



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For April 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	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
07/04/2015	2025 On 07-May-15			Bond Future	118.98	118.7889	118.9779	118.7889	16.00
07/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	2012	2	2012	2	0.00
07/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	2032	2	2032	2	0.00
07/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	2022	2	2022	2	0.00
07/04/2015	2025 On 06-August-15			Bond Future	119.72	119.5365	119.7244	119.5365	0.00
07/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	1276	1	1276	1	0.00
07/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	1286	1	1286	1	0.00
07/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	1266	1	1266	1	0.00
07/04/2015	2030 On 07-May-15			Bond Future	8.06	101.4396	8.0649	101.4396	7,046.00
07/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	5512	5	5512	5	0.00
07/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	5668	5	5668	5	0.00
07/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	5590	5	5590	5	0.00
07/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2030 On 06-August-15			Bond Future	8.12	99.0561	8.1164	99.0561	0.00
07/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	3220	3	3220	3	0.00
07/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	3045	3	3045	3	0.00
07/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	3133	3	3133	3	0.00
07/04/2015	2032 On 07-May-15			Bond Future	8.17	101.3892	8.1687	101.3892	126.00
07/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	2871	3	2871	3	0.00
07/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	3046	3	3046	3	0.00
07/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	2959	3	2959	3	0.00
07/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
07/04/2015	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
07/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2032 On 06-August-15			Bond Future	8.22	103.0132	8.2176	103.0132	0.00
07/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	2583	2	2583	2	0.00
07/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	2496	2	2496	2	0.00
07/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	2409	2	2409	2	0.00
07/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2032 On 05-November-15			Bond Future	8.26	100.5595	8.2573	100.5595	0.00
07/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	2326	3	2326	3	0.00
07/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	2418	3	2418	3	0.00
07/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	2234	3	2234	3	0.00
07/04/2015	2037 On 07-May-15			Bond Future	8.27	104.3508	8.2739	104.3508	32,365.00
07/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	6908	7	6908	7	0.00
07/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	7091	7	7091	7	0.00
07/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	7000	7	7000	7	0.00
07/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2037 On 06-August-15			Bond Future	8.32	101.7634	8.3233	101.7634	1,954.00
07/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	4158	4	4158	4	0.00
07/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	4063	4	4063	4	0.00
07/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	4252	4	4252	4	0.00
07/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2037 On 05-November-15			Bond Future	8.36	103.4460	8.3603	103.4460	0.00
07/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	3691	4	3691	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
07/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	3796	4	3796	4	0.00
07/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	3586	4	3586	4	0.00
07/04/2015	2038 On 07-May-15			Bond Future	129.04	128.1357	129.0401	128.1357	2,657.00
07/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	2050	1	2050	1	0.00
07/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	2030	1	2030	1	0.00
07/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	2040	1	2040	1	0.00
07/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2038 On 06-August-15			Bond Future	129.80	128.8881	129.8028	128.8881	0.00
07/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	1813	1	1813	1	0.00
07/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	1793	1	1793	1	0.00
07/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	1803	1	1803	1	0.00
07/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2044 On 07-May-15			Bond Future	8.33	106.7678	8.3279	106.7678	9,496.00
07/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	7140	7	7140	7	0.00
07/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	7040	7	7040	7	0.00
07/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	7240	7	7240	7	0.00
07/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2044 On 06-August-15			Bond Future	8.37	104.0939	8.3747	104.0939	0.00
07/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	3943	4	3943	4	0.00
07/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	4152	4	4152	4	0.00
07/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	4048	4	4048	4	0.00
07/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2044 On 05-November-15			Bond Future	8.41	105.8150	8.4100	105.8150	0.00
07/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
07/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
07/04/2015	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
07/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	1795	2	1795	2	0.00
07/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	1681	2	1681	2	0.00
07/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	1908	2	1908	2	0.00
07/04/2015	2046 On 07-May-15			Bond Future	128.08	126.5381	128.0787	126.5381	5,889.00
07/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	1089	0	1089	0	0.00
07/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	1069	0	1069	0	0.00
07/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	1079	0	1079	0	0.00
07/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2046 On 06-August-15			Bond Future	130.14	128.5756	130.1363	128.5756	0.00
07/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	1146	0	1146	0	0.00
07/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	1126	0	1126	0	0.00
07/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	1136	0	1136	0	0.00
07/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2050 On 07-May-15			Bond Future	138.42	137.0951	138.4245	137.0951	2,753.00
07/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	3414	2	3414	2	0.00
07/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	3434	2	3434	2	0.00
07/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	3424	2	3424	2	0.00
07/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2050 On 06-August-15			Bond Future	139.19	137.8437	139.1898	137.8437	0.00
07/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	2190	1	2190	1	0.00
07/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	2200	1	2200	1	0.00
07/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	2180	1	2180	1	0.00
07/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
07/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
07/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	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
07/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	AL12 On 07-May-15			Index Future	565.78	564.2580	565.7790	564.2580	0.00
07/04/2015	AL37 On 07-May-15			Index Future	459.90	459.3930	459.9030	459.3930	122.00
07/04/2015	AL37 On 06-August-15			Index Future	467.17	466.6750	467.1710	466.6750	0.00
07/04/2015	AL7T On 07-May-15			Index Future	549.77	548.7450	549.7730	548.7450	3.00
07/04/2015	AL7T On 06-August-15			Index Future	558.46	557.4440	558.4620	557.4440	0.00
07/04/2015	ALBI On 07-May-15			Index Future	502.91	501.9870	502.9140	501.9870	573.00
07/04/2015	ALBI On 06-August-15			Index Future	510.86	509.9450	510.8620	509.9450	10.00
07/04/2015	ALBI On 05-November-15			Index Future	519.38	518.4600	519.3780	518.4600	0.00
07/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	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
07/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/04/2015	EL28 On 07-May-15			Bond Future	122.84	122.8570	122.8355	122.8570	0.00
07/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2164	2	2164	2	0.00
07/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2154	2	2154	2	0.00
07/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2174	2	2174	2	0.00
07/04/2015	EL28 On 06-August-15			Bond Future	124.81	124.8352	124.8093	124.8352	0.00
07/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	191	0	191	0	0.00
07/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	201	0	201	0	0.00
07/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	181	0	181	0	0.00
07/04/2015	ES33 On 07-May-15			Bond Future	9.19	86.0905	9.1925	86.0905	6,576.00
07/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4254	4	4254	4	0.00
07/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4110	4	4110	4	0.00
07/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4182	4	4182	4	0.00
07/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
07/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
07/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
07/04/2015	ES33 On 06-August-15			Bond Future	9.27	87.4694	9.2678	87.4694	0.00
07/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2494	2	2494	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
07/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2420	2	2420	2	0.00
07/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2567	2	2567	2	0.00
07/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
07/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
07/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
07/04/2015	ES33 On 05-November-15			Bond Future	9.34	85.1267	9.3356	85.1267	0.00
07/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2601	3	2601	3	0.00
07/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2522	3	2522	3	0.00
07/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2681	3	2681	3	0.00
07/04/2015	GOVI On 07-May-15			GOVI	498.74	497.8600	498.7430	497.8600	491.00
07/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	487530	48	487530	48	0.00
07/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	487430	48	487430	48	0.00
07/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	487330	48	487330	48	0.00
07/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
07/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
07/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
07/04/2015	GOVI On 06-August-15			GOVI	506.63	505.7530	506.6250	505.7530	29.00
07/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	66150	6	66150	6	0.00
07/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	66250	6	66250	6	0.00
07/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	66350	6	66350	6	0.00
07/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
07/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
07/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
07/04/2015	GOVI On 05-November-15			GOVI	515.07	514.1980	515.0690	514.1980	0.00
07/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
07/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
07/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
07/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	149310	16	149310	16	0.00
07/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	149210	16	149210	16	0.00
07/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	149410	16	149410	16	0.00
07/04/2015	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
07/04/2015	IGOV On 07-May-15			Index Future	226.85	226.2560	226.8480	226.2560	1,013.00
07/04/2015	IGOV On 06-August-15			Index Future	230.45	229.8620	230.4520	229.8620	98.00
07/04/2015	IGOV On 05-November-15			Index Future	234.31	233.7180	234.3110	233.7180	0.00
07/04/2015	ILBI On 07-May-15			Index Future	614.30	612.4710	614.2970	612.4710	0.00
07/04/2015	ILBI On 06-August-15			Index Future	624.26	622.4160	624.2600	622.4160	159.00
07/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
07/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/04/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	1,000.00
07/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.12	93.8800	6.1200	93.8800	0.00
07/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.23	93.7700	6.2300	93.7700	5,000.00
07/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.25	93.7500	6.2500	93.7500	0.00
07/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	0.00
07/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
07/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.62	93.3800	6.6200	93.3800	0.00
07/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
07/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.94	93.0600	6.9400	93.0600	0.00
07/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.07	92.9300	7.0700	92.9300	0.00
07/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
07/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.32	92.6800	7.3200	92.6800	0.00
07/04/2015	R023 On 07-May-15			Bond Future	7.48	102.9207	7.4836	102.9207	15,264.00
07/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	3798	4	3798	4	0.00
07/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	3853	4	3853	4	0.00
07/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	3908	4	3908	4	0.00
07/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	22	0	22	0	0.00
07/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	24	0	24	0	0.00
07/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	21	0	21	0	0.00
07/04/2015	R023 On 06-August-15			Bond Future	7.53	104.5692	7.5295	104.5692	0.00
07/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	4307	4	4307	4	0.00
07/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	8387	8	8387	8	0.00
07/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	4353	4	4353	4	0.00
07/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	4399	4	4399	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
07/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	339	0	339	0	0.00
07/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	322	0	322	0	0.00
07/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	330	0	330	0	0.00
07/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	28	0	28	0	911.00
07/04/2015	R186 On 07-May-15			Bond Future	7.69	125.1453	7.6940	125.1453	37,790.00
07/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	4771	5	4771	5	0.00
07/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	329	0	329	0	0.00
07/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	187	0	187	0	0.00
07/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	542	1	542	1	0.00
07/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	426	0	426	0	0.00
07/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	1719	2	1719	2	0.00
07/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	2938	3	2938	3	0.00
07/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	4694	5	4694	5	0.00
07/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	3285	3	3285	3	0.00
07/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	3643	4	3643	4	0.00
07/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	4848	5	4848	5	0.00
07/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	3665	4	3665	4	0.00
07/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	84	0	84	0	0.00
07/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	2912	3	2912	3	4,229.00
07/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	79	0	79	0	0.00
07/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	806	1	806	1	300.00
07/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	2564	3	2564	3	4,229.00
07/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	327	0	327	0	4,229.00
07/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	89	0	89	0	0.00
07/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	255	0	255	0	4,229.00
07/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	196	0	196	0	4,229.00
07/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	2238	2	2238	2	4,229.00
07/04/2015	R186 On 06-August-15			Bond Future	7.74	121.8526	7.7404	121.8526	340.00
07/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	3596	4	3596	4	0.00
07/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	2443	2	2443	2	1,000.00
07/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	3649	4	3649	4	0.00
07/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	3703	4	3703	4	0.00
07/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	9489	9	9489	9	0.00
07/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	1503	2	1503	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
07/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	2361	3	2361	3	0.00
07/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	1444	2	1444	2	0.00
07/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	172	0	172	0	5,350.00
07/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	1473	2	1473	2	0.00
07/04/2015	R186 On 05-November-15			Bond Future	7.77	123.8667	7.7746	123.8667	0.00
07/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	5413	5	5413	5	0.00
07/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	5524	5	5524	5	0.00
07/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	5468	5	5468	5	0.00
07/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	10093	10	10093	10	0.00
07/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	1598	2	1598	2	0.00
07/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	456	0	456	0	2,600.00
07/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	1622	2	1622	2	0.00
07/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	1574	2	1574	2	0.00
07/04/2015	R186 On 04-February-16			Bond Future	7.80	120.7452	7.7977	120.7452	5,512.00
07/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	2617	3	2617	3	0.00
07/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	2583	3	2583	3	0.00
07/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	2550	2	2550	2	0.00
07/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	5050	5	5050	5	0.00
07/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	4999	5	4999	5	0.00
07/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	5100	5	5100	5	0.00
07/04/2015	R197 On 07-May-15			Bond Future	287.71	287.7673	287.7146	287.7673	1,046.00
07/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	6295	6	6295	6	0.00
07/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	6285	6	6285	6	0.00
07/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	6275	6	6275	6	0.00
07/04/2015	R197 On 06-August-15			Bond Future	286.29	286.3518	286.2884	286.3518	0.00
07/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	1712	2	1712	2	0.00
07/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	1722	2	1722	2	0.00
07/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	1702	2	1702	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
07/04/2015	R202 On 07-May-15			Bond Future	240.82	239.1411	240.8157	239.1411	53,310.00
07/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	2306	1	2306	1	0.00
07/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	2326	1	2326	1	0.00
07/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	2316	1	2316	1	0.00
07/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R202 On 06-August-15			Bond Future	241.47	239.7786	241.4718	239.7786	0.00
07/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	1472	0	1472	0	0.00
07/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	1482	0	1482	0	0.00
07/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	1462	0	1462	0	0.00
07/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R203 On 07-May-15			Bond Future	6.77	104.3908	6.7723	104.3908	7,710.00
07/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	1031	1	1031	1	0.00
07/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	1071	1	1071	1	0.00
07/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	1051	1	1051	1	0.00
07/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	17	0	17	0	0.00
07/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	19	0	19	0	0.00
07/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	16	0	16	0	0.00
07/04/2015	R203 On 06-August-15			Bond Future	6.82	106.0628	6.8153	106.0628	0.00
07/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	422	0	422	0	0.00
07/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	441	0	441	0	0.00
07/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	431	0	431	0	0.00
07/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	559	1	559	1	0.00
07/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	570	1	570	1	0.00
07/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	549	1	549	1	0.00
07/04/2015	R203 On 05-November-15			Bond Future	6.82	103.6485	6.8228	103.6485	0.00
07/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	111	0	111	0	0.00
07/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	114	0	114	0	0.00
07/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	117	0	117	0	0.00
07/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1556	2	1556	2	0.00
07/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1541	2	1541	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
07/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1571	2	1571	2	0.00
07/04/2015	R204 On 07-May-15			Bond Future	7.02	106.1043	7.0194	106.1043	12,556.00
07/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	1525	1	1525	1	0.00
07/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	1555	1	1555	1	0.00
07/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	1584	2	1584	2	0.00
07/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	32	0	32	0	0.00
07/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	30	0	30	0	0.00
07/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	28	0	28	0	0.00
07/04/2015	R204 On 06-August-15			Bond Future	7.07	103.7678	7.0732	103.7678	100.00
07/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3932	4	3932	4	0.00
07/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	2148	2	2148	2	0.00
07/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	2198	2	2198	2	0.00
07/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	2173	2	2173	2	0.00
07/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	23	0	23	0	699.00
07/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	171	0	171	0	0.00
07/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	176	0	176	0	0.00
07/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	167	0	167	0	0.00
07/04/2015	R204 On 05-November-15			Bond Future	7.10	105.4830	7.1002	105.4830	0.00
07/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	205	0	205	0	0.00
07/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	209	0	209	0	0.00
07/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	200	0	200	0	0.00
07/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	2589	3	2589	3	0.00
07/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	2613	3	2613	3	0.00
07/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	2637	3	2637	3	0.00
07/04/2015	R207 On 07-May-15			Bond Future	7.17	102.5249	7.1736	102.5249	34,939.00
07/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	4118	4	4118	4	0.00
07/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	2180	2	2180	2	66.00
07/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	4081	4	4081	4	0.00
07/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	4155	4	4155	4	0.00
07/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	25	0	25	0	0.00
07/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R207 On 06-August-15			Bond Future	7.23	100.5245	7.2280	100.5245	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
07/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	2224	2	2224	2	0.00
07/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	2282	2	2282	2	0.00
07/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	2253	2	2253	2	0.00
07/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	1489	1	1489	1	70.00
07/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	335	0	335	0	0.00
07/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	320	0	320	0	0.00
07/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	627	1	627	1	0.00
07/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	327	0	327	0	0.00
07/04/2015	R207 On 05-November-15			Bond Future	7.26	102.1862	7.2563	102.1862	0.00
07/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	2329	2	2329	2	0.00
07/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	2379	2	2379	2	0.00
07/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	2354	2	2354	2	0.00
07/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1619	2	1619	2	53.00
07/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	629	1	629	1	0.00
07/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	619	1	619	1	0.00
07/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	609	1	609	1	0.00
07/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1005	1	1005	1	0.00
07/04/2015	R207 On 04-February-16			Bond Future	7.26	100.3405	7.2642	100.3405	0.00
07/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1472	1	1472	1	43.00
07/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1885	2	1885	2	0.00
07/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1925	2	1925	2	0.00
07/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1905	2	1905	2	0.00
07/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1115	1	1115	1	0.00
07/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1101	1	1101	1	0.00
07/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	1452	2	1452	2	0.00
07/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1128	1	1128	1	0.00
07/04/2015	R208 On 07-May-15			Bond Future	7.26	98.2152	7.2643	98.2152	58,893.00
07/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	3316	3	3316	3	0.00
07/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	3404	3	3404	3	0.00
07/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	3360	3	3360	3	0.00
07/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	10	0	10	0	0.00
07/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	9	0	9	0	0.00
07/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	10	0	10	0	0.00
07/04/2015	R208 On 06-August-15			Bond Future	7.31	99.7884	7.3107	99.7884	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
07/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	3292	3	3292	3	0.00
07/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	3255	3	3255	3	0.00
07/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	6632	7	6632	7	0.00
07/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	3328	3	3328	3	0.00
07/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	261	0	261	0	0.00
07/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	254	0	254	0	0.00
07/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	20	0	20	0	198.00
07/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	267	0	267	0	0.00
07/04/2015	R208 On 05-November-15			Bond Future	7.34	98.0370	7.3404	98.0370	0.00
07/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	5005	5	5005	5	0.00
07/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	2592	3	2592	3	0.00
07/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	2621	3	2621	3	0.00
07/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	2563	2	2563	2	0.00
07/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	232	0	232	0	2,200.00
07/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	843	1	843	1	0.00
07/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	830	1	830	1	0.00
07/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	856	1	856	1	0.00
07/04/2015	R209 On 07-May-15			Bond Future	8.22	80.9664	8.2216	80.9664	21,991.00
07/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	4	0	4	0	0.00
07/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	6203	6	6203	6	0.00
07/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	1599	2	1599	2	0.00
07/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	6275	6	6275	6	0.00
07/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	6130	6	6130	6	0.00
07/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	29	0	29	0	0.00
07/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	8363	9	8363	9	0.00
07/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	943	1	943	1	700.00
07/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	27	0	27	0	0.00
07/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	31	0	31	0	0.00
07/04/2015	R209 On 06-August-15			Bond Future	8.27	82.2632	8.2650	82.2632	0.00
07/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	12113	12	12113	12	0.00
07/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	6329	6	6329	6	0.00
07/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	6390	6	6390	6	0.00
07/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	6452	6	6452	6	0.00
07/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	597	1	597	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
07/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	58	0	58	0	2,914.00
07/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	584	1	584	1	0.00
07/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	611	1	611	1	0.00
07/04/2015	R209 On 05-November-15			Bond Future	8.30	80.4742	8.3003	80.4742	0.00
07/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	2171	2	2171	2	0.00
07/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	2236	2	2236	2	0.00
07/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	2203	2	2203	2	0.00
07/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	4744	5	4744	5	0.00
07/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	4690	5	4690	5	0.00
07/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	4798	5	4798	5	0.00
07/04/2015	R210 On 07-May-15			Bond Future	175.51	175.5403	175.5080	175.5403	833.00
07/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	1502	1	1502	1	0.00
07/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	1492	1	1492	1	0.00
07/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	1482	1	1482	1	0.00
07/04/2015	R210 On 06-August-15			Bond Future	178.33	178.3667	178.3279	178.3667	0.00
07/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	662	1	662	1	0.00
07/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	682	1	682	1	0.00
07/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	672	1	672	1	0.00
07/04/2015	R211 On 07-May-15			Bond Future	130.86	130.8865	130.8618	130.8865	1,120.00
07/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	4138	4	4138	4	0.00
07/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	4148	4	4148	4	0.00
07/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	4128	4	4128	4	0.00
07/04/2015	R211 On 06-August-15			Bond Future	131.35	131.3766	131.3470	131.3766	0.00
07/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	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
07/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	3653	4	3653	4	0.00
07/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	3643	4	3643	4	0.00
07/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	3663	4	3663	4	0.00
07/04/2015	R212 On 07-May-15			Bond Future	137.27	137.2958	137.2705	137.2958	1,145.00
07/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	3719	4	3719	4	0.00
07/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	3739	4	3739	4	0.00
07/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	3729	4	3729	4	0.00
07/04/2015	R212 On 06-August-15			Bond Future	137.70	137.7311	137.7008	137.7311	0.00
07/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	3289	3	3289	3	0.00
07/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	3299	3	3299	3	0.00
07/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	3309	3	3309	3	0.00
07/04/2015	R213 On 07-May-15			Bond Future	8.12	91.3072	8.1178	91.3072	16,829.00
07/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	4969	5	4969	5	0.00
07/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	5041	5	5041	5	0.00
07/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	5113	5	5113	5	0.00
07/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	61	0	61	0	0.00
07/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	58	0	58	0	0.00
07/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	65	0	65	0	0.00
07/04/2015	R213 On 06-August-15			Bond Future	8.16	92.7696	8.1642	92.7696	0.00
07/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	3949	4	3949	4	0.00
07/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	4002	4	4002	4	0.00
07/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	3897	4	3897	4	0.00
07/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	1289	1	1289	1	0.00
07/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	1264	1	1264	1	0.00
07/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	1314	1	1314	1	0.00
07/04/2015	R213 On 05-November-15			Bond Future	8.20	90.7576	8.2036	90.7576	0.00
07/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	1617	2	1617	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
07/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	1670	2	1670	2	0.00
07/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	1644	2	1644	2	0.00
07/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	5433	6	5433	6	0.00
07/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	5317	5	5317	5	0.00
07/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	5375	6	5375	6	0.00
07/04/2015	R214 On 07-May-15			Bond Future	8.26	82.4137	8.2557	82.4137	15,271.00
07/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	7547	7	7547	7	0.00
07/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	7471	7	7471	7	0.00
07/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	7395	7	7395	7	0.00
07/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	16	0	16	0	0.00
07/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	15	0	15	0	0.00
07/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	17	0	17	0	0.00
07/04/2015	R214 On 06-August-15			Bond Future	8.30	83.7337	8.2967	83.7337	0.00
07/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	5004	5	5004	5	0.00
07/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	5063	5	5063	5	0.00
07/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	5122	5	5122	5	0.00
07/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1197	1	1197	1	0.00
07/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1174	1	1174	1	0.00
07/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1151	1	1151	1	0.00
07/04/2015	R214 On 05-November-15			Bond Future	8.33	81.8256	8.3318	81.8256	0.00
07/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	2275	2	2275	2	0.00
07/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	2241	2	2241	2	0.00
07/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	2207	2	2207	2	0.00
07/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	5327	6	5327	6	0.00
07/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	5266	5	5266	5	0.00
07/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	5207	5	5207	5	0.00
07/04/2015	R214 On 04-February-16			Bond Future	8.36	83.2645	8.3612	83.2645	4,320.00
07/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	2786	3	2786	3	0.00
07/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	2821	3	2821	3	0.00
07/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	2751	3	2751	3	0.00
07/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	6005	6	6005	6	0.00
07/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	6064	6	6064	6	0.00
07/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	6123	6	6123	6	0.00
07/04/2015	R248 On 07-May-15			Bond Future	8.31	106.3898	8.3111	106.3898	34,121.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	10045	10	10045	10	0.00
07/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	10143	10	10143	10	0.00
07/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	9948	10	9948	10	0.00
07/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R248 On 06-August-15			Bond Future	8.35	108.0939	8.3531	108.0939	745.00
07/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	4313	4	4313	4	0.00
07/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	4528	4	4528	4	0.00
07/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	4420	4	4420	4	0.00
07/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
07/04/2015	R248 On 05-November-15			Bond Future	8.39	105.4489	8.3893	105.4489	0.00
07/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	4758	5	4758	5	0.00
07/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	4635	5	4635	5	0.00
07/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	4511	5	4511	5	0.00