



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 March 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	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
25/03/2015	2025 On 07-May-15			Bond Future	118.53	118.5908	118.5278	118.5908	16.00
25/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2462	2	2462	2	0.00
25/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2482	2	2482	2	0.00
25/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2472	2	2472	2	0.00
25/03/2015	2025 On 06-August-15			Bond Future	119.28	119.3463	119.2805	119.3463	0.00
25/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1720	2	1720	2	0.00
25/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1730	2	1730	2	0.00
25/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1710	2	1710	2	0.00
25/03/2015	2030 On 07-May-15			Bond Future	8.06	101.4996	8.0615	101.4996	5,805.00
25/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	5540	5	5540	5	0.00
25/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	5697	6	5697	6	0.00
25/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	5619	5	5619	5	0.00
25/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2030 On 06-August-15			Bond Future	8.11	99.1273	8.1115	99.1273	0.00
25/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	3179	3	3179	3	0.00
25/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	3004	3	3004	3	0.00
25/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	3092	3	3092	3	0.00
25/03/2015	2032 On 07-May-15			Bond Future	8.19	101.2270	8.1902	101.2270	18.00
25/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	2675	2	2675	2	0.00
25/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	2849	3	2849	3	0.00
25/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	2762	3	2762	3	0.00
25/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2032 On 07-May-15	8.51	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
25/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2032 On 06-August-15			Bond Future	8.24	102.8585	8.2385	102.8585	0.00
25/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	2395	2	2395	2	0.00
25/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	2309	2	2309	2	0.00
25/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	2222	2	2222	2	0.00
25/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2032 On 05-November-15			Bond Future	8.28	100.4076	8.2782	100.4076	0.00
25/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	2512	3	2512	3	0.00
25/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	2604	3	2604	3	0.00
25/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	2420	3	2420	3	0.00
25/03/2015	2037 On 07-May-15			Bond Future	8.31	104.0157	8.3108	104.0157	32,365.00
25/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	6534	6	6534	6	0.00
25/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	6716	6	6716	6	0.00
25/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	6625	6	6625	6	0.00
25/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2037 On 06-August-15			Bond Future	8.36	101.4334	8.3599	101.4334	1,954.00
25/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	3790	4	3790	4	0.00
25/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	3695	3	3695	3	0.00
25/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	3884	4	3884	4	0.00
25/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2037 On 05-November-15			Bond Future	8.40	103.1158	8.3974	103.1158	0.00
25/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	4059	4	4059	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
25/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	4165	4	4165	4	0.00
25/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	3954	4	3954	4	0.00
25/03/2015	2038 On 07-May-15			Bond Future	128.25	128.3200	128.2514	128.3200	2,657.00
25/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	1261	1	1261	1	0.00
25/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	1241	1	1241	1	0.00
25/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	1251	1	1251	1	0.00
25/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2038 On 06-August-15			Bond Future	129.02	129.0876	129.0158	129.0876	0.00
25/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	1026	1	1026	1	0.00
25/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	1006	1	1006	1	0.00
25/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	1016	1	1016	1	0.00
25/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2044 On 07-May-15			Bond Future	8.35	106.4019	8.3543	106.4019	9,494.00
25/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	6843	7	6843	7	0.00
25/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	6743	6	6743	6	0.00
25/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	6943	7	6943	7	0.00
25/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2044 On 06-August-15			Bond Future	8.40	103.7328	8.4007	103.7328	0.00
25/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	3654	3	3654	3	0.00
25/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	3863	4	3863	4	0.00
25/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	3759	3	3759	3	0.00
25/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/03/2015	2044 On 05-November-15			Bond Future	8.44	105.4534	8.4361	105.4534	0.00
25/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2044 On 05-November-15	8.24	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
25/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	2082	2	2082	2	0.00
25/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	1969	2	1969	2	0.00
25/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	2196	3	2196	3	0.00
25/03/2015	2046 On 07-May-15			Bond Future	126.34	126.6883	126.3394	126.6883	5,889.00
25/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	661	0	661	0	0.00
25/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	651	0	651	0	0.00
25/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	671	0	671	0	0.00
25/03/2015	2046 On 06-August-15			Bond Future	128.38	128.7405	128.3842	128.7405	0.00
25/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	606	0	606	0	0.00
25/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	616	0	616	0	0.00
25/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	626	0	626	0	0.00
25/03/2015	2050 On 07-May-15			Bond Future	135.00	134.4133	135.0016	134.4133	2,753.00
25/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	12	0	12	0	0.00
25/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	2	0	2	0	0.00
25/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	1	0	1	0.00
25/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	1	0	1	0.00
25/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	8	1	8	1	0.00
25/03/2015	2050 On 06-August-15			Bond Future	135.73	135.1313	135.7273	135.1313	0.00
25/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1263	2	1263	2	0.00
25/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1273	2	1273	2	0.00
25/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1283	2	1283	2	0.00
25/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	8607 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
25/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	AL12 On 07-May-15			Index Future	564.79	563.3440	564.7880	563.3440	0.00
25/03/2015	AL37 On 07-May-15			Index Future	461.40	460.7900	461.4020	460.7900	122.00
25/03/2015	AL37 On 06-August-15			Index Future	468.75	468.1340	468.7520	468.1340	0.00
25/03/2015	AL7T On 07-May-15			Index Future	552.36	551.1010	552.3630	551.1010	3.00
25/03/2015	AL7T On 06-August-15			Index Future	561.16	559.8840	561.1620	559.8840	0.00
25/03/2015	ALBI On 07-May-15			Index Future	503.69	502.7020	503.6890	502.7020	586.00
25/03/2015	ALBI On 06-August-15			Index Future	511.71	510.7140	511.7120	510.7140	10.00
25/03/2015	ALBI On 05-November-15			Index Future	520.27	519.2610	520.2720	519.2610	0.00
25/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C212 On 31-January-22			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
25/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/03/2015	EL28 On 07-May-15			Bond Future	122.31	122.3747	122.3133	122.3747	0.00
25/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2687	3	2687	3	0.00
25/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2677	3	2677	3	0.00
25/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2697	3	2697	3	0.00
25/03/2015	EL28 On 06-August-15			Bond Future	124.29	124.3573	124.2930	124.3573	0.00
25/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	707	1	707	1	0.00
25/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	717	1	717	1	0.00
25/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	697	1	697	1	0.00
25/03/2015	ES33 On 07-May-15			Bond Future	9.18	86.1608	9.1765	86.1608	6,576.00
25/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4378	4	4378	4	0.00
25/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4234	4	4234	4	0.00
25/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4306	4	4306	4	0.00
25/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
25/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
25/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
25/03/2015	ES33 On 06-August-15			Bond Future	9.25	87.5495	9.2501	87.5495	0.00
25/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2630	2	2630	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2557	2	2557	2	0.00
25/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2704	2	2704	2	0.00
25/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
25/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
25/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
25/03/2015	ES33 On 05-November-15			Bond Future	9.32	85.2126	9.3167	85.2126	0.00
25/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2458	3	2458	3	0.00
25/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2379	3	2379	3	0.00
25/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2537	3	2537	3	0.00
25/03/2015	GOVI On 07-May-15			GOVI	499.73	498.7400	499.7340	498.7400	488.00
25/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	497440	49	497440	49	0.00
25/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	497340	49	497340	49	0.00
25/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	497240	49	497240	49	0.00
25/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
25/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
25/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
25/03/2015	GOVI On 06-August-15			GOVI	507.69	506.6890	507.6940	506.6890	29.00
25/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	76840	7	76840	7	0.00
25/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	76940	7	76940	7	0.00
25/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	77040	7	77040	7	0.00
25/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
25/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
25/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
25/03/2015	GOVI On 05-November-15			GOVI	516.19	515.1690	516.1870	515.1690	0.00
25/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
25/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
25/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
25/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	138130	15	138130	15	0.00
25/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	138030	15	138030	15	0.00
25/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	138230	15	138230	15	0.00
25/03/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2015	IGOV On 07-May-15			Index Future	225.38	225.3600	225.3790	225.3600	1,013.00
25/03/2015	IGOV On 06-August-15			Index Future	228.99	228.9700	228.9870	228.9700	100.00
25/03/2015	IGOV On 05-November-15			Index Future	232.84	232.8200	232.8360	232.8200	0.00
25/03/2015	ILBI On 07-May-15			Index Future	610.14	610.3030	610.1360	610.3030	0.00
25/03/2015	ILBI On 06-August-15			Index Future	620.06	620.2350	620.0630	620.2350	159.00
25/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
25/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.12	93.8800	6.1200	93.8800	1,000.00
25/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.14	93.8700	6.1400	93.8700	0.00
25/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.19	93.8000	6.1900	93.8000	5,000.00
25/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.21	93.7900	6.2100	93.7900	0.00
25/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.7100	6.3000	93.7100	0.00
25/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.32	93.6900	6.3200	93.6900	0.00
25/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.51	93.4700	6.5100	93.4700	0.00
25/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.66	93.3100	6.6600	93.3100	0.00
25/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.81	93.1500	6.8100	93.1500	0.00
25/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.96	92.9900	6.9600	92.9900	0.00
25/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.09	92.8500	7.0900	92.8500	0.00
25/03/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.21	92.7300	7.2100	92.7300	0.00
25/03/2015	R023 On 07-May-15			Bond Future	7.40	103.3874	7.3981	103.3874	15,264.00
25/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	4309	4	4309	4	0.00
25/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	4363	4	4363	4	0.00
25/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	4417	4	4417	4	0.00
25/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	27	0	27	0	0.00
25/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	29	0	29	0	0.00
25/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	26	0	26	0	0.00
25/03/2015	R023 On 06-August-15			Bond Future	7.44	105.0537	7.4381	105.0537	0.00
25/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	4756	5	4756	5	0.00
25/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	8902	9	8902	9	0.00
25/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	4804	5	4804	5	0.00
25/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	4851	5	4851	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
25/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	263	0	263	0	0.00
25/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	249	0	249	0	0.00
25/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	256	0	256	0	0.00
25/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	18	0	18	0	911.00
25/03/2015	R186 On 07-May-15			Bond Future	7.62	125.6511	7.6242	125.6511	38,798.00
25/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	5398	5	5398	5	0.00
25/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	609	1	609	1	0.00
25/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	391	0	391	0	0.00
25/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	902	1	902	1	0.00
25/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	746	1	746	1	0.00
25/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	2276	2	2276	2	0.00
25/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	3557	3	3557	3	0.00
25/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	5322	5	5322	5	0.00
25/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	3909	4	3909	4	0.00
25/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	4271	4	4271	4	0.00
25/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	5475	5	5475	5	0.00
25/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	3263	4	3263	4	0.00
25/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	105	0	105	0	0.00
25/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	2585	3	2585	3	4,229.00
25/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	99	0	99	0	0.00
25/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	756	1	756	1	300.00
25/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	2277	3	2277	3	4,229.00
25/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	339	0	339	0	4,229.00
25/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	110	0	110	0	0.00
25/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	272	0	272	0	4,229.00
25/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	217	0	217	0	4,229.00
25/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	1991	2	1991	2	4,229.00
25/03/2015	R186 On 06-August-15			Bond Future	7.67	122.3790	7.6663	122.3790	340.00
25/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	4028	4	4028	4	0.00
25/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	2786	3	2786	3	1,000.00
25/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	4085	4	4085	4	0.00
25/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	4141	4	4141	4	0.00
25/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	10085	10	10085	10	0.00
25/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	1304	1	1304	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
25/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	2073	2	2073	2	0.00
25/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1252	1	1252	1	0.00
25/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	137	0	137	0	5,350.00
25/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1278	1	1278	1	0.00
25/03/2015	R186 On 05-November-15			Bond Future	7.70	124.4083	7.6970	124.4083	0.00
25/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	5834	6	5834	6	0.00
25/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	5949	6	5949	6	0.00
25/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	5891	6	5891	6	0.00
25/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	10638	10	10638	10	0.00
25/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	1372	1	1372	1	0.00
25/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	352	0	352	0	2,600.00
25/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	1394	1	1394	1	0.00
25/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1351	1	1351	1	0.00
25/03/2015	R186 On 04-February-16			Bond Future	7.72	121.3133	7.7153	121.3133	5,592.00
25/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	2796	3	2796	3	0.00
25/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	2760	3	2760	3	0.00
25/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	2724	3	2724	3	0.00
25/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	4550	5	4550	5	0.00
25/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	4502	5	4502	5	0.00
25/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	4598	5	4598	5	0.00
25/03/2015	R197 On 07-May-15			Bond Future	287.06	287.2124	287.0599	287.2124	1,046.00
25/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6950	7	6950	7	0.00
25/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6940	7	6940	7	0.00
25/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6930	7	6930	7	0.00
25/03/2015	R197 On 06-August-15			Bond Future	285.65	285.8135	285.6540	285.8135	0.00
25/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	2346	2	2346	2	0.00
25/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	2356	2	2356	2	0.00
25/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	2336	2	2336	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2015	R202 On 07-May-15			Bond Future	237.69	237.8219	237.6945	237.8219	51,206.00
25/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	796	1	796	1	0.00
25/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	806	1	806	1	0.00
25/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	816	1	816	1	0.00
25/03/2015	R202 On 06-August-15			Bond Future	238.33	238.4601	238.3272	238.4601	0.00
25/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	1663	2	1663	2	0.00
25/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	1673	2	1673	2	0.00
25/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	1683	2	1683	2	0.00
25/03/2015	R203 On 07-May-15			Bond Future	6.65	104.6360	6.6478	104.6360	7,710.00
25/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	1297	1	1297	1	0.00
25/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	1339	1	1339	1	0.00
25/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	1318	1	1318	1	0.00
25/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	13	0	13	0	0.00
25/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	14	0	14	0	0.00
25/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	12	0	12	0	0.00
25/03/2015	R203 On 06-August-15			Bond Future	6.67	106.3225	6.6683	106.3225	0.00
25/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	559	1	559	1	0.00
25/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	581	1	581	1	0.00
25/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	570	1	570	1	0.00
25/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	410	0	410	0	0.00
25/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	418	0	418	0	0.00
25/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	401	0	401	0	0.00
25/03/2015	R203 On 05-November-15			Bond Future	6.65	103.9178	6.6513	103.9178	0.00
25/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	147	0	147	0	0.00
25/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	150	0	150	0	0.00
25/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	154	0	154	0	0.00
25/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1294	1	1294	1	0.00
25/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1280	1	1280	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
25/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1308	1	1308	1	0.00
25/03/2015	R204 On 07-May-15			Bond Future	6.92	106.4055	6.9186	106.4055	12,556.00
25/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1846	2	1846	2	0.00
25/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1876	2	1876	2	0.00
25/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1905	2	1905	2	0.00
25/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	29	0	29	0	0.00
25/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	28	0	28	0	0.00
25/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	26	0	26	0	0.00
25/03/2015	R204 On 06-August-15			Bond Future	6.96	104.0844	6.9596	104.0844	100.00
25/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	4263	4	4263	4	0.00
25/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	2439	2	2439	2	0.00
25/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	2491	2	2491	2	0.00
25/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	2465	2	2465	2	0.00
25/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	13	0	13	0	699.00
25/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	122	0	122	0	0.00
25/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	126	0	126	0	0.00
25/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	119	0	119	0	0.00
25/03/2015	R204 On 05-November-15			Bond Future	6.97	105.8102	6.9744	105.8102	0.00
25/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	243	0	243	0	0.00
25/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	249	0	249	0	0.00
25/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	237	0	237	0	0.00
25/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2276	2	2276	2	0.00
25/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2299	2	2299	2	0.00
25/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2322	2	2322	2	0.00
25/03/2015	R207 On 07-May-15			Bond Future	7.08	102.8515	7.0785	102.8515	34,939.00
25/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	4492	4	4492	4	0.00
25/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	2554	2	2554	2	66.00
25/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	4455	4	4455	4	0.00
25/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	4529	4	4529	4	0.00
25/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	1	0	1	0	0.00
25/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	26	0	26	0	0.00
25/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	1	0	1	0	0.00
25/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	1	0	1	0	0.00
25/03/2015	R207 On 06-August-15			Bond Future	7.12	100.8667	7.1232	100.8667	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	2534	2	2534	2	0.00
25/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	2594	2	2594	2	0.00
25/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	2564	2	2564	2	0.00
25/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1745	2	1745	2	70.00
25/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	253	0	253	0	0.00
25/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	240	0	240	0	0.00
25/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	491	1	491	1	0.00
25/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	246	0	246	0	0.00
25/03/2015	R207 On 05-November-15			Bond Future	7.14	102.5393	7.1429	102.5393	0.00
25/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	2589	2	2589	2	0.00
25/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	2642	3	2642	3	0.00
25/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	2616	3	2616	3	0.00
25/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1827	2	1827	2	53.00
25/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	485	1	485	1	0.00
25/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	477	1	477	1	0.00
25/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	469	1	469	1	0.00
25/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	809	1	809	1	0.00
25/03/2015	R207 On 04-February-16			Bond Future	7.14	100.7139	7.1384	100.7139	0.00
25/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1636	2	1636	2	43.00
25/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	2086	2	2086	2	0.00
25/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	2129	2	2129	2	0.00
25/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	2107	2	2107	2	0.00
25/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	892	1	892	1	0.00
25/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	881	1	881	1	0.00
25/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1192	1	1192	1	0.00
25/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	904	1	904	1	0.00
25/03/2015	R208 On 07-May-15			Bond Future	7.19	98.5120	7.1889	98.5120	58,893.00
25/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	3672	4	3672	4	0.00
25/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	3759	4	3759	4	0.00
25/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	3716	4	3716	4	0.00
25/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	13	0	13	0	0.00
25/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	13	0	13	0	0.00
25/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	14	0	14	0	0.00
25/03/2015	R208 On 06-August-15			Bond Future	7.23	100.0998	7.2286	100.0998	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
25/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	3616	3	3616	3	0.00
25/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	3579	3	3579	3	0.00
25/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	6994	7	6994	7	0.00
25/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	3654	3	3654	3	0.00
25/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	217	0	217	0	0.00
25/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	211	0	211	0	0.00
25/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	13	0	13	0	198.00
25/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	222	0	222	0	0.00
25/03/2015	R208 On 05-November-15			Bond Future	7.25	98.3587	7.2525	98.3587	0.00
25/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	5329	5	5329	5	0.00
25/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2840	3	2840	3	0.00
25/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2870	3	2870	3	0.00
25/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2809	3	2809	3	0.00
25/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	176	0	176	0	2,200.00
25/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	711	1	711	1	0.00
25/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	699	1	699	1	0.00
25/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	722	1	722	1	0.00
25/03/2015	R209 On 07-May-15			Bond Future	8.24	80.7394	8.2424	80.7394	21,968.00
25/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	12	0	12	0	0.00
25/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	6076	6	6076	6	0.00
25/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1692	2	1692	2	0.00
25/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	6147	6	6147	6	0.00
25/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	6005	6	6005	6	0.00
25/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	77	0	77	0	0.00
25/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	8546	9	8546	9	0.00
25/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1211	1	1211	1	700.00
25/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	74	0	74	0	0.00
25/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	81	0	81	0	0.00
25/03/2015	R209 On 06-August-15			Bond Future	8.29	82.0408	8.2853	82.0408	0.00
25/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	11952	12	11952	12	0.00
25/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	6226	6	6226	6	0.00
25/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	6286	6	6286	6	0.00
25/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	6347	6	6347	6	0.00
25/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	662	1	662	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
25/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	66	0	66	0	2,914.00
25/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	648	1	648	1	0.00
25/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	676	1	676	1	0.00
25/03/2015	R209 On 05-November-15			Bond Future	8.32	80.2523	8.3205	80.2523	0.00
25/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	2055	2	2055	2	0.00
25/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	2118	2	2118	2	0.00
25/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	2086	2	2086	2	0.00
25/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	4794	5	4794	5	0.00
25/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	4740	5	4740	5	0.00
25/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	4849	5	4849	5	0.00
25/03/2015	R210 On 07-May-15			Bond Future	174.79	174.8786	174.7854	174.8786	831.00
25/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2225	2	2225	2	0.00
25/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2215	2	2215	2	0.00
25/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2205	2	2205	2	0.00
25/03/2015	R210 On 06-August-15			Bond Future	177.61	177.7115	177.6140	177.7115	0.00
25/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1376	1	1376	1	0.00
25/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1396	1	1396	1	0.00
25/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1386	1	1386	1	0.00
25/03/2015	R211 On 07-May-15			Bond Future	131.02	131.0961	131.0243	131.0961	1,120.00
25/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3976	4	3976	4	0.00
25/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3986	4	3986	4	0.00
25/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3966	4	3966	4	0.00
25/03/2015	R211 On 06-August-15			Bond Future	131.53	131.6018	131.5268	131.6018	0.00
25/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R211 On 06-August-15	135.01	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
25/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3473	3	3473	3	0.00
25/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3463	3	3463	3	0.00
25/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3483	3	3483	3	0.00
25/03/2015	R212 On 07-May-15			Bond Future	137.42	137.4899	137.4161	137.4899	1,145.00
25/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3574	4	3574	4	0.00
25/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3594	4	3594	4	0.00
25/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3584	4	3584	4	0.00
25/03/2015	R212 On 06-August-15			Bond Future	137.86	137.9412	137.8642	137.9412	0.00
25/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3126	3	3126	3	0.00
25/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3136	3	3136	3	0.00
25/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3146	3	3146	3	0.00
25/03/2015	R213 On 07-May-15			Bond Future	8.11	91.3718	8.1137	91.3718	16,829.00
25/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	5060	5	5060	5	0.00
25/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	5130	5	5130	5	0.00
25/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	5201	5	5201	5	0.00
25/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	118	0	118	0	0.00
25/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	112	0	112	0	0.00
25/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	123	0	123	0	0.00
25/03/2015	R213 On 06-August-15			Bond Future	8.16	92.8445	8.1586	92.8445	0.00
25/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	4011	4	4011	4	0.00
25/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	4063	4	4063	4	0.00
25/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	3958	4	3958	4	0.00
25/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1305	1	1305	1	0.00
25/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1280	1	1280	1	0.00
25/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1331	1	1331	1	0.00
25/03/2015	R213 On 05-November-15			Bond Future	8.20	90.8384	8.1974	90.8384	0.00
25/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1594	1	1594	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
25/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1648	2	1648	2	0.00
25/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1621	2	1621	2	0.00
25/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	5360	5	5360	5	0.00
25/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	5245	5	5245	5	0.00
25/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	5302	5	5302	5	0.00
25/03/2015	R214 On 07-May-15			Bond Future	8.28	82.1748	8.2813	82.1748	15,271.00
25/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	7278	7	7278	7	0.00
25/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	7353	7	7353	7	0.00
25/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	7204	7	7204	7	0.00
25/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	53	0	53	0	0.00
25/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	51	0	51	0	0.00
25/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	56	0	56	0	0.00
25/03/2015	R214 On 06-August-15			Bond Future	8.32	83.4993	8.3219	83.4993	0.00
25/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	4867	5	4867	5	0.00
25/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4925	5	4925	5	0.00
25/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4984	5	4984	5	0.00
25/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1285	1	1285	1	0.00
25/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1260	1	1260	1	0.00
25/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1236	1	1236	1	0.00
25/03/2015	R214 On 05-November-15			Bond Future	8.36	81.5915	8.3571	81.5915	0.00
25/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	2178	2	2178	2	0.00
25/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	2145	2	2145	2	0.00
25/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	2113	2	2113	2	0.00
25/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	5456	6	5456	6	0.00
25/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	5395	6	5395	6	0.00
25/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	5334	5	5334	5	0.00
25/03/2015	R214 On 04-February-16			Bond Future	8.39	83.0376	8.3858	83.0376	4,320.00
25/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2653	2	2653	2	0.00
25/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2687	3	2687	3	0.00
25/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2620	2	2620	2	0.00
25/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6088	6	6088	6	0.00
25/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	6148	6	6148	6	0.00
25/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	6207	6	6207	6	0.00
25/03/2015	R248 On 07-May-15			Bond Future	8.33	106.0200	8.3317	106.0200	37,506.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	9805	9	9805	9	0.00
25/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	9903	10	9903	10	0.00
25/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	9707	9	9707	9	0.00
25/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
25/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
25/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
25/03/2015	R248 On 06-August-15			Bond Future	8.37	107.7287	8.3732	107.7287	745.00
25/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	4081	4	4081	4	0.00
25/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	4296	4	4296	4	0.00
25/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	4188	4	4188	4	0.00
25/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/03/2015	R248 On 05-November-15			Bond Future	8.41	105.0832	8.4094	105.0832	0.00
25/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	4989	5	4989	5	0.00
25/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	4865	5	4865	5	0.00
25/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	4741	5	4741	5	0.00