



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
09/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	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
09/04/2015	2025 On 07-May-15			Bond Future	119.63	119.5471	119.6312	119.5471	16.00
09/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	1359	1	1359	1	0.00
09/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	1379	1	1379	1	0.00
09/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	1369	1	1369	1	0.00
09/04/2015	2025 On 06-August-15			Bond Future	120.39	120.3003	120.3854	120.3003	0.00
09/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	615	1	615	1	0.00
09/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	625	1	625	1	0.00
09/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	605	1	605	1	0.00
09/04/2015	2030 On 07-May-15			Bond Future	8.01	102.2783	8.0119	102.2783	7,046.00
09/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	5963	6	5963	6	0.00
09/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	6120	6	6120	6	0.00
09/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	6041	6	6041	6	0.00
09/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2030 On 06-August-15			Bond Future	8.06	99.9028	8.0620	99.9028	0.00
09/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	2764	3	2764	3	0.00
09/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	2589	2	2589	2	0.00
09/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	2676	3	2676	3	0.00
09/04/2015	2032 On 07-May-15			Bond Future	8.12	102.3340	8.1159	102.3340	126.00
09/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	3354	4	3354	4	0.00
09/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	3529	4	3529	4	0.00
09/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	3442	4	3442	4	0.00
09/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/04/2015	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
09/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2032 On 06-August-15			Bond Future	8.16	103.9676	8.1635	103.9676	0.00
09/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	3072	3	3072	3	0.00
09/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	2985	3	2985	3	0.00
09/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	2898	3	2898	3	0.00
09/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2032 On 05-November-15			Bond Future	8.20	101.5281	8.2019	101.5281	0.00
09/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	1832	2	1832	2	0.00
09/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	1924	2	1924	2	0.00
09/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	1740	2	1740	2	0.00
09/04/2015	2037 On 07-May-15			Bond Future	8.21	105.3549	8.2110	105.3549	32,365.00
09/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	7552	8	7552	8	0.00
09/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	7734	8	7734	8	0.00
09/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	7643	8	7643	8	0.00
09/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2037 On 06-August-15			Bond Future	8.26	102.7779	8.2588	102.7779	1,954.00
09/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	4809	5	4809	5	0.00
09/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	4715	5	4715	5	0.00
09/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	4903	5	4903	5	0.00
09/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2037 On 05-November-15			Bond Future	8.29	104.4757	8.2944	104.4757	0.00
09/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	3031	3	3031	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	3136	3	3136	3	0.00
09/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	2926	3	2926	3	0.00
09/04/2015	2038 On 07-May-15			Bond Future	128.95	128.9699	128.9462	128.9699	2,657.00
09/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	1956	2	1956	2	0.00
09/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	1936	2	1936	2	0.00
09/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	1946	2	1946	2	0.00
09/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2038 On 06-August-15			Bond Future	129.70	129.7285	129.7043	129.7285	0.00
09/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	1714	2	1714	2	0.00
09/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	1694	2	1694	2	0.00
09/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	1704	2	1704	2	0.00
09/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2044 On 07-May-15			Bond Future	8.27	107.8212	8.2652	107.8212	9,496.00
09/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	7851	8	7851	8	0.00
09/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	7751	8	7751	8	0.00
09/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	7951	8	7951	8	0.00
09/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2044 On 06-August-15			Bond Future	8.31	105.1584	8.3105	105.1584	0.00
09/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	4663	5	4663	5	0.00
09/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	4872	5	4872	5	0.00
09/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	4768	5	4768	5	0.00
09/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2044 On 05-November-15			Bond Future	8.34	106.8955	8.3444	106.8955	0.00
09/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
09/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
09/04/2015	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
09/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	1065	1	1065	1	0.00
09/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	951	1	951	1	0.00
09/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	1179	1	1179	1	0.00
09/04/2015	2046 On 07-May-15			Bond Future	129.14	129.1607	129.1373	129.1607	5,889.00
09/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	2147	2	2147	2	0.00
09/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	2127	2	2127	2	0.00
09/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	2137	2	2137	2	0.00
09/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2046 On 06-August-15			Bond Future	131.21	131.2333	131.2092	131.2333	0.00
09/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	2219	2	2219	2	0.00
09/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	2199	2	2199	2	0.00
09/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	2209	2	2209	2	0.00
09/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2050 On 07-May-15			Bond Future	138.84	139.7201	138.8369	139.7201	2,753.00
09/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	3827	5	3827	5	0.00
09/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	3847	5	3847	5	0.00
09/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	3837	5	3837	5	0.00
09/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2050 On 06-August-15			Bond Future	139.61	140.5032	139.6057	140.5032	0.00
09/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	2606	4	2606	4	0.00
09/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	2616	4	2616	4	0.00
09/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	2596	3	2596	3	0.00
09/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
09/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
09/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	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
09/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	AL12 On 07-May-15			Index Future	569.23	569.8930	569.2280	569.8930	0.00
09/04/2015	AL37 On 07-May-15			Index Future	459.90	460.6560	459.9000	460.6560	122.00
09/04/2015	AL37 On 06-August-15			Index Future	467.16	467.9310	467.1620	467.9310	0.00
09/04/2015	AL7T On 07-May-15			Index Future	551.23	552.1660	551.2280	552.1660	3.00
09/04/2015	AL7T On 06-August-15			Index Future	559.93	560.8860	559.9320	560.8860	0.00
09/04/2015	ALBI On 07-May-15			Index Future	504.45	505.1330	504.4480	505.1330	573.00
09/04/2015	ALBI On 06-August-15			Index Future	512.41	513.1110	512.4140	513.1110	10.00
09/04/2015	ALBI On 05-November-15			Index Future	520.95	521.6670	520.9460	521.6670	0.00
09/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	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
09/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/04/2015	EL28 On 07-May-15			Bond Future	123.16	123.1835	123.1623	123.1835	0.00
09/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1838	2	1838	2	0.00
09/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1828	2	1828	2	0.00
09/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1848	2	1848	2	0.00
09/04/2015	EL28 On 06-August-15			Bond Future	125.14	125.1603	125.1384	125.1603	0.00
09/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	128	0	128	0	0.00
09/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	138	0	138	0	0.00
09/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	148	0	148	0	0.00
09/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
09/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
09/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
09/04/2015	ES33 On 07-May-15			Bond Future	9.12	86.9067	9.1235	86.9067	6,576.00
09/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4794	5	4794	5	0.00
09/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4650	5	4650	5	0.00
09/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4722	5	4722	5	0.00
09/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
09/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
09/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
09/04/2015	ES33 On 06-August-15			Bond Future	9.20	88.2941	9.1969	88.2941	0.00
09/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3041	3	3041	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2967	3	2967	3	0.00
09/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3114	3	3114	3	0.00
09/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
09/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
09/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
09/04/2015	ES33 On 05-November-15			Bond Future	9.26	85.9637	9.2628	85.9637	0.00
09/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2047	2	2047	2	0.00
09/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	1968	2	1968	2	0.00
09/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2126	2	2126	2	0.00
09/04/2015	GOVI On 07-May-15			GOVI	500.16	500.8540	500.1620	500.8540	491.00
09/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	501720	51	501720	51	0.00
09/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	501620	51	501620	51	0.00
09/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	501520	51	501520	51	0.00
09/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
09/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
09/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
09/04/2015	GOVI On 06-August-15			GOVI	508.06	508.7630	508.0590	508.7630	29.00
09/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	80490	9	80490	9	0.00
09/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	80590	9	80590	9	0.00
09/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	80690	9	80690	9	0.00
09/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
09/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
09/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
09/04/2015	GOVI On 05-November-15			GOVI	516.52	517.2470	516.5190	517.2470	0.00
09/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
09/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
09/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
09/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	134810	13	134810	13	0.00
09/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	134710	13	134710	13	0.00
09/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	134910	13	134910	13	0.00
09/04/2015	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
09/04/2015	IGOV On 07-May-15			Index Future	227.80	227.4530	227.8010	227.4530	1,013.00
09/04/2015	IGOV On 06-August-15			Index Future	231.42	231.0630	231.4160	231.0630	98.00
09/04/2015	IGOV On 05-November-15			Index Future	235.29	234.9340	235.2890	234.9340	0.00
09/04/2015	ILBI On 07-May-15			Index Future	616.64	615.6970	616.6430	615.6970	0.00
09/04/2015	ILBI On 06-August-15			Index Future	626.64	625.6800	626.6380	625.6800	159.00
09/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
09/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/04/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	1,000.00
09/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.12	93.8800	6.1200	93.8800	0.00
09/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	5,000.00
09/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
09/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
09/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
09/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
09/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.74	93.2600	6.7400	93.2600	0.00
09/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
09/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.03	92.9700	7.0300	92.9700	0.00
09/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
09/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
09/04/2015	R023 On 07-May-15			Bond Future	7.48	103.3825	7.4762	103.3825	15,264.00
09/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	3836	4	3836	4	0.00
09/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	3890	4	3890	4	0.00
09/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	3945	4	3945	4	0.00
09/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	16	0	16	0	0.00
09/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	18	0	18	0	0.00
09/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	15	0	15	0	0.00
09/04/2015	R023 On 06-August-15			Bond Future	7.52	105.0329	7.5222	105.0329	0.00
09/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	4320	5	4320	5	0.00
09/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	8422	9	8422	9	0.00
09/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	4367	5	4367	5	0.00
09/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	4413	5	4413	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
09/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	310	0	310	0	0.00
09/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	295	0	295	0	0.00
09/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	302	0	302	0	0.00
09/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	21	0	21	0	911.00
09/04/2015	R186 On 07-May-15			Bond Future	7.64	126.0000	7.6411	126.0000	37,880.00
09/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	5195	5	5195	5	0.00
09/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	388	0	388	0	0.00
09/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	220	0	220	0	0.00
09/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	638	1	638	1	0.00
09/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	502	1	502	1	0.00
09/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	1971	2	1971	2	0.00
09/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	3292	3	3292	3	0.00
09/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	5116	5	5116	5	0.00
09/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	3657	4	3657	4	0.00
09/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	4032	4	4032	4	0.00
09/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	5274	5	5274	5	0.00
09/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	3238	3	3238	3	0.00
09/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	49	0	49	0	0.00
09/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	2511	2	2511	2	4,229.00
09/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	45	0	45	0	0.00
09/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	598	1	598	1	300.00
09/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	2181	2	2181	2	4,229.00
09/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	222	0	222	0	4,229.00
09/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	52	0	52	0	0.00
09/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	168	0	168	0	4,229.00
09/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	125	0	125	0	4,229.00
09/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	1875	2	1875	2	4,229.00
09/04/2015	R186 On 06-August-15			Bond Future	7.69	122.7143	7.6858	122.7143	340.00
09/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	3863	4	3863	4	0.00
09/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	2639	3	2639	3	1,000.00
09/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	3919	4	3919	4	0.00
09/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	3976	4	3976	4	0.00
09/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	9910	10	9910	10	0.00
09/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	1306	1	1306	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	2093	2	2093	2	0.00
09/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	1253	1	1253	1	0.00
09/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	129	0	129	0	5,350.00
09/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	1279	1	1279	1	0.00
09/04/2015	R186 On 05-November-15			Bond Future	7.72	124.7408	7.7184	124.7408	0.00
09/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	5705	6	5705	6	0.00
09/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	5820	6	5820	6	0.00
09/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	5762	6	5762	6	0.00
09/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	10476	11	10476	11	0.00
09/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	1423	1	1423	1	0.00
09/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	369	0	369	0	2,600.00
09/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	1446	1	1446	1	0.00
09/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	1401	1	1401	1	0.00
09/04/2015	R186 On 04-February-16			Bond Future	7.74	121.6287	7.7404	121.6287	5,512.00
09/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	2751	3	2751	3	0.00
09/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	2716	3	2716	3	0.00
09/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	2682	3	2682	3	0.00
09/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	4713	5	4713	5	0.00
09/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	4664	5	4664	5	0.00
09/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	4763	5	4763	5	0.00
09/04/2015	R197 On 07-May-15			Bond Future	289.14	288.3739	289.1386	288.3739	1,046.00
09/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	4871	6	4871	6	0.00
09/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	4861	6	4861	6	0.00
09/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	4851	6	4851	6	0.00
09/04/2015	R197 On 06-August-15			Bond Future	287.73	286.9524	287.7291	286.9524	0.00
09/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	271	1	271	1	0.00
09/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	281	1	281	1	0.00
09/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	261	1	261	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2015	R202 On 07-May-15			Bond Future	242.02	240.6835	242.0227	240.6835	53,310.00
09/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	3513	2	3513	2	0.00
09/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	3533	2	3533	2	0.00
09/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	3523	2	3523	2	0.00
09/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R202 On 06-August-15			Bond Future	242.69	241.3328	242.6929	241.3328	0.00
09/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	2693	1	2693	1	0.00
09/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	2703	1	2703	1	0.00
09/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	2683	1	2683	1	0.00
09/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R203 On 07-May-15			Bond Future	6.76	104.5323	6.7591	104.5323	7,710.00
09/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	1055	1	1055	1	0.00
09/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	1096	1	1096	1	0.00
09/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	1075	1	1075	1	0.00
09/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	13	0	13	0	0.00
09/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	14	0	14	0	0.00
09/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	12	0	12	0	0.00
09/04/2015	R203 On 06-August-15			Bond Future	6.80	106.2010	6.8016	106.2010	0.00
09/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	421	0	421	0	0.00
09/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	440	0	440	0	0.00
09/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	430	0	430	0	0.00
09/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	531	0	531	0	0.00
09/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	541	1	541	1	0.00
09/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	521	0	521	0	0.00
09/04/2015	R203 On 05-November-15			Bond Future	6.81	103.7874	6.8085	103.7874	0.00
09/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	106	0	106	0	0.00
09/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	109	0	109	0	0.00
09/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	112	0	112	0	0.00
09/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1526	1	1526	1	0.00
09/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1511	1	1511	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1541	1	1541	1	0.00
09/04/2015	R204 On 07-May-15			Bond Future	7.00	106.3440	7.0010	106.3440	12,556.00
09/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	1575	2	1575	2	0.00
09/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	1605	2	1605	2	0.00
09/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	1635	2	1635	2	0.00
09/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	23	0	23	0	0.00
09/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	22	0	22	0	0.00
09/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	20	0	20	0	0.00
09/04/2015	R204 On 06-August-15			Bond Future	7.05	104.0058	7.0540	104.0058	100.00
09/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3983	4	3983	4	0.00
09/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	2186	2	2186	2	0.00
09/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	2236	2	2236	2	0.00
09/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	2211	2	2211	2	0.00
09/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	17	0	17	0	699.00
09/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	151	0	151	0	0.00
09/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	155	0	155	0	0.00
09/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	147	0	147	0	0.00
09/04/2015	R204 On 05-November-15			Bond Future	7.08	105.7232	7.0802	105.7232	0.00
09/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	197	0	197	0	0.00
09/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	202	0	202	0	0.00
09/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	192	0	192	0	0.00
09/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	2526	2	2526	2	0.00
09/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	2550	2	2550	2	0.00
09/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	2574	2	2574	2	0.00
09/04/2015	R207 On 07-May-15			Bond Future	7.18	102.7968	7.1757	102.7968	40,913.00
09/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	4109	4	4109	4	0.00
09/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	2166	2	2166	2	66.00
09/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	4072	4	4072	4	0.00
09/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	4146	4	4146	4	0.00
09/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	20	0	20	0	0.00
09/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R207 On 06-August-15			Bond Future	7.23	100.7953	7.2309	100.7953	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
09/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	2198	2	2198	2	0.00
09/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	2255	2	2255	2	0.00
09/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	2226	2	2226	2	0.00
09/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	1458	2	1458	2	70.00
09/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	319	0	319	0	0.00
09/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	304	0	304	0	0.00
09/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	607	1	607	1	0.00
09/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	312	0	312	0	0.00
09/04/2015	R207 On 05-November-15			Bond Future	7.26	102.4599	7.2601	102.4599	0.00
09/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	2293	2	2293	2	0.00
09/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	2343	2	2343	2	0.00
09/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	2318	2	2318	2	0.00
09/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1580	2	1580	2	53.00
09/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	606	1	606	1	0.00
09/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	596	1	596	1	0.00
09/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	586	1	586	1	0.00
09/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	979	1	979	1	0.00
09/04/2015	R207 On 04-February-16			Bond Future	7.27	100.6142	7.2701	100.6142	0.00
09/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1424	2	1424	2	43.00
09/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1837	2	1837	2	0.00
09/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1877	2	1877	2	0.00
09/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1857	2	1857	2	0.00
09/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1086	1	1086	1	0.00
09/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1073	1	1073	1	0.00
09/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	1424	1	1424	1	0.00
09/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1100	1	1100	1	0.00
09/04/2015	R208 On 07-May-15			Bond Future	7.27	98.5339	7.2721	98.5339	57,051.00
09/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	3278	4	3278	4	0.00
09/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	3366	4	3366	4	0.00
09/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	3322	4	3322	4	0.00
09/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	7	0	7	0	0.00
09/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	7	0	7	0	0.00
09/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	8	0	8	0	0.00
09/04/2015	R208 On 06-August-15			Bond Future	7.32	100.1069	7.3193	100.1069	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	3251	3	3251	3	0.00
09/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	3215	3	3215	3	0.00
09/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	6589	7	6589	7	0.00
09/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	3288	3	3288	3	0.00
09/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	259	0	259	0	0.00
09/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	253	0	253	0	0.00
09/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	16	0	16	0	198.00
09/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	266	0	266	0	0.00
09/04/2015	R208 On 05-November-15			Bond Future	7.35	98.3593	7.3500	98.3593	0.00
09/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	4951	5	4951	5	0.00
09/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	2549	3	2549	3	0.00
09/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	2578	3	2578	3	0.00
09/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	2520	3	2520	3	0.00
09/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	220	0	220	0	2,200.00
09/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	842	1	842	1	0.00
09/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	828	1	828	1	0.00
09/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	855	1	855	1	0.00
09/04/2015	R209 On 07-May-15			Bond Future	8.15	81.8366	8.1540	81.8366	22,671.00
09/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	5	0	5	0	0.00
09/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	6760	7	6760	7	0.00
09/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	1915	2	1915	2	0.00
09/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	6834	7	6834	7	0.00
09/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	6687	7	6687	7	0.00
09/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	14	0	14	0	0.00
09/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	7792	8	7792	8	0.00
09/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	686	1	686	1	700.00
09/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	13	0	13	0	0.00
09/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	15	0	15	0	0.00
09/04/2015	R209 On 06-August-15			Bond Future	8.20	83.1430	8.1959	83.1430	0.00
09/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	12674	13	12674	13	0.00
09/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	6803	7	6803	7	0.00
09/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	6866	7	6866	7	0.00
09/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	6929	7	6929	7	0.00
09/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	494	0	494	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	40	0	40	0	2,914.00
09/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	482	0	482	0	0.00
09/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	505	0	505	0	0.00
09/04/2015	R209 On 05-November-15			Bond Future	8.23	81.3672	8.2296	81.3672	0.00
09/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	2377	2	2377	2	0.00
09/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	2446	2	2446	2	0.00
09/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	2412	2	2412	2	0.00
09/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	4365	4	4365	4	0.00
09/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	4313	4	4313	4	0.00
09/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	4417	4	4417	4	0.00
09/04/2015	R210 On 07-May-15			Bond Future	175.97	175.9978	175.9656	175.9978	833.00
09/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	1044	1	1044	1	0.00
09/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	1034	1	1034	1	0.00
09/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	1024	1	1024	1	0.00
09/04/2015	R210 On 06-August-15			Bond Future	178.79	178.8219	178.7887	178.8219	0.00
09/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	201	0	201	0	0.00
09/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	221	0	221	0	0.00
09/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	211	0	211	0	0.00
09/04/2015	R211 On 07-May-15			Bond Future	130.86	130.8806	130.8559	130.8806	1,120.00
09/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	4144	4	4144	4	0.00
09/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	4154	4	4154	4	0.00
09/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	4134	4	4134	4	0.00
09/04/2015	R211 On 06-August-15			Bond Future	131.34	131.3633	131.3380	131.3633	0.00
09/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	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
09/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	3662	4	3662	4	0.00
09/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	3652	4	3652	4	0.00
09/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	3672	4	3672	4	0.00
09/04/2015	R212 On 07-May-15			Bond Future	137.85	137.5360	137.8517	137.5360	1,145.00
09/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	3138	3	3138	3	0.00
09/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	3158	3	3158	3	0.00
09/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	3148	3	3148	3	0.00
09/04/2015	R212 On 06-August-15			Bond Future	138.29	137.9677	138.2882	137.9677	0.00
09/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	2702	3	2702	3	0.00
09/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	2712	3	2712	3	0.00
09/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	2722	3	2722	3	0.00
09/04/2015	R213 On 07-May-15			Bond Future	8.07	92.1137	8.0651	92.1137	16,829.00
09/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	5375	6	5375	6	0.00
09/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	5448	6	5448	6	0.00
09/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	5521	6	5521	6	0.00
09/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	35	0	35	0	0.00
09/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	33	0	33	0	0.00
09/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	38	0	38	0	0.00
09/04/2015	R213 On 06-August-15			Bond Future	8.11	93.5841	8.1102	93.5841	0.00
09/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	4224	4	4224	4	0.00
09/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	4279	4	4279	4	0.00
09/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	4170	4	4170	4	0.00
09/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	1125	1	1125	1	0.00
09/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	1103	1	1103	1	0.00
09/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	1149	1	1149	1	0.00
09/04/2015	R213 On 05-November-15			Bond Future	8.15	91.5842	8.1484	91.5842	0.00
09/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	1721	2	1721	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
09/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	1778	2	1778	2	0.00
09/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	1749	2	1749	2	0.00
09/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	5094	5	5094	5	0.00
09/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	4981	5	4981	5	0.00
09/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	5037	5	5037	5	0.00
09/04/2015	R214 On 07-May-15			Bond Future	8.19	83.3437	8.1883	83.3437	15,271.00
09/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	8151	8	8151	8	0.00
09/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	8074	8	8074	8	0.00
09/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	7998	8	7998	8	0.00
09/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	8	0	8	0	0.00
09/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	7	0	7	0	0.00
09/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	9	0	9	0	0.00
09/04/2015	R214 On 06-August-15			Bond Future	8.23	84.6742	8.2278	84.6742	0.00
09/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	5455	6	5455	6	0.00
09/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	5516	6	5516	6	0.00
09/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	5578	6	5578	6	0.00
09/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1029	1	1029	1	0.00
09/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1008	1	1008	1	0.00
09/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	987	1	987	1	0.00
09/04/2015	R214 On 05-November-15			Bond Future	8.26	82.7804	8.2614	82.7804	0.00
09/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	2540	3	2540	3	0.00
09/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	2503	3	2503	3	0.00
09/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	2466	3	2466	3	0.00
09/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	4959	5	4959	5	0.00
09/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	4901	5	4901	5	0.00
09/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	4844	5	4844	5	0.00
09/04/2015	R214 On 04-February-16			Bond Future	8.29	84.2320	8.2896	84.2320	4,320.00
09/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	3068	3	3068	3	0.00
09/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	3105	3	3105	3	0.00
09/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	3031	3	3031	3	0.00
09/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	5656	6	5656	6	0.00
09/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	5712	6	5712	6	0.00
09/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	5769	6	5769	6	0.00
09/04/2015	R248 On 07-May-15			Bond Future	8.24	107.4782	8.2435	107.4782	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
09/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	10839	11	10839	11	0.00
09/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	10937	11	10937	11	0.00
09/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	10741	11	10741	11	0.00
09/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R248 On 06-August-15			Bond Future	8.28	109.1939	8.2841	109.1939	745.00
09/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	5117	5	5117	5	0.00
09/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	5331	5	5331	5	0.00
09/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	5224	5	5224	5	0.00
09/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/04/2015	R248 On 05-November-15			Bond Future	8.32	106.5655	8.3187	106.5655	0.00
09/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	3944	4	3944	4	0.00
09/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	3820	4	3820	4	0.00
09/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	3696	4	3696	4	0.00