16	9.01	Put	Bond Future	6041	6	6	6	0.00
09/12/2015	2032 On 04-August-16	8.99	Put	Bond Future	6146	6	6	6	0.00
09/12/2015	2033 On 04-February-16			Bond Future	106.08	106.1250	106.0828	106.1250	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
09/12/2015	2033 On 04-February-16	102.41	Call	Bond Future	3673	4	4	4	0.00
09/12/2015	2033 On 04-February-16	102.40	Call	Bond Future	3683	4	4	4	0.00
09/12/2015	2033 On 04-February-16	102.39	Call	Bond Future	3693	4	4	4	0.00
09/12/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2033 On 05-May-16			Bond Future	106.93	106.9710	106.9263	106.9710	0.00
09/12/2015	2033 On 05-May-16	102.40	Call	Bond Future	4526	5	5	5	0.00
09/12/2015	2033 On 05-May-16	102.41	Call	Bond Future	4516	5	5	5	0.00
09/12/2015	2033 On 05-May-16	102.39	Call	Bond Future	4536	5	5	5	0.00
09/12/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2037 On 04-February-16			Bond Future	9.52	90.9815	91.0446	90.9815	51,270.00
09/12/2015	2037 On 04-February-16	8.74	Call	Bond Future	230	0	0	0	0.00
09/12/2015	2037 On 04-February-16	9.43	Call	Bond Future	1720	2	2	2	0.00
09/12/2015	2037 On 04-February-16	8.76	Call	Bond Future	248	0	0	0	0.00
09/12/2015	2037 On 04-February-16	9.30	Call	Bond Future	1276	1	1	1	0.00
09/12/2015	2037 On 04-February-16	8.75	Call	Bond Future	239	0	0	0	0.00
09/12/2015	2037 On 04-February-16	8.75	Put	Bond Future	7017	7	7	7	0.00
09/12/2015	2037 On 04-February-16	8.76	Put	Bond Future	6933	7	7	7	0.00
09/12/2015	2037 On 04-February-16	9.30	Put	Bond Future	3113	3	3	3	16.00
09/12/2015	2037 On 04-February-16	8.74	Put	Bond Future	7102	7	7	7	0.00
09/12/2015	2037 On 04-February-16	9.43	Put	Bond Future	2446	2	2	2	16.00
09/12/2015	2037 On 05-May-16			Bond Future	9.59	92.5518	92.6139	92.5518	0.00
09/12/2015	2037 On 05-May-16	8.99	Call	Bond Future	1406	1	1	1	0.00
09/12/2015	2037 On 05-May-16	9.00	Call	Bond Future	1431	1	1	1	0.00
09/12/2015	2037 On 05-May-16	9.01	Call	Bond Future	1455	1	1	1	0.00
09/12/2015	2037 On 05-May-16	9.00	Put	Bond Future	6469	7	6	7	0.00
09/12/2015	2037 On 05-May-16	8.99	Put	Bond Future	6535	7	7	7	0.00
09/12/2015	2037 On 05-May-16	9.01	Put	Bond Future	6404	6	6	6	0.00
09/12/2015	2037 On 04-August-16			Bond Future	9.65	90.0076	90.0711	90.0076	0.00
09/12/2015	2037 On 04-August-16	9.26	Call	Bond Future	2841	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
09/12/2015	2037 On 04-August-16	9.25	Call	Bond Future	2808	3	3	3	0.00
09/12/2015	2037 On 04-August-16	9.24	Call	Bond Future	2776	3	3	3	0.00
09/12/2015	2037 On 04-August-16	9.25	Put	Bond Future	6129	6	6	6	0.00
09/12/2015	2037 On 04-August-16	9.26	Put	Bond Future	6075	6	6	6	0.00
09/12/2015	2037 On 04-August-16	9.24	Put	Bond Future	6183	6	6	6	0.00
09/12/2015	2038 On 04-February-16			Bond Future	131.44	131.4908	131.4380	131.4908	16,994.00
09/12/2015	2038 On 04-February-16	131.00	Call	Bond Future	438	0	0	0	0.00
09/12/2015	2038 On 04-February-16	131.01	Call	Bond Future	428	0	0	0	0.00
09/12/2015	2038 On 04-February-16	130.99	Call	Bond Future	448	1	0	1	0.00
09/12/2015	2038 On 04-February-16	131.01	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2038 On 04-February-16	131.00	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2038 On 04-February-16	130.99	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2038 On 05-May-16			Bond Future	133.69	133.7466	133.6907	133.7466	0.00
09/12/2015	2038 On 05-May-16	130.99	Call	Bond Future	2701	3	3	3	0.00
09/12/2015	2038 On 05-May-16	131.01	Call	Bond Future	2681	3	3	3	0.00
09/12/2015	2038 On 05-May-16	131.00	Call	Bond Future	2691	3	3	3	0.00
09/12/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2040 On 04-February-16			Bond Future	9.59	94.6353	94.7026	94.6353	1,820.00
09/12/2015	2040 On 04-February-16	9.49	Call	Bond Future	1795	2	2	2	0.00
09/12/2015	2040 On 04-February-16	9.51	Call	Bond Future	1874	2	2	2	0.00
09/12/2015	2040 On 04-February-16	9.50	Call	Bond Future	1834	2	2	2	0.00
09/12/2015	2040 On 04-February-16	9.50	Put	Bond Future	2655	3	3	3	0.00
09/12/2015	2040 On 04-February-16	9.51	Put	Bond Future	2604	3	3	3	0.00
09/12/2015	2040 On 04-February-16	9.49	Put	Bond Future	2706	3	3	3	0.00
09/12/2015	2040 On 05-May-16			Bond Future	9.66	96.2688	96.3350	96.2688	0.00
09/12/2015	2040 On 05-May-16	9.51	Call	Bond Future	2975	3	3	3	0.00
09/12/2015	2040 On 05-May-16	9.50	Call	Bond Future	2935	3	3	3	0.00
09/12/2015	2040 On 05-May-16	9.49	Call	Bond Future	2897	3	3	3	0.00
09/12/2015	2040 On 05-May-16	9.50	Put	Bond Future	4366	4	4	4	0.00
09/12/2015	2040 On 05-May-16	9.51	Put	Bond Future	4315	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2015	2040 On 05-May-16	9.49	Put	Bond Future	4417	4	4	4	0.00
09/12/2015	2040 On 04-August-16			Bond Future	9.72	93.5429	93.6107	93.5429	0.00
09/12/2015	2040 On 04-August-16	9.50	Call	Bond Future	3630	4	4	4	0.00
09/12/2015	2040 On 04-August-16	9.51	Call	Bond Future	3669	4	4	4	0.00
09/12/2015	2040 On 04-August-16	9.49	Call	Bond Future	3592	4	4	4	0.00
09/12/2015	2040 On 04-August-16	9.51	Put	Bond Future	5540	6	6	6	0.00
09/12/2015	2040 On 04-August-16	9.50	Put	Bond Future	5592	6	6	6	0.00
09/12/2015	2040 On 04-August-16	9.49	Put	Bond Future	5644	6	6	6	0.00
09/12/2015	2044 On 04-February-16			Bond Future	9.60	91.9329	92.0000	91.9329	20,002.00
09/12/2015	2044 On 04-February-16	9.00	Call	Bond Future	474	0	0	0	0.00
09/12/2015	2044 On 04-February-16	9.01	Call	Bond Future	490	0	0	0	0.00
09/12/2015	2044 On 04-February-16	8.99	Call	Bond Future	459	0	0	0	0.00
09/12/2015	2044 On 04-February-16	9.58	Call	Bond Future	2152	2	2	2	0.00
09/12/2015	2044 On 04-February-16	9.01	Put	Bond Future	6062	6	6	6	0.00
09/12/2015	2044 On 04-February-16	9.58	Put	Bond Future	2332	2	2	2	0.00
09/12/2015	2044 On 04-February-16	8.99	Put	Bond Future	6229	6	6	6	0.00
09/12/2015	2044 On 04-February-16	9.00	Put	Bond Future	6145	6	6	6	0.00
09/12/2015	2044 On 05-May-16			Bond Future	9.67	93.5197	93.5859	93.5197	0.00
09/12/2015	2044 On 05-May-16	8.99	Call	Bond Future	1339	1	1	1	0.00
09/12/2015	2044 On 05-May-16	9.01	Call	Bond Future	1387	1	1	1	0.00
09/12/2015	2044 On 05-May-16	9.00	Call	Bond Future	1363	1	1	1	0.00
09/12/2015	2044 On 05-May-16	9.01	Put	Bond Future	7546	8	8	8	0.00
09/12/2015	2044 On 05-May-16	8.99	Put	Bond Future	7697	8	8	8	0.00
09/12/2015	2044 On 05-May-16	9.00	Put	Bond Future	7621	8	8	8	0.00
09/12/2015	2044 On 04-August-16			Bond Future	9.73	90.8682	90.9359	90.8682	0.00
09/12/2015	2044 On 04-August-16	9.51	Call	Bond Future	3697	4	4	4	0.00
09/12/2015	2044 On 04-August-16	9.50	Call	Bond Future	3659	4	4	4	0.00
09/12/2015	2044 On 04-August-16	9.49	Call	Bond Future	3620	4	4	4	0.00
09/12/2015	2044 On 04-August-16	9.50	Put	Bond Future	5677	6	6	6	0.00
09/12/2015	2044 On 04-August-16	9.49	Put	Bond Future	5730	6	6	6	0.00
09/12/2015	2044 On 04-August-16	9.51	Put	Bond Future	5625	6	6	6	0.00
09/12/2015	2046 On 04-February-16			Bond Future	132.53	132.5788	132.5268	132.5788	12,126.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2015	2046 On 04-February-16	127.99	Call	Bond Future	4537	5	5	5	0.00
09/12/2015	2046 On 04-February-16	128.00	Call	Bond Future	4527	5	5	5	0.00
09/12/2015	2046 On 04-February-16	128.01	Call	Bond Future	4517	5	5	5	0.00
09/12/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2046 On 05-May-16			Bond Future	133.37	133.4244	133.3694	133.4244	0.00
09/12/2015	2046 On 05-May-16	130.00	Call	Bond Future	3369	3	3	3	0.00
09/12/2015	2046 On 05-May-16	129.99	Call	Bond Future	3379	3	3	3	0.00
09/12/2015	2046 On 05-May-16	130.01	Call	Bond Future	3359	3	3	3	0.00
09/12/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2050 On 04-February-16			Bond Future	139.11	139.1692	139.1149	139.1692	12,911.00
09/12/2015	2050 On 04-February-16	138.00	Call	Bond Future	1115	1	1	1	0.00
09/12/2015	2050 On 04-February-16	137.99	Call	Bond Future	1125	1	1	1	0.00
09/12/2015	2050 On 04-February-16	138.01	Call	Bond Future	1105	1	1	1	0.00
09/12/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2050 On 05-May-16			Bond Future	141.50	141.5566	141.4989	141.5566	0.00
09/12/2015	2050 On 05-May-16	137.99	Call	Bond Future	3509	4	4	4	0.00
09/12/2015	2050 On 05-May-16	138.01	Call	Bond Future	3489	4	3	4	0.00
09/12/2015	2050 On 05-May-16	138.00	Call	Bond Future	3499	4	3	4	0.00
09/12/2015	2050 On 05-May-16	138.00	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2050 On 05-May-16	137.99	Put	Bond Future	0	0	0	0	0.00
09/12/2015	2050 On 05-May-16	138.01	Put	Bond Future	0	0	0	0	0.00
09/12/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	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
09/12/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	AL37 On 04-February-16			Index Future	467.84	467.9290	467.8350	467.9290	2.00
09/12/2015	AL37 On 05-May-16			Index Future	475.90	475.9980	475.8960	475.9980	0.00
09/12/2015	AL7T On 04-February-16			Index Future	542.59	542.8910	542.5860	542.8910	0.00
09/12/2015	AL7T On 05-May-16			Index Future	551.94	552.2530	551.9350	552.2530	0.00
09/12/2015	ALBI On 04-February-16			Index Future	493.54	493.5410	493.5400	493.5410	620.00
09/12/2015	ALBI On 05-May-16			Index Future	502.04	502.0520	502.0440	502.0520	0.00
09/12/2015	ALBI On 04-August-16			Index Future	511.24	511.2460	511.2430	511.2460	0.00
09/12/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	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
09/12/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/12/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	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
09/12/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	EL28 On 04-February-16			Bond Future	128.63	128.9514	128.6314	128.9514	0.00
09/12/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
09/12/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
09/12/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
09/12/2015	EL28 On 04-February-16	129.00	Put	Bond Future	369	0	0	0	0.00
09/12/2015	EL28 On 04-February-16	129.01	Put	Bond Future	379	0	0	0	0.00
09/12/2015	EL28 On 04-February-16	128.99	Put	Bond Future	359	0	0	0	0.00
09/12/2015	EL28 On 05-May-16			Bond Future	129.26	129.5888	129.2613	129.5888	0.00
09/12/2015	EL28 On 05-May-16	129.01	Call	Bond Future	251	1	0	1	0.00
09/12/2015	EL28 On 05-May-16	129.00	Call	Bond Future	261	1	0	1	0.00
09/12/2015	EL28 On 05-May-16	128.99	Call	Bond Future	271	1	0	1	0.00
09/12/2015	EL28 On 05-May-16	129.00	Put	Bond Future	0	0	0	0	0.00
09/12/2015	EL28 On 05-May-16	129.01	Put	Bond Future	0	0	0	0	0.00
09/12/2015	EL28 On 05-May-16	128.99	Put	Bond Future	0	0	0	0	0.00
09/12/2015	ES33 On 04-February-16			Bond Future	10.37	79.9431	80.0334	79.9431	8,710.00
09/12/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
09/12/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
09/12/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
09/12/2015	ES33 On 04-February-16	9.99	Put	Bond Future	2540	3	3	3	0.00
09/12/2015	ES33 On 04-February-16	10.01	Put	Bond Future	2402	2	2	2	0.00
09/12/2015	ES33 On 04-February-16	10.00	Put	Bond Future	2471	3	2	3	0.00
09/12/2015	ES33 On 05-May-16			Bond Future	10.46	77.5330	77.6231	77.5330	0.00
09/12/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
09/12/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
09/12/2015	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
09/12/2015	ES33 On 05-May-16	10.00	Put	Bond Future	3099	3	3	3	0.00
09/12/2015	ES33 On 05-May-16	10.01	Put	Bond Future	3030	3	3	3	0.00
09/12/2015	ES33 On 05-May-16	9.99	Put	Bond Future	3168	3	3	3	0.00
09/12/2015	ES33 On 04-August-16			Bond Future	10.55	78.9695	79.0615	78.9695	0.00
09/12/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
09/12/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
09/12/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
09/12/2015	ES33 On 04-August-16	10.24	Put	Bond Future	2034	2	2	2	0.00
09/12/2015	ES33 On 04-August-16	10.26	Put	Bond Future	1901	2	2	2	0.00
09/12/2015	ES33 On 04-August-16	10.25	Put	Bond Future	1968	2	2	2	0.00
09/12/2015	ES42 On 04-February-16			Bond Future	10.46	84.9360	84.9993	84.9360	2,750.00
09/12/2015	ES42 On 05-May-16			Bond Future	10.56	82.1393	82.2019	82.1393	4,500.00
09/12/2015	GOVI On 04-February-16			GOVI	491.76	491.8250	491.7580	491.8250	453.00
09/12/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
09/12/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
09/12/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
09/12/2015	GOVI On 04-February-16	512.00	Put	GOVI	202420	20	20	20	0.00
09/12/2015	GOVI On 04-February-16	512.01	Put	GOVI	202520	20	20	20	0.00
09/12/2015	GOVI On 04-February-16	511.99	Put	GOVI	202320	20	20	20	0.00
09/12/2015	GOVI On 05-May-16			GOVI	500.23	500.3060	500.2310	500.3060	146.00
09/12/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
09/12/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
09/12/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
09/12/2015	GOVI On 05-May-16	517.99	Put	GOVI	177590	18	18	18	0.00
09/12/2015	GOVI On 05-May-16	518.00	Put	GOVI	177690	18	18	18	0.00
09/12/2015	GOVI On 05-May-16	518.01	Put	GOVI	177790	18	18	18	0.00
09/12/2015	GOVI On 04-August-16			GOVI	509.40	509.4690	509.3970	509.4690	0.00
09/12/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
09/12/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
09/12/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
09/12/2015	GOVI On 04-August-16	521.01	Put	GOVI	116130	12	12	12	0.00
09/12/2015	GOVI On 04-August-16	520.99	Put	GOVI	115930	12	12	12	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
09/12/2015	GOVI On 04-August-16	521.00	Put	GOVI	116030	12	12	12	0.00
09/12/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/12/2015	IGOV On 04-February-16			Index Future	238.84	239.0450	238.8430	239.0450	1,038.00
09/12/2015	IGOV On 05-May-16			Index Future	242.94	243.1450	242.9360	243.1450	21.00
09/12/2015	IGOV On 04-August-16			Index Future	247.43	247.6400	247.4290	247.6400	0.00
09/12/2015	ILBI On 04-February-16			Index Future	645.88	646.5630	645.8790	646.5630	157.00
09/12/2015	ILBI On 05-May-16			Index Future	656.93	657.6220	656.9250	657.6220	0.00
09/12/2015	IS01 On 19-December-16			Interest Rate Swap	99.95	99.9805	99.9466	99.9805	0.00
09/12/2015	IS01 On 16-March-17			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	IS02 On 18-December-17			Interest Rate Swap	100.23	100.3253	100.2293	100.3253	0.00
09/12/2015	IS02 On 16-March-18			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	IS05 On 17-December-20			Interest Rate Swap	100.67	100.7429	100.6651	100.7429	0.00
09/12/2015	IS05 On 16-March-21			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	IS10 On 17-December-25			Interest Rate Swap	102.98	103.0014	102.9787	103.0014	0.00
09/12/2015	IS10 On 16-March-26			Interest Rate Swap	100.00	100.0000	100.0000	100.0000	0.00
09/12/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/12/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/12/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/12/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/12/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
09/12/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.64	93.3600	93.3600	93.3600	0.00
09/12/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.69	93.3100	93.3100	93.3100	2,000.00
09/12/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	0.00
09/12/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
09/12/2015	JBAF On 18-May-16			Jibar Tradeable Future	6.99	93.0100	93.0100	93.0100	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
09/12/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
09/12/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.32	92.6800	92.6800	92.6800	0.00
09/12/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.58	92.4200	92.4200	92.4200	0.00
09/12/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.71	92.2900	92.2900	92.2900	0.00
09/12/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.89	92.1100	92.1100	92.1100	0.00
09/12/2015	JBAF On 20-September-17			Jibar Tradeable Future	8.00	92.0000	92.0000	92.0000	0.00
09/12/2015	R023 On 04-February-16			Bond Future	8.68	98.6439	98.6078	98.6439	15,427.00
09/12/2015	R023 On 04-February-16	8.01	Call	Bond Future	146	0	0	0	0.00
09/12/2015	R023 On 04-February-16	7.99	Call	Bond Future	135	0	0	0	0.00
09/12/2015	R023 On 04-February-16	8.00	Call	Bond Future	140	0	0	0	0.00
09/12/2015	R023 On 04-February-16	7.99	Put	Bond Future	3713	4	4	4	0.00
09/12/2015	R023 On 04-February-16	8.00	Put	Bond Future	3666	4	4	4	0.00
09/12/2015	R023 On 04-February-16	8.01	Put	Bond Future	3619	4	4	4	0.00
09/12/2015	R023 On 05-May-16			Bond Future	8.76	96.4184	96.3796	96.4184	0.00
09/12/2015	R023 On 05-May-16	8.26	Call	Bond Future	805	1	1	1	0.00
09/12/2015	R023 On 05-May-16	8.25	Call	Bond Future	790	1	1	1	0.00
09/12/2015	R023 On 05-May-16	8.24	Call	Bond Future	776	1	1	1	0.00
09/12/2015	R023 On 05-May-16	8.25	Put	Bond Future	3336	3	3	3	0.00
09/12/2015	R023 On 05-May-16	8.26	Put	Bond Future	3300	3	3	3	0.00
09/12/2015	R023 On 05-May-16	8.24	Put	Bond Future	3372	3	3	3	0.00
09/12/2015	R023 On 04-August-16			Bond Future	8.82	98.2044	98.1650	98.2044	0.00
09/12/2015	R023 On 04-August-16	8.24	Call	Bond Future	1090	1	1	1	0.00
09/12/2015	R023 On 04-August-16	8.25	Call	Bond Future	1105	1	1	1	0.00
09/12/2015	R023 On 04-August-16	8.26	Call	Bond Future	1121	1	1	1	0.00
09/12/2015	R023 On 04-August-16	8.25	Put	Bond Future	3874	4	4	4	0.00
09/12/2015	R023 On 04-August-16	8.24	Put	Bond Future	3907	4	4	4	0.00
09/12/2015	R023 On 04-August-16	8.26	Put	Bond Future	3840	4	4	4	0.00
09/12/2015	R186 On 04-February-16			Bond Future	8.87	112.6988	112.6418	112.6988	62,918.00
09/12/2015	R186 On 04-February-16	7.51	Call	Bond Future	9	0	0	0	0.00
09/12/2015	R186 On 04-February-16	7.90	Call	Bond Future	68	0	0	0	680.00
09/12/2015	R186 On 04-February-16	8.45	Call	Bond Future	568	1	1	1	350.00
09/12/2015	R186 On 04-February-16	8.75	Call	Bond Future	1296	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
09/12/2015	R186 On 04-February-16	9.20	Call	Bond Future	3182	3	3	3	0.00
09/12/2015	R186 On 04-February-16	7.50	Call	Bond Future	9	0	0	0	0.00
09/12/2015	R186 On 04-February-16	8.83	Call	Bond Future	1562	2	2	2	0.00
09/12/2015	R186 On 04-February-16	7.49	Call	Bond Future	8	0	0	0	0.00
09/12/2015	R186 On 04-February-16	8.70	Call	Bond Future	1145	1	1	1	0.00
09/12/2015	R186 On 04-February-16	8.80	Call	Bond Future	1459	1	1	1	0.00
09/12/2015	R186 On 04-February-16	8.65	Call	Bond Future	1007	1	1	1	0.00
09/12/2015	R186 On 04-February-16	8.85	Call	Bond Future	1633	2	2	2	0.00
09/12/2015	R186 On 04-February-16	8.02	Call	Bond Future	115	0	0	0	700.00
09/12/2015	R186 On 04-February-16	8.40	Call	Bond Future	484	0	0	0	680.00
09/12/2015	R186 On 04-February-16	7.90	Put	Bond Future	7568	8	8	8	0.00
09/12/2015	R186 On 04-February-16	8.45	Put	Bond Future	3727	4	4	4	0.00
09/12/2015	R186 On 04-February-16	9.20	Put	Bond Future	763	1	1	1	700.00
09/12/2015	R186 On 04-February-16	8.75	Put	Bond Future	2178	2	2	2	11,695.00
09/12/2015	R186 On 04-February-16	7.51	Put	Bond Future	10723	11	11	11	0.00
09/12/2015	R186 On 04-February-16	7.49	Put	Bond Future	10890	11	11	11	0.00
09/12/2015	R186 On 04-February-16	8.85	Put	Bond Future	1770	2	2	2	0.00
09/12/2015	R186 On 04-February-16	7.50	Put	Bond Future	10806	11	11	11	0.00
09/12/2015	R186 On 04-February-16	8.65	Put	Bond Future	2641	3	3	3	340.00
09/12/2015	R186 On 04-February-16	8.70	Put	Bond Future	2403	2	2	2	5,000.00
09/12/2015	R186 On 04-February-16	8.80	Put	Bond Future	1967	2	2	2	5,000.00
09/12/2015	R186 On 04-February-16	8.40	Put	Bond Future	4029	4	4	4	0.00
09/12/2015	R186 On 04-February-16	8.83	Put	Bond Future	1847	2	2	2	33.00
09/12/2015	R186 On 04-February-16	8.02	Put	Bond Future	6649	7	7	7	0.00
09/12/2015	R186 On 05-May-16			Bond Future	8.94	114.6430	114.5826	114.6430	0.00
09/12/2015	R186 On 05-May-16	8.34	Call	Bond Future	1063	1	1	1	0.00
09/12/2015	R186 On 05-May-16	8.33	Call	Bond Future	1044	1	1	1	0.00
09/12/2015	R186 On 05-May-16	8.35	Call	Bond Future	1083	1	1	1	0.00
09/12/2015	R186 On 05-May-16	8.75	Call	Bond Future	2101	2	2	2	0.00
09/12/2015	R186 On 05-May-16	8.85	Call	Bond Future	2429	2	2	2	0.00
09/12/2015	R186 On 05-May-16	7.56	Call	Bond Future	181	0	0	0	0.00
09/12/2015	R186 On 05-May-16	8.33	Put	Bond Future	5583	6	6	6	0.00
09/12/2015	R186 On 05-May-16	8.35	Put	Bond Future	5470	5	5	5	0.00
09/12/2015	R186 On 05-May-16	7.56	Put	Bond Future	10825	11	11	11	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
09/12/2015	R186 On 05-May-16	8.34	Put	Bond Future	5526	5	6	5	0.00
09/12/2015	R186 On 05-May-16	8.75	Put	Bond Future	3485	3	3	3	1,900.00
09/12/2015	R186 On 05-May-16	8.85	Put	Bond Future	3079	3	3	3	5,350.00
09/12/2015	R186 On 04-August-16			Bond Future	9.00	111.4640	111.4028	111.4640	0.00
09/12/2015	R186 On 04-August-16	8.49	Call	Bond Future	1889	2	2	2	0.00
09/12/2015	R186 On 04-August-16	8.51	Call	Bond Future	1939	2	2	2	0.00
09/12/2015	R186 On 04-August-16	8.50	Call	Bond Future	1914	2	2	2	0.00
09/12/2015	R186 On 04-August-16	8.49	Put	Bond Future	5572	5	6	5	0.00
09/12/2015	R186 On 04-August-16	8.50	Put	Bond Future	5523	5	6	5	0.00
09/12/2015	R186 On 04-August-16	8.51	Put	Bond Future	5474	5	5	5	0.00
09/12/2015	R197 On 04-February-16			Bond Future	293.24	293.3617	293.2436	293.3617	714.00
09/12/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R197 On 04-February-16	297.00	Put	Bond Future	3756	4	4	4	0.00
09/12/2015	R197 On 04-February-16	297.01	Put	Bond Future	3766	4	4	4	0.00
09/12/2015	R197 On 04-February-16	296.99	Put	Bond Future	3746	4	4	4	0.00
09/12/2015	R197 On 05-May-16			Bond Future	298.27	298.3941	298.2692	298.3941	0.00
09/12/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R197 On 05-May-16	300.01	Put	Bond Future	1741	2	2	2	0.00
09/12/2015	R197 On 05-May-16	300.00	Put	Bond Future	1731	2	2	2	0.00
09/12/2015	R197 On 05-May-16	299.99	Put	Bond Future	1721	2	2	2	0.00
09/12/2015	R202 On 04-February-16			Bond Future	243.45	243.5460	243.4493	243.5460	43,005.00
09/12/2015	R202 On 04-February-16	239.99	Call	Bond Future	3459	4	3	4	0.00
09/12/2015	R202 On 04-February-16	240.01	Call	Bond Future	3439	4	3	4	0.00
09/12/2015	R202 On 04-February-16	240.00	Call	Bond Future	3449	4	3	4	0.00
09/12/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
09/12/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
09/12/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
09/12/2015	R202 On 05-May-16			Bond Future	247.62	247.7239	247.6216	247.7239	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
09/12/2015	R202 On 05-May-16	246.99	Call	Bond Future	632	1	1	1	0.00
09/12/2015	R202 On 05-May-16	247.00	Call	Bond Future	622	1	1	1	0.00
09/12/2015	R202 On 05-May-16	247.01	Call	Bond Future	612	1	1	1	0.00
09/12/2015	R202 On 05-May-16	247.00	Put	Bond Future	0	0	0	0	0.00
09/12/2015	R202 On 05-May-16	247.01	Put	Bond Future	0	0	0	0	0.00
09/12/2015	R202 On 05-May-16	246.99	Put	Bond Future	0	0	0	0	0.00
09/12/2015	R203 On 04-February-16			Bond Future	7.65	104.1893	104.2050	104.1893	16,624.00
09/12/2015	R203 On 04-February-16	7.26	Call	Bond Future	76	0	0	0	0.00
09/12/2015	R203 On 04-February-16	7.24	Call	Bond Future	70	0	0	0	0.00
09/12/2015	R203 On 04-February-16	7.25	Call	Bond Future	73	0	0	0	0.00
09/12/2015	R203 On 04-February-16	7.24	Put	Bond Future	682	1	1	1	0.00
09/12/2015	R203 On 04-February-16	7.25	Put	Bond Future	670	1	1	1	0.00
09/12/2015	R203 On 04-February-16	7.26	Put	Bond Future	658	1	1	1	0.00
09/12/2015	R203 On 05-May-16			Bond Future	7.78	101.8185	101.8323	101.8185	0.00
09/12/2015	R203 On 05-May-16	7.24	Call	Bond Future	131	0	0	0	0.00
09/12/2015	R203 On 05-May-16	7.26	Call	Bond Future	138	0	0	0	0.00
09/12/2015	R203 On 05-May-16	7.25	Call	Bond Future	134	0	0	0	0.00
09/12/2015	R203 On 05-May-16	7.26	Put	Bond Future	795	1	1	1	0.00
09/12/2015	R203 On 05-May-16	7.24	Put	Bond Future	814	1	1	1	0.00
09/12/2015	R203 On 05-May-16	7.25	Put	Bond Future	805	1	1	1	0.00
09/12/2015	R203 On 04-August-16			Bond Future	7.85	103.7047	103.7191	103.7047	0.00
09/12/2015	R203 On 04-August-16	7.24	Call	Bond Future	163	0	0	0	0.00
09/12/2015	R203 On 04-August-16	7.26	Call	Bond Future	168	0	0	0	0.00
09/12/2015	R203 On 04-August-16	7.25	Call	Bond Future	165	0	0	0	0.00
09/12/2015	R203 On 04-August-16	7.25	Put	Bond Future	790	1	1	1	0.00
09/12/2015	R203 On 04-August-16	7.26	Put	Bond Future	783	1	1	1	0.00
09/12/2015	R203 On 04-August-16	7.24	Put	Bond Future	798	1	1	1	0.00
09/12/2015	R204 On 04-February-16			Bond Future	8.00	101.0425	101.0658	101.0425	39,163.00
09/12/2015	R204 On 04-February-16	7.51	Call	Bond Future	101	0	0	0	0.00
09/12/2015	R204 On 04-February-16	7.50	Call	Bond Future	97	0	0	0	0.00
09/12/2015	R204 On 04-February-16	7.49	Call	Bond Future	93	0	0	0	0.00
09/12/2015	R204 On 04-February-16	7.50	Put	Bond Future	1376	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
09/12/2015	R204 On 04-February-16	7.51	Put	Bond Future	1355	1	1	1	0.00
09/12/2015	R204 On 04-February-16	7.49	Put	Bond Future	1398	1	1	1	0.00
09/12/2015	R204 On 05-May-16			Bond Future	8.11	102.7857	102.8072	102.7857	0.00
09/12/2015	R204 On 05-May-16	7.76	Call	Bond Future	411	0	0	0	0.00
09/12/2015	R204 On 05-May-16	7.75	Call	Bond Future	403	0	0	0	0.00
09/12/2015	R204 On 05-May-16	7.74	Call	Bond Future	395	0	0	0	0.00
09/12/2015	R204 On 05-May-16	7.75	Put	Bond Future	1246	1	1	1	0.00
09/12/2015	R204 On 05-May-16	7.74	Put	Bond Future	1261	1	1	1	0.00
09/12/2015	R204 On 05-May-16	7.76	Put	Bond Future	1230	1	1	1	0.00
09/12/2015	R204 On 04-August-16			Bond Future	8.19	100.6494	100.6716	100.6494	0.00
09/12/2015	R204 On 04-August-16	7.74	Call	Bond Future	469	0	0	0	0.00
09/12/2015	R204 On 04-August-16	7.75	Call	Bond Future	476	0	0	0	0.00
09/12/2015	R204 On 04-August-16	7.76	Call	Bond Future	484	0	0	0	0.00
09/12/2015	R204 On 04-August-16	7.75	Put	Bond Future	1413	1	1	1	0.00
09/12/2015	R204 On 04-August-16	7.76	Put	Bond Future	1399	1	1	1	0.00
09/12/2015	R204 On 04-August-16	7.74	Put	Bond Future	1427	1	1	1	0.00
09/12/2015	R207 On 04-February-16			Bond Future	8.28	97.0987	97.0766	97.0987	46,716.00
09/12/2015	R207 On 04-February-16	7.27	Call	Bond Future	14	0	0	0	43.00
09/12/2015	R207 On 04-February-16	7.50	Call	Bond Future	43	0	0	0	19.00
09/12/2015	R207 On 04-February-16	7.51	Call	Bond Future	45	0	0	0	0.00
09/12/2015	R207 On 04-February-16	7.49	Call	Bond Future	41	0	0	0	0.00
09/12/2015	R207 On 04-February-16	7.50	Put	Bond Future	2618	3	3	3	0.00
09/12/2015	R207 On 04-February-16	7.51	Put	Bond Future	2587	3	3	3	0.00
09/12/2015	R207 On 04-February-16	7.27	Put	Bond Future	3360	3	3	3	0.00
09/12/2015	R207 On 04-February-16	7.49	Put	Bond Future	2650	3	3	3	0.00
09/12/2015	R207 On 05-May-16			Bond Future	8.39	98.7742	98.7496	98.7742	0.00
09/12/2015	R207 On 05-May-16	7.86	Call	Bond Future	419	0	0	0	0.00
09/12/2015	R207 On 05-May-16	7.84	Call	Bond Future	402	0	0	0	0.00
09/12/2015	R207 On 05-May-16	7.85	Call	Bond Future	410	0	0	0	0.00
09/12/2015	R207 On 05-May-16	7.56	Call	Bond Future	216	0	0	0	43.00
09/12/2015	R207 On 05-May-16	7.85	Put	Bond Future	2068	2	2	2	0.00
09/12/2015	R207 On 05-May-16	7.86	Put	Bond Future	2046	2	2	2	0.00
09/12/2015	R207 On 05-May-16	7.56	Put	Bond Future	2781	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
09/12/2015	R207 On 05-May-16	7.84	Put	Bond Future	2091	2	2	2	0.00
09/12/2015	R207 On 04-August-16			Bond Future	8.47	96.9597	96.9349	96.9597	0.00
09/12/2015	R207 On 04-August-16	8.01	Call	Bond Future	686	1	1	1	0.00
09/12/2015	R207 On 04-August-16	7.99	Call	Bond Future	666	1	1	1	0.00
09/12/2015	R207 On 04-August-16	8.00	Call	Bond Future	676	1	1	1	0.00
09/12/2015	R207 On 04-August-16	7.99	Put	Bond Future	2053	2	2	2	0.00
09/12/2015	R207 On 04-August-16	8.00	Put	Bond Future	2034	2	2	2	0.00
09/12/2015	R207 On 04-August-16	8.01	Put	Bond Future	2015	2	2	2	0.00
09/12/2015	R208 On 04-February-16			Bond Future	8.44	95.5115	95.4834	95.5115	40,686.00
09/12/2015	R208 On 04-February-16	7.75	Call	Bond Future	93	0	0	0	0.00
09/12/2015	R208 On 04-February-16	7.74	Call	Bond Future	89	0	0	0	0.00
09/12/2015	R208 On 04-February-16	7.76	Call	Bond Future	97	0	0	0	0.00
09/12/2015	R208 On 04-February-16	7.74	Put	Bond Future	2894	3	3	3	0.00
09/12/2015	R208 On 04-February-16	7.76	Put	Bond Future	2821	3	3	3	0.00
09/12/2015	R208 On 04-February-16	7.75	Put	Bond Future	2857	3	3	3	0.00
09/12/2015	R208 On 05-May-16			Bond Future	8.53	93.7590	93.7284	93.7590	0.00
09/12/2015	R208 On 05-May-16	7.99	Call	Bond Future	533	1	1	1	0.00
09/12/2015	R208 On 05-May-16	8.01	Call	Bond Future	554	1	1	1	0.00
09/12/2015	R208 On 05-May-16	8.00	Call	Bond Future	544	1	1	1	0.00
09/12/2015	R208 On 05-May-16	8.00	Put	Bond Future	2563	3	3	3	0.00
09/12/2015	R208 On 05-May-16	8.01	Put	Bond Future	2535	3	3	3	0.00
09/12/2015	R208 On 05-May-16	7.99	Put	Bond Future	2591	3	3	3	0.00
09/12/2015	R208 On 04-August-16			Bond Future	8.60	95.4960	95.4651	95.4960	0.00
09/12/2015	R208 On 04-August-16	7.99	Call	Bond Future	737	1	1	1	0.00
09/12/2015	R208 On 04-August-16	8.00	Call	Bond Future	748	1	1	1	0.00
09/12/2015	R208 On 04-August-16	8.01	Call	Bond Future	759	1	1	1	0.00
09/12/2015	R208 On 04-August-16	7.99	Put	Bond Future	2963	3	3	3	0.00
09/12/2015	R208 On 04-August-16	8.00	Put	Bond Future	2937	3	3	3	0.00
09/12/2015	R208 On 04-August-16	8.01	Put	Bond Future	2912	3	3	3	0.00
09/12/2015	R209 On 04-February-16			Bond Future	9.42	73.7540	73.8405	73.7540	43,579.00
09/12/2015	R209 On 04-February-16	8.74	Call	Bond Future	265	0	0	0	0.00
09/12/2015	R209 On 04-February-16	8.75	Call	Bond Future	275	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
09/12/2015	R209 On 04-February-16	8.76	Call	Bond Future	284	0	0	0	0.00
09/12/2015	R209 On 04-February-16	9.52	Call	Bond Future	2062	2	2	2	0.00
09/12/2015	R209 On 04-February-16	8.76	Put	Bond Future	5128	5	5	5	0.00
09/12/2015	R209 On 04-February-16	8.74	Put	Bond Future	5263	5	5	5	0.00
09/12/2015	R209 On 04-February-16	9.52	Put	Bond Future	1390	1	1	1	2,200.00
09/12/2015	R209 On 04-February-16	8.75	Put	Bond Future	5195	5	5	5	0.00
09/12/2015	R209 On 05-May-16			Bond Future	9.48	71.8780	71.9644	71.8780	0.00
09/12/2015	R209 On 05-May-16	9.00	Call	Bond Future	1378	1	1	1	6,700.00
09/12/2015	R209 On 05-May-16	9.01	Call	Bond Future	1400	1	1	1	0.00
09/12/2015	R209 On 05-May-16	8.25	Call	Bond Future	313	0	0	0	6,700.00
09/12/2015	R209 On 05-May-16	8.99	Call	Bond Future	1355	1	1	1	0.00
09/12/2015	R209 On 05-May-16	9.00	Put	Bond Future	4833	5	5	5	0.00
09/12/2015	R209 On 05-May-16	9.01	Put	Bond Future	4782	5	5	5	0.00
09/12/2015	R209 On 05-May-16	8.99	Put	Bond Future	4885	5	5	5	0.00
09/12/2015	R209 On 05-May-16	8.25	Put	Bond Future	9634	10	10	10	0.00
09/12/2015	R209 On 04-August-16			Bond Future	9.54	73.2099	73.2980	73.2099	0.00
09/12/2015	R209 On 04-August-16	9.24	Call	Bond Future	2570	3	3	3	0.00
09/12/2015	R209 On 04-August-16	9.26	Call	Bond Future	2628	3	3	3	0.00
09/12/2015	R209 On 04-August-16	9.25	Call	Bond Future	2599	3	3	3	0.00
09/12/2015	R209 On 04-August-16	9.24	Put	Bond Future	4643	5	5	5	0.00
09/12/2015	R209 On 04-August-16	9.26	Put	Bond Future	4558	5	5	5	0.00
09/12/2015	R209 On 04-August-16	9.25	Put	Bond Future	4600	5	5	5	0.00
09/12/2015	R210 On 04-February-16			Bond Future	184.01	184.4785	184.0149	184.4785	3,861.00
09/12/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R210 On 04-February-16	185.00	Put	Bond Future	985	1	1	1	0.00
09/12/2015	R210 On 04-February-16	185.01	Put	Bond Future	995	1	1	1	0.00
09/12/2015	R210 On 04-February-16	184.99	Put	Bond Future	975	1	1	1	0.00
09/12/2015	R210 On 05-May-16			Bond Future	185.00	185.4773	185.0027	185.4773	0.00
09/12/2015	R210 On 05-May-16	184.99	Call	Bond Future	13	0	0	0	0.00
09/12/2015	R210 On 05-May-16	185.00	Call	Bond Future	3	0	0	0	0.00
09/12/2015	R210 On 05-May-16	185.01	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
09/12/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
09/12/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
09/12/2015	R210 On 05-May-16	185.01	Put	Bond Future	7	0	0	0	0.00
09/12/2015	R211 On 04-February-16			Bond Future	135.34	135.3953	135.3400	135.3953	1,010.00
09/12/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R211 On 04-February-16	139.00	Put	Bond Future	3660	4	4	4	0.00
09/12/2015	R211 On 04-February-16	139.01	Put	Bond Future	3670	4	4	4	0.00
09/12/2015	R211 On 04-February-16	138.99	Put	Bond Future	3650	4	4	4	0.00
09/12/2015	R211 On 05-May-16			Bond Future	137.66	137.7181	137.6596	137.7181	0.00
09/12/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R211 On 05-May-16	138.99	Put	Bond Future	1330	1	1	1	0.00
09/12/2015	R211 On 05-May-16	139.00	Put	Bond Future	1340	1	1	1	0.00
09/12/2015	R211 On 05-May-16	139.01	Put	Bond Future	1350	1	1	1	0.00
09/12/2015	R212 On 04-February-16			Bond Future	141.74	142.0393	141.7400	142.0393	1,569.00
09/12/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R212 On 04-February-16	146.00	Put	Bond Future	4260	4	4	4	0.00
09/12/2015	R212 On 04-February-16	145.99	Put	Bond Future	4250	4	4	4	0.00
09/12/2015	R212 On 04-February-16	146.01	Put	Bond Future	4270	4	4	4	0.00
09/12/2015	R212 On 05-May-16			Bond Future	144.17	144.4761	144.1693	144.4761	0.00
09/12/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
09/12/2015	R212 On 05-May-16	145.00	Put	Bond Future	831	1	1	1	0.00
09/12/2015	R212 On 05-May-16	144.99	Put	Bond Future	821	1	1	1	0.00
09/12/2015	R212 On 05-May-16	145.01	Put	Bond Future	841	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
09/12/2015	R213 On 04-February-16			Bond Future	9.33	84.4688	84.4515	84.4688	41,590.00
09/12/2015	R213 On 04-February-16	8.75	Call	Bond Future	355	0	0	0	0.00
09/12/2015	R213 On 04-February-16	8.76	Call	Bond Future	367	0	0	0	0.00
09/12/2015	R213 On 04-February-16	8.74	Call	Bond Future	344	0	0	0	0.00
09/12/2015	R213 On 04-February-16	8.75	Put	Bond Future	4540	5	5	5	0.00
09/12/2015	R213 On 04-February-16	8.76	Put	Bond Future	4478	4	4	4	0.00
09/12/2015	R213 On 04-February-16	8.74	Put	Bond Future	4602	5	5	5	0.00
09/12/2015	R213 On 05-May-16			Bond Future	9.40	82.3789	82.3594	82.3789	0.00
09/12/2015	R213 On 05-May-16	8.74	Call	Bond Future	1000	1	1	1	0.00
09/12/2015	R213 On 05-May-16	8.75	Call	Bond Future	1018	1	1	1	0.00
09/12/2015	R213 On 05-May-16	8.76	Call	Bond Future	1036	1	1	1	0.00
09/12/2015	R213 On 05-May-16	8.75	Put	Bond Future	5631	6	6	6	0.00
09/12/2015	R213 On 05-May-16	8.74	Put	Bond Future	5687	6	6	6	0.00
09/12/2015	R213 On 05-May-16	8.76	Put	Bond Future	5576	6	6	6	0.00
09/12/2015	R213 On 04-August-16			Bond Future	9.46	83.9048	83.8852	83.9048	0.00
09/12/2015	R213 On 04-August-16	8.99	Call	Bond Future	2048	2	2	2	0.00
09/12/2015	R213 On 04-August-16	9.01	Call	Bond Future	2098	2	2	2	0.00
09/12/2015	R213 On 04-August-16	9.00	Call	Bond Future	2073	2	2	2	0.00
09/12/2015	R213 On 04-August-16	8.99	Put	Bond Future	5276	5	5	5	0.00
09/12/2015	R213 On 04-August-16	9.01	Put	Bond Future	5184	5	5	5	0.00
09/12/2015	R213 On 04-August-16	9.00	Put	Bond Future	5230	5	5	5	0.00
09/12/2015	R214 On 04-February-16			Bond Future	9.50	74.3263	74.3800	74.3263	30,261.00
09/12/2015	R214 On 04-February-16	9.45	Call	Bond Future	1593	2	2	2	0.00
09/12/2015	R214 On 04-February-16	8.00	Call	Bond Future	6	0	0	0	0.00
09/12/2015	R214 On 04-February-16	8.01	Call	Bond Future	7	0	0	0	0.00
09/12/2015	R214 On 04-February-16	7.99	Call	Bond Future	6	0	0	0	0.00
09/12/2015	R214 On 04-February-16	9.35	Call	Bond Future	1278	1	1	1	0.00
09/12/2015	R214 On 04-February-16	9.45	Put	Bond Future	1986	2	2	2	25.00
09/12/2015	R214 On 04-February-16	8.00	Put	Bond Future	12407	12	12	12	0.00
09/12/2015	R214 On 04-February-16	8.01	Put	Bond Future	12313	12	12	12	0.00
09/12/2015	R214 On 04-February-16	9.35	Put	Bond Future	2407	2	2	2	25.00
09/12/2015	R214 On 04-February-16	7.99	Put	Bond Future	12500	13	12	13	0.00
09/12/2015	R214 On 05-May-16			Bond Future	9.56	72.3147	72.3678	72.3147	4,680.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/12/2015	R214 On 05-May-16	8.99	Call	Bond Future	1261	1	1	1	0.00
09/12/2015	R214 On 05-May-16	9.01	Call	Bond Future	1304	1	1	1	0.00
09/12/2015	R214 On 05-May-16	9.00	Call	Bond Future	1282	1	1	1	0.00
09/12/2015	R214 On 05-May-16	9.30	Call	Bond Future	2044	2	2	2	0.00
09/12/2015	R214 On 05-May-16	9.01	Put	Bond Future	5456	5	5	5	0.00
09/12/2015	R214 On 05-May-16	9.00	Put	Bond Future	5513	6	6	6	0.00
09/12/2015	R214 On 05-May-16	8.99	Put	Bond Future	5570	6	6	6	0.00
09/12/2015	R214 On 05-May-16	9.30	Put	Bond Future	3974	4	4	4	0.00
09/12/2015	R214 On 04-August-16			Bond Future	9.61	73.6543	73.7085	73.6543	0.00
09/12/2015	R214 On 04-August-16	9.30	Call	Bond Future	2667	3	3	3	1,300.00
09/12/2015	R214 On 04-August-16	9.24	Call	Bond Future	2493	2	2	2	0.00
09/12/2015	R214 On 04-August-16	9.26	Call	Bond Future	2550	3	3	3	0.00
09/12/2015	R214 On 04-August-16	9.25	Call	Bond Future	2521	3	3	3	0.00
09/12/2015	R214 On 04-August-16	8.55	Call	Bond Future	981	1	1	1	1,300.00
09/12/2015	R214 On 04-August-16	9.30	Put	Bond Future	4954	5	5	5	0.00
09/12/2015	R214 On 04-August-16	9.26	Put	Bond Future	5137	5	5	5	0.00
09/12/2015	R214 On 04-August-16	9.24	Put	Bond Future	5231	5	5	5	0.00
09/12/2015	R214 On 04-August-16	9.25	Put	Bond Future	5184	5	5	5	0.00
09/12/2015	R214 On 04-August-16	8.55	Put	Bond Future	9239	9	9	9	0.00
09/12/2015	R248 On 04-February-16			Bond Future	9.58	95.5969	95.6660	95.5969	57,883.00
09/12/2015	R248 On 04-February-16	8.99	Call	Bond Future	494	0	0	0	0.00
09/12/2015	R248 On 04-February-16	9.45	Call	Bond Future	1737	2	2	2	0.00
09/12/2015	R248 On 04-February-16	9.55	Call	Bond Future	2151	2	2	2	0.00
09/12/2015	R248 On 04-February-16	9.01	Call	Bond Future	527	1	1	1	0.00
09/12/2015	R248 On 04-February-16	9.00	Call	Bond Future	510	1	1	1	0.00
09/12/2015	R248 On 04-February-16	9.45	Put	Bond Future	2953	3	3	3	75.00
09/12/2015	R248 On 04-February-16	9.00	Put	Bond Future	6138	6	6	6	0.00
09/12/2015	R248 On 04-February-16	9.01	Put	Bond Future	6053	6	6	6	0.00
09/12/2015	R248 On 04-February-16	8.99	Put	Bond Future	6224	6	6	6	0.00
09/12/2015	R248 On 04-February-16	9.55	Put	Bond Future	2435	2	2	2	75.00
09/12/2015	R248 On 05-May-16			Bond Future	9.64	92.8122	92.8804	92.8122	0.00
09/12/2015	R248 On 05-May-16	8.99	Call	Bond Future	1420	1	1	1	0.00
09/12/2015	R248 On 05-May-16	9.00	Call	Bond Future	1445	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
09/12/2015	R248 On 05-May-16	9.01	Call	Bond Future	1471	1	1	1	0.00
09/12/2015	R248 On 05-May-16	9.00	Put	Bond Future	7636	8	8	8	0.00
09/12/2015	R248 On 05-May-16	8.99	Put	Bond Future	7713	8	8	8	0.00
09/12/2015	R248 On 05-May-16	9.01	Put	Bond Future	7560	8	8	8	0.00
09/12/2015	R248 On 04-August-16			Bond Future	9.70	94.5315	94.6013	94.5315	0.00
09/12/2015	R248 On 04-August-16	9.25	Call	Bond Future	2923	3	3	3	0.00
09/12/2015	R248 On 04-August-16	9.24	Call	Bond Future	2889	3	3	3	0.00
09/12/2015	R248 On 04-August-16	9.26	Call	Bond Future	2958	3	3	3	0.00
09/12/2015	R248 On 04-August-16	9.26	Put	Bond Future	7034	7	7	7	0.00
09/12/2015	R248 On 04-August-16	9.25	Put	Bond Future	7096	7	7	7	0.00
09/12/2015	R248 On 04-August-16	9.24	Put	Bond Future	7159	7	7	7	0.00