



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For February 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	1409 On 28-February-41			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
06/02/2015	2025 On 05-February-15			Bond Future	118.19	118.1921	118.1921	118.1921	0.00
06/02/2015	2025 On 07-May-15			Bond Future	119.89	120.0401	119.8925	120.0401	16.00
06/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	1098	1	1098	1	0.00
06/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	1118	1	1118	1	0.00
06/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	1108	1	1108	1	0.00
06/02/2015	2025 On 06-August-15			Bond Future	120.72	120.9017	120.7231	120.9017	0.00
06/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	277	0	277	0	0.00
06/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	287	0	287	0	0.00
06/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	267	0	267	0	0.00
06/02/2015	2030 On 05-February-15			Bond Future	7.68	103.0356	7.6800	103.0356	0.00
06/02/2015	2030 On 07-May-15			Bond Future	7.83	104.4105	7.8316	104.4105	5,625.00
06/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	7522	8	7522	8	0.00
06/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	7679	8	7679	8	0.00
06/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	7601	8	7601	8	0.00
06/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2030 On 06-August-15			Bond Future	7.87	102.1654	7.8676	102.1654	0.00
06/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	1108	0	1108	0	0.00
06/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	933	0	933	0	0.00
06/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	1021	0	1021	0	0.00
06/02/2015	2032 On 05-February-15			Bond Future	7.86	106.6843	7.8550	106.6843	0.00
06/02/2015	2032 On 07-May-15			Bond Future	8.00	103.9462	8.0022	103.9462	15.00
06/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	4407	5	4407	5	0.00
06/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	4581	5	4581	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
06/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	4494	5	4494	5	0.00
06/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 06-August-15			Bond Future	8.04	105.7028	8.0386	105.7028	0.00
06/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	4213	5	4213	5	0.00
06/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	4127	5	4127	5	0.00
06/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	4040	5	4040	5	0.00
06/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 05-November-15			Bond Future	8.07	103.4081	8.0712	103.4081	0.00
06/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	652	0	652	0	0.00
06/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	744	0	744	0	0.00
06/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	560	0	560	0	0.00
06/02/2015	2037 On 05-February-15			Bond Future	7.92	106.2248	7.9200	106.2248	0.00
06/02/2015	2037 On 07-May-15			Bond Future	8.05	107.6577	8.0501	107.6577	32,860.00
06/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	9228	10	9228	10	0.00
06/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	9410	10	9410	10	0.00
06/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	9319	10	9319	10	0.00
06/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 06-August-15			Bond Future	8.09	105.2170	8.0863	105.2170	3,220.00
06/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	6586	7	6586	7	0.00
06/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	6491	7	6491	7	0.00
06/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	6680	7	6680	7	0.00
06/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 05-November-15			Bond Future	8.12	107.0725	8.1155	107.0725	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
06/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	1205	0	1205	0	0.00
06/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	1310	0	1310	0	0.00
06/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	1100	0	1100	0	0.00
06/02/2015	2038 On 05-February-15			Bond Future	123.96	123.9600	123.9600	123.9600	0.00
06/02/2015	2038 On 07-May-15			Bond Future	125.86	125.8983	125.8571	125.8983	3,261.00
06/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1143	1	1143	1	0.00
06/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1153	1	1153	1	0.00
06/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1133	1	1133	1	0.00
06/02/2015	2038 On 06-August-15			Bond Future	126.64	126.7120	126.6406	126.7120	0.00
06/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1349	1	1349	1	0.00
06/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1369	1	1369	1	0.00
06/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1359	1	1359	1	0.00
06/02/2015	2044 On 05-February-15			Bond Future	7.99	108.7663	7.9900	108.7663	0.00
06/02/2015	2044 On 07-May-15			Bond Future	8.11	110.3971	8.1130	110.3971	9,494.00
06/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	9610	11	9610	11	0.00
06/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	9510	10	9510	10	0.00
06/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	9710	11	9710	11	0.00
06/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 06-August-15			Bond Future	8.15	107.8773	8.1477	107.8773	0.00
06/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	6527	7	6527	7	0.00
06/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	6735	8	6735	8	0.00
06/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	6631	8	6631	8	0.00
06/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00

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06/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 05-November-15			Bond Future	8.18	109.7798	8.1759	109.7798	0.00
06/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	849	2	849	2	0.00
06/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	963	2	963	2	0.00
06/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	735	2	735	2	0.00
06/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 05-February-15			Bond Future	126.42	126.4165	126.4165	126.4165	0.00
06/02/2015	2046 On 07-May-15			Bond Future	126.71	127.0323	126.7063	127.0323	5,889.00
06/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	294	0	294	0	0.00
06/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	284	0	284	0	0.00
06/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	304	0	304	0	0.00
06/02/2015	2046 On 06-August-15			Bond Future	128.83	129.1887	128.8271	129.1887	0.00
06/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	163	0	163	0	0.00
06/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	173	0	173	0	0.00
06/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	183	0	183	0	0.00
06/02/2015	2050 On 05-February-15			Bond Future	133.93	133.9311	133.9311	133.9311	0.00
06/02/2015	2050 On 07-May-15			Bond Future	135.65	136.0250	135.6473	136.0250	2,753.00
06/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	637	1	637	1	0.00
06/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	657	1	657	1	0.00
06/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	647	1	647	1	0.00
06/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	2050 On 06-August-15			Bond Future	136.45	136.8613	136.4452	136.8613	0.00
06/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00

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06/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	545	0	545	0	0.00
06/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	555	0	555	0	0.00
06/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	565	0	565	0	0.00
06/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	AL12 On 07-May-15			Index Future	577.92	582.2740	577.9220	582.2740	0.00
06/02/2015	AL37 On 07-May-15			Index Future	463.99	465.9680	463.9850	465.9680	119.00
06/02/2015	AL37 On 06-August-15			Index Future	471.63	473.7570	471.6310	473.7570	0.00
06/02/2015	AL7T On 07-May-15			Index Future	558.55	562.0050	558.5450	562.0050	3.00
06/02/2015	AL7T On 06-August-15			Index Future	567.75	571.3990	567.7500	571.3990	0.00
06/02/2015	ALBI On 07-May-15			Index Future	510.38	513.3490	510.3810	513.3490	699.00
06/02/2015	ALBI On 06-August-15			Index Future	518.79	521.9300	518.7920	521.9300	6.00
06/02/2015	ALBI On 05-November-15			Index Future	527.53	531.2090	527.5310	531.2090	0.00
06/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/02/2015	EL28 On 05-February-15			Bond Future	122.98	122.9763	122.9763	122.9763	0.00
06/02/2015	EL28 On 07-May-15			Bond Future	123.36	123.3996	123.3600	123.3996	0.00
06/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1640	2	1640	2	0.00
06/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1630	2	1630	2	0.00
06/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1650	2	1650	2	0.00
06/02/2015	EL28 On 06-August-15			Bond Future	125.42	125.4943	125.4249	125.4943	0.00
06/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	415	0	415	0	0.00
06/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	425	0	425	0	0.00
06/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	435	1	435	1	0.00
06/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	ES33 On 05-February-15			Bond Future	8.76	91.6340	8.7550	91.6340	0.00
06/02/2015	ES33 On 07-May-15			Bond Future	8.92	89.0612	8.9192	89.0612	6,576.00
06/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	6424	7	6424	7	0.00
06/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	6279	7	6279	7	0.00
06/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	6351	7	6351	7	0.00
06/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 06-August-15			Bond Future	8.98	90.5661	8.9788	90.5661	0.00
06/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	4758	5	4758	5	0.00
06/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	4684	5	4684	5	0.00
06/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	4831	5	4831	5	0.00
06/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 05-November-15			Bond Future	9.04	88.3719	9.0361	88.3719	0.00
06/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	1	0	1	0.00
06/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	285	0	285	0	0.00
06/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	206	0	206	0	0.00
06/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	364	0	364	0	0.00
06/02/2015	GOVI On 07-May-15			GOVI	505.98	508.9040	505.9820	508.9040	425.00
06/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	559920	59	559920	59	0.00
06/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	559820	59	559820	59	0.00
06/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	559720	59	559720	59	0.00
06/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 06-August-15			GOVI	514.32	517.4100	514.3200	517.4100	29.00
06/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	143100	17	143100	17	0.00
06/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	143200	17	143200	17	0.00
06/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	143300	17	143300	17	0.00
06/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 05-November-15			GOVI	522.98	526.6100	522.9830	526.6100	0.00
06/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
06/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	70170	3	70170	3	0.00
06/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	70070	3	70070	3	0.00
06/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	70270	3	70270	3	0.00
06/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/02/2015	IGOV On 07-May-15			Index Future	226.65	226.8000	226.6520	226.8000	1,074.00
06/02/2015	IGOV On 06-August-15			Index Future	230.41	230.6080	230.4050	230.6080	100.00
06/02/2015	IGOV On 05-November-15			Index Future	234.30	234.7260	234.3040	234.7260	0.00
06/02/2015	ILBI On 07-May-15			Index Future	613.72	614.3780	613.7220	614.3780	0.00
06/02/2015	ILBI On 06-August-15			Index Future	623.82	624.5480	623.8220	624.5480	159.00
06/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
06/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
06/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.07	93.9300	6.0700	93.9300	2,850.00
06/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.07	93.9500	6.0700	93.9500	0.00
06/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.07	93.9700	6.0700	93.9700	0.00
06/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.07	93.9800	6.0700	93.9800	5,000.00
06/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.07	93.9700	6.0700	93.9700	0.00
06/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.09	93.9800	6.0900	93.9800	0.00
06/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.20	93.8500	6.2000	93.8500	0.00
06/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.35	93.7400	6.3500	93.7400	0.00
06/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.50	93.5900	6.5000	93.5900	0.00
06/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.62	93.4400	6.6200	93.4400	0.00
06/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.74	93.3300	6.7400	93.3300	0.00
06/02/2015	R023 On 05-February-15			Bond Future	7.06	107.6660	7.0600	107.6660	0.00
06/02/2015	R023 On 07-May-15			Bond Future	7.22	105.2910	7.2195	105.2910	7,963.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	5394	6	5394	6	0.00
06/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	5448	6	5448	6	0.00
06/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	5502	6	5502	6	0.00
06/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	47	0	47	0	0.00
06/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	49	0	49	0	0.00
06/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	45	0	45	0	0.00
06/02/2015	R023 On 06-August-15			Bond Future	7.24	107.0698	7.2415	107.0698	0.00
06/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	5818	6	5818	6	0.00
06/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	10036	11	10036	11	0.00
06/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	5868	7	5868	7	0.00
06/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	5917	7	5917	7	0.00
06/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	185	0	185	0	0.00
06/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	174	0	174	0	0.00
06/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	179	0	179	0	0.00
06/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	11	0	11	0	911.00
06/02/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
06/02/2015	R186 On 05-February-15			Bond Future	7.31	126.4669	7.3100	126.4669	0.00
06/02/2015	R186 On 07-May-15			Bond Future	7.46	128.2023	7.4625	128.2023	39,730.00
06/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	6886	8	6886	8	0.00
06/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	1590	2	1590	2	0.00
06/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	2031	2	2031	2	0.00
06/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1802	2	1802	2	0.00
06/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	3702	4	3702	4	0.00
06/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	6810	8	6810	8	0.00
06/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	6961	8	6961	8	0.00
06/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	171	0	171	0	0.00
06/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	2145	2	2145	2	4,350.00
06/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	165	0	165	0	0.00
06/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	1699	1	1699	1	4,350.00
06/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	1913	2	1913	2	4,400.00
06/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	178	0	178	0	0.00
06/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	762	1	762	1	300.00
06/02/2015	R186 On 06-August-15			Bond Future	7.49	125.0689	7.4907	125.0689	540.00
06/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	5406	6	5406	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	5343	6	5343	6	0.00
06/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	5281	6	5281	6	0.00
06/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	11564	12	11564	12	0.00
06/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1044	1	1044	1	0.00
06/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1003	1	1003	1	0.00
06/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	103	0	103	0	2,500.00
06/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1023	1	1023	1	0.00
06/02/2015	R186 On 05-November-15			Bond Future	7.51	127.2737	7.5134	127.2737	0.00
06/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	7057	8	7057	8	0.00
06/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	7181	8	7181	8	0.00
06/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	7120	8	7120	8	0.00
06/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	12065	13	12065	13	0.00
06/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1049	1	1049	1	0.00
06/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	227	0	227	0	2,600.00
06/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1030	1	1030	1	0.00
06/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1066	1	1066	1	0.00
06/02/2015	R186 On 04-February-16			Bond Future	7.52	7.4000	7.5174	7.4000	5,660.00
06/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	3513	0	3513	0	0.00
06/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	3470	0	3470	0	0.00
06/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	3428	0	3428	0	0.00
06/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	3617	0	3617	0	0.00
06/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	3575	0	3575	0	0.00
06/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	3658	0	3658	0	0.00
06/02/2015	R197 On 05-February-15			Bond Future	285.86	285.8649	285.8649	285.8649	0.00
06/02/2015	R197 On 07-May-15			Bond Future	290.24	290.3346	290.2391	290.3346	888.00
06/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	3771	4	3771	4	0.00
06/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	3761	4	3761	4	0.00
06/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	3751	4	3751	4	0.00
06/02/2015	R197 On 06-August-15			Bond Future	288.99	289.1560	288.9911	289.1560	0.00
06/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	981	1	981	1	0.00
06/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	991	1	991	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
06/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	1001	1	1001	1	0.00
06/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R202 On 05-February-15			Bond Future	235.69	235.6933	235.6933	235.6933	0.00
06/02/2015	R202 On 07-May-15			Bond Future	239.30	239.3784	239.2998	239.3784	50,916.00
06/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	790	1	790	1	0.00
06/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	810	1	810	1	0.00
06/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	800	1	800	1	0.00
06/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R202 On 06-August-15			Bond Future	240.06	240.1977	240.0619	240.1977	0.00
06/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	62	0	62	0	0.00
06/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	72	0	72	0	0.00
06/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	52	0	52	0	0.00
06/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R203 On 05-February-15			Bond Future	6.40	107.7289	6.3950	107.7289	0.00
06/02/2015	R203 On 07-May-15			Bond Future	6.56	105.1771	6.5609	105.1771	7,875.00
06/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1503	2	1503	2	0.00
06/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1543	2	1543	2	0.00
06/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1523	2	1523	2	0.00
06/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	28	0	28	0	0.00
06/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	29	0	29	0	0.00
06/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	27	0	27	0	0.00
06/02/2015	R203 On 06-August-15			Bond Future	6.54	106.9543	6.5402	106.9543	0.00
06/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	719	1	719	1	0.00
06/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	745	1	745	1	0.00
06/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	732	1	732	1	0.00
06/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	320	0	320	0	0.00
06/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	327	0	327	0	0.00
06/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	314	0	314	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
06/02/2015	R203 On 05-November-15			Bond Future	6.50	104.6697	6.4980	104.6697	0.00
06/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	201	0	201	0	0.00
06/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	206	0	206	0	0.00
06/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	211	0	211	0	0.00
06/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1082	1	1082	1	0.00
06/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1070	1	1070	1	0.00
06/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1095	1	1095	1	0.00
06/02/2015	R204 On 05-February-15			Bond Future	6.61	105.7759	6.6100	105.7759	0.00
06/02/2015	R204 On 07-May-15			Bond Future	6.78	107.3334	6.7841	107.3334	14,859.00
06/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	2297	3	2297	3	0.00
06/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2326	3	2326	3	0.00
06/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2356	3	2356	3	0.00
06/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	47	0	47	0	0.00
06/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	45	0	45	0	0.00
06/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	43	0	43	0	0.00
06/02/2015	R204 On 06-August-15			Bond Future	6.79	105.1092	6.7941	105.1092	0.00
06/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4756	5	4756	5	0.00
06/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2898	3	2898	3	0.00
06/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2952	3	2952	3	0.00
06/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2925	3	2925	3	0.00
06/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	8	0	8	0	699.00
06/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	83	0	83	0	0.00
06/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	86	0	86	0	0.00
06/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	81	0	81	0	0.00
06/02/2015	R204 On 05-November-15			Bond Future	6.79	106.9619	6.7899	106.9619	0.00
06/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	345	1	345	1	0.00
06/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	353	1	353	1	0.00
06/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	337	0	337	0	0.00
06/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	1861	1	1861	1	0.00
06/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	1882	2	1882	2	0.00
06/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	1903	2	1903	2	0.00
06/02/2015	R207 On 05-February-15			Bond Future	6.75	102.6012	6.7450	102.6012	0.00
06/02/2015	R207 On 07-May-15			Bond Future	6.92	104.0908	6.9152	104.0908	35,580.00
06/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	5139	6	5139	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	3214	4	3214	4	66.00
06/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	5102	6	5102	6	0.00
06/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	5176	6	5176	6	0.00
06/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	2	0	2	0	0.00
06/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	40	0	40	0	0.00
06/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	2	0	2	0	0.00
06/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	2	0	2	0	0.00
06/02/2015	R207 On 06-August-15			Bond Future	6.93	102.2058	6.9338	102.2058	0.00
06/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	3169	4	3169	4	0.00
06/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	3233	4	3233	4	0.00
06/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	3201	4	3201	4	0.00
06/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	2311	3	2311	3	70.00
06/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	175	0	175	0	0.00
06/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	166	0	166	0	0.00
06/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	345	0	345	0	0.00
06/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	170	0	170	0	0.00
06/02/2015	R207 On 05-November-15			Bond Future	6.94	104.0075	6.9375	104.0075	0.00
06/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	3173	4	3173	4	0.00
06/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	3229	4	3229	4	0.00
06/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	3201	4	3201	4	0.00
06/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2346	3	2346	3	53.00
06/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	332	0	332	0	0.00
06/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	326	0	326	0	0.00
06/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	319	0	319	0	0.00
06/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	591	0	591	0	0.00
06/02/2015	R208 On 05-February-15			Bond Future	6.89	101.7887	6.8850	101.7887	0.00
06/02/2015	R208 On 07-May-15			Bond Future	7.05	99.8728	7.0463	99.8728	62,202.00
06/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	4356	5	4356	5	0.00
06/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	4443	5	4443	5	0.00
06/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	4399	5	4399	5	0.00
06/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	27	0	27	0	0.00
06/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	28	0	28	0	0.00
06/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	30	0	30	0	0.00
06/02/2015	R208 On 06-August-15			Bond Future	7.07	101.5606	7.0659	101.5606	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
06/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	4292	5	4292	5	0.00
06/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	4253	5	4253	5	0.00
06/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	4330	5	4330	5	0.00
06/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7725	8	7725	8	0.00
06/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	156	0	156	0	0.00
06/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	152	0	152	0	0.00
06/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	8	0	8	0	198.00
06/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	161	0	161	0	0.00
06/02/2015	R208 On 05-November-15			Bond Future	7.08	99.9484	7.0783	99.9484	0.00
06/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	6018	7	6018	7	0.00
06/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3417	4	3417	4	0.00
06/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3449	4	3449	4	0.00
06/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	3384	4	3384	4	0.00
06/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	106	0	106	0	2,200.00
06/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	528	0	528	0	0.00
06/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	518	0	518	0	0.00
06/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	537	0	537	0	0.00
06/02/2015	R209 On 05-February-15			Bond Future	7.86	85.8042	7.8600	85.8042	0.00
06/02/2015	R209 On 07-May-15			Bond Future	8.00	83.7645	7.9956	83.7645	14,585.00
06/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	232	0	232	0	700.00
06/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	8216	9	8216	9	0.00
06/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	3550	0	3550	0	0.00
06/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	8286	9	8286	9	0.00
06/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	8145	9	8145	9	0.00
06/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	104	0	104	0	0.00
06/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	6653	0	6653	0	0.00
06/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	955	0	955	0	700.00
06/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	100	0	100	0	0.00
06/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	108	0	108	0	0.00
06/02/2015	R209 On 06-August-15			Bond Future	8.03	85.1801	8.0266	85.1801	0.00
06/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	14125	15	14125	15	0.00
06/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	8222	9	8222	9	0.00
06/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	8286	9	8286	9	0.00
06/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	8349	9	8349	9	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
06/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	467	0	467	0	0.00
06/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	44	0	44	0	2,914.00
06/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	457	0	457	0	0.00
06/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	478	0	478	0	0.00
06/02/2015	R209 On 05-November-15			Bond Future	8.05	83.5313	8.0542	83.5313	0.00
06/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	3170	4	3170	4	0.00
06/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	3253	4	3253	4	0.00
06/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	3211	4	3211	4	0.00
06/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	3679	3	3679	3	0.00
06/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	3634	3	3634	3	0.00
06/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	3724	3	3724	3	0.00
06/02/2015	R210 On 05-February-15			Bond Future	175.77	175.7744	175.7744	175.7744	0.00
06/02/2015	R210 On 07-May-15			Bond Future	176.40	176.4600	176.4015	176.4600	618.00
06/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	609	1	609	1	0.00
06/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	599	1	599	1	0.00
06/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	589	1	589	1	0.00
06/02/2015	R210 On 06-August-15			Bond Future	179.35	179.4551	179.3539	179.4551	0.00
06/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	364	0	364	0	0.00
06/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	344	0	344	0	0.00
06/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	354	0	354	0	0.00
06/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 05-February-15			Bond Future	130.26	130.2550	130.2550	130.2550	0.00
06/02/2015	R211 On 07-May-15			Bond Future	132.25	132.2917	132.2472	132.2917	1,120.00
06/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2753	3	2753	3	0.00
06/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2763	3	2763	3	0.00
06/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2743	3	2743	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
06/02/2015	R211 On 06-August-15			Bond Future	132.83	132.9047	132.8283	132.9047	0.00
06/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2172	2	2172	2	0.00
06/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2162	2	2162	2	0.00
06/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2182	2	2182	2	0.00
06/02/2015	R212 On 05-February-15			Bond Future	136.06	136.0582	136.0582	136.0582	0.00
06/02/2015	R212 On 07-May-15			Bond Future	138.14	138.1856	138.1402	138.1856	1,145.00
06/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	2850	3	2850	3	0.00
06/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	2870	3	2870	3	0.00
06/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	2860	3	2860	3	0.00
06/02/2015	R212 On 06-August-15			Bond Future	138.66	138.7394	138.6606	138.7394	0.00
06/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2329	2	2329	2	0.00
06/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2339	2	2339	2	0.00
06/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2349	2	2349	2	0.00
06/02/2015	R213 On 05-February-15			Bond Future	7.74	96.4545	7.7350	96.4545	0.00
06/02/2015	R213 On 07-May-15			Bond Future	7.88	94.1912	7.8824	94.1912	16,466.00
06/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	7019	8	7019	8	0.00
06/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	7089	8	7089	8	0.00
06/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	7159	8	7159	8	0.00
06/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	151	0	151	0	0.00
06/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	145	0	145	0	0.00
06/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	156	0	156	0	0.00
06/02/2015	R213 On 06-August-15			Bond Future	7.91	95.7825	7.9143	95.7825	0.00
06/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	5653	6	5653	6	0.00
06/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	5713	6	5713	6	0.00
06/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	5594	6	5594	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	939	1	939	1	0.00
06/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	921	1	921	1	0.00
06/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	958	1	958	1	0.00
06/02/2015	R213 On 05-November-15			Bond Future	7.94	93.9226	7.9449	93.9226	0.00
06/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	2413	3	2413	3	0.00
06/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	2484	3	2484	3	0.00
06/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	2448	3	2448	3	0.00
06/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	4126	4	4126	4	0.00
06/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	4029	4	4029	4	0.00
06/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	4077	4	4077	4	0.00
06/02/2015	R214 On 05-February-15			Bond Future	7.92	87.3623	7.9200	87.3623	0.00
06/02/2015	R214 On 07-May-15			Bond Future	8.04	85.3333	8.0432	85.3333	15,568.00
06/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	9492	10	9492	10	0.00
06/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	9566	10	9566	10	0.00
06/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	9419	10	9419	10	0.00
06/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	86	0	86	0	0.00
06/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	83	0	83	0	0.00
06/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	89	0	89	0	0.00
06/02/2015	R214 On 06-August-15			Bond Future	8.07	86.7750	8.0727	86.7750	0.00
06/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	6861	7	6861	7	0.00
06/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	6925	8	6925	8	0.00
06/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	6988	8	6988	8	0.00
06/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1015	1	1015	1	0.00
06/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	997	1	997	1	0.00
06/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	977	1	977	1	0.00
06/02/2015	R214 On 05-November-15			Bond Future	8.10	85.0097	8.1009	85.0097	0.00
06/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	3373	4	3373	4	0.00
06/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	3330	4	3330	4	0.00
06/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	3286	4	3286	4	0.00
06/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	4319	4	4319	4	0.00
06/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	4268	4	4268	4	0.00
06/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	4218	4	4218	4	0.00
06/02/2015	R214 On 04-February-16			Bond Future	8.12	8.0500	8.1186	8.0500	4,420.00
06/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	3922	0	3922	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
06/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	3965	0	3965	0	0.00
06/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	3878	0	3878	0	0.00
06/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	4971	0	4971	0	0.00
06/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	5021	0	5021	0	0.00
06/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	5072	0	5072	0	0.00
06/02/2015	R248 On 05-February-15			Bond Future	7.98	112.9170	7.9750	112.9170	0.00
06/02/2015	R248 On 07-May-15			Bond Future	8.09	110.1170	8.0939	110.1170	28,180.00
06/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	12635	14	12635	14	0.00
06/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	12733	14	12733	14	0.00
06/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	12537	13	12537	13	0.00
06/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 06-August-15			Bond Future	8.12	111.9773	8.1244	111.9773	1,277.00
06/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	7017	8	7017	8	0.00
06/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	7232	8	7232	8	0.00
06/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	7125	8	7125	8	0.00
06/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 05-November-15			Bond Future	8.15	109.5160	8.1534	109.5160	0.00
06/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	1991	1	1991	1	0.00
06/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	1868	1	1868	1	0.00
06/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	1744	1	1744	1	0.00