



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 May 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	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
21/05/2015	2025 On 06-August-15			Bond Future	122.10	122.0910	122.1005	122.0910	16.00
21/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	1110	1	1110	1	0.00
21/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	1100	1	1100	1	0.00
21/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	1090	1	1090	1	0.00
21/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2025 On 05-November-15			Bond Future	124.10	124.0892	124.0953	124.0892	0.00
21/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1085	1	1085	1	0.00
21/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	1105	1	1105	1	0.00
21/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	1095	1	1095	1	0.00
21/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2030 On 06-August-15			Bond Future	8.42	96.6728	8.4223	96.6728	9,690.00
21/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	5646	6	5646	6	0.00
21/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	5559	6	5559	6	0.00
21/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	5734	6	5734	6	0.00
21/05/2015	2030 On 05-November-15			Bond Future	8.47	98.2563	8.4712	98.2563	0.00
21/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	308	0	308	0	0.00
21/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	229	0	229	0	0.00
21/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	150	0	150	0	0.00
21/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 06-August-15			Bond Future	8.51	100.5813	8.5141	100.5813	1,585.00
21/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	123	0	123	0	0.00
21/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	210	0	210	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
21/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	36	0	36	0	0.00
21/05/2015	2032 On 05-November-15			Bond Future	8.56	98.0721	8.5645	98.0721	0.00
21/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	5005	5	5005	5	0.00
21/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	5097	5	5097	5	0.00
21/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	4913	5	4913	5	0.00
21/05/2015	2032 On 04-February-16			Bond Future	8.61	99.7433	8.6110	99.7433	0.00
21/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	830	1	830	1	0.00
21/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	663	1	663	1	0.00
21/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	747	1	747	1	0.00
21/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 06-August-15			Bond Future	8.60	99.1624	8.6033	99.1624	33,279.00
21/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	1399	1	1399	1	0.00
21/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	1305	1	1305	1	0.00
21/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	1493	1	1493	1	0.00
21/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 05-November-15			Bond Future	8.65	100.7866	8.6496	100.7866	0.00
21/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	6512	7	6512	7	0.00
21/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	6617	7	6617	7	0.00
21/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	6406	7	6406	7	0.00
21/05/2015	2037 On 04-February-16			Bond Future	8.69	98.2465	8.6934	98.2465	0.00
21/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	438	0	438	0	0.00
21/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	532	0	532	0	0.00
21/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	625	1	625	1	0.00
21/05/2015	2037 On 04-February-16	8.75	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
21/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 06-August-15			Bond Future	127.62	127.6089	127.6199	127.6089	3,382.00
21/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	380	0	380	0	0.00
21/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	390	0	390	0	0.00
21/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	370	0	370	0	0.00
21/05/2015	2038 On 05-November-15			Bond Future	129.70	129.6973	129.7048	129.6973	0.00
21/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	4295	4	4295	4	0.00
21/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	4305	4	4305	4	0.00
21/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	4285	4	4285	4	0.00
21/05/2015	2044 On 06-August-15			Bond Future	8.66	101.1033	8.6607	101.1033	10,733.00
21/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	835	1	835	1	0.00
21/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	1043	1	1043	1	0.00
21/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	939	1	939	1	0.00
21/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 05-November-15			Bond Future	8.70	102.7594	8.7049	102.7594	0.00
21/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	4971	5	4971	5	0.00
21/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	4858	5	4858	5	0.00
21/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	5085	5	5085	5	0.00
21/05/2015	2044 On 04-February-16			Bond Future	8.75	100.1276	8.7467	100.1276	0.00
21/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	2675	3	2675	3	0.00
21/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	2476	2	2476	2	0.00
21/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	2575	2	2575	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
21/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2046 On 06-August-15			Bond Future	128.69	130.4090	128.6923	130.4090	5,722.00
21/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	1	0	1	0.00
21/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	1	0	1	0.00
21/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	1	0	1	0.00
21/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	298	0	298	0	0.00
21/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	308	0	308	0	0.00
21/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	318	0	318	0	0.00
21/05/2015	2046 On 05-November-15			Bond Future	129.40	131.1449	129.3963	131.1449	0.00
21/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	3604	2	3604	2	0.00
21/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	3594	2	3594	2	0.00
21/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	3614	2	3614	2	0.00
21/05/2015	2050 On 06-August-15			Bond Future	138.52	138.5101	138.5219	138.5101	3,797.00
21/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	1522	2	1522	2	0.00
21/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	1532	2	1532	2	0.00
21/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	1512	2	1512	2	0.00
21/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	2050 On 05-November-15			Bond Future	140.79	140.7768	140.7850	140.7768	0.00
21/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	4225	4	4225	4	0.00
21/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	4215	4	4215	4	0.00
21/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	4205	4	4205	4	0.00
21/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	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
21/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	AL37 On 06-August-15			Index Future	462.35	462.3260	462.3460	462.3260	124.00
21/05/2015	AL37 On 05-November-15			Index Future	469.98	469.9690	469.9760	469.9690	0.00
21/05/2015	AL7T On 06-August-15			Index Future	548.79	548.6180	548.7850	548.6180	3.00
21/05/2015	AL7T On 05-November-15			Index Future	557.84	557.6870	557.8410	557.6870	0.00
21/05/2015	ALBI On 06-August-15			Index Future	501.89	501.6120	501.8860	501.6120	510.00
21/05/2015	ALBI On 05-November-15			Index Future	510.17	509.9030	510.1680	509.9030	103.00
21/05/2015	ALBI On 04-February-16			Index Future	518.87	518.5850	518.8650	518.5850	0.00
21/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C213 On 28-February-31			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
21/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/05/2015	EL28 On 06-August-15			Bond Future	125.54	125.5306	125.5422	125.5306	0.00
21/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	532	1	532	1	0.00
21/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	542	1	542	1	0.00
21/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	552	1	552	1	0.00
21/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	EL28 On 05-November-15			Bond Future	126.05	126.0460	126.0541	126.0460	0.00
21/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	946	1	946	1	0.00
21/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	956	1	956	1	0.00
21/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	936	1	936	1	0.00
21/05/2015	ES33 On 06-August-15			Bond Future	9.55	85.4523	9.5516	85.4523	6,396.00
21/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	430	0	430	0	0.00
21/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	283	0	283	0	0.00
21/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	356	0	356	0	0.00
21/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 05-November-15			Bond Future	9.63	83.0634	9.6300	83.0634	0.00
21/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 05-November-15	9.01	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
21/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4788	5	4788	5	0.00
21/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4709	5	4709	5	0.00
21/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4867	5	4867	5	0.00
21/05/2015	ES33 On 04-February-16			Bond Future	9.71	84.4789	9.7075	84.4789	0.00
21/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1991	2	1991	2	0.00
21/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	2129	2	2129	2	0.00
21/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	2060	2	2060	2	0.00
21/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	GOVI On 06-August-15			GOVI	497.67	497.4450	497.6670	497.4450	454.00
21/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	23330	3	23330	3	0.00
21/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	23430	3	23430	3	0.00
21/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	23230	3	23230	3	0.00
21/05/2015	GOVI On 05-November-15			GOVI	505.88	505.6680	505.8800	505.6680	27.00
21/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	241200	24	241200	24	0.00
21/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	241100	24	241100	24	0.00
21/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	241300	24	241300	24	0.00
21/05/2015	GOVI On 04-February-16			GOVI	514.50	514.2770	514.5030	514.2770	0.00
21/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	25130	2	25130	2	0.00
21/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	24930	2	24930	2	0.00
21/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	25030	2	25030	2	0.00
21/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	0	0	0	0	0.00
21/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	0	0	0	0	0.00
21/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/05/2015	IGOV On 06-August-15			Index Future	230.88	231.0620	230.8790	231.0620	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2015	IGOV On 05-November-15			Index Future	234.69	234.8810	234.6890	234.8810	17.00
21/05/2015	IGOV On 04-February-16			Index Future	238.69	238.8800	238.6900	238.8800	0.00
21/05/2015	ILBI On 06-August-15			Index Future	625.93	626.3760	625.9270	626.3760	159.00
21/05/2015	ILBI On 05-November-15			Index Future	636.28	636.7360	636.2760	636.7360	0.00
21/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
21/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.19	93.8100	6.1900	93.8100	7,500.00
21/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
21/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
21/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5900	6.4100	93.5900	0.00
21/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
21/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
21/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
21/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
21/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
21/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
21/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
21/05/2015	R023 On 06-August-15			Bond Future	7.83	102.9955	7.8333	102.9955	10,246.00
21/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2764	3	2764	3	0.00
21/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6677	7	6677	7	0.00
21/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2805	3	2805	3	0.00
21/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2847	3	2847	3	0.00
21/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	517	1	517	1	0.00
21/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	491	0	491	0	0.00
21/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	504	1	504	1	0.00
21/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	38	0	38	0	911.00
21/05/2015	R023 On 05-November-15			Bond Future	7.89	100.7572	7.8859	100.7572	0.00
21/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2291	2	2291	2	0.00
21/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2351	2	2351	2	0.00
21/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2320	2	2320	2	0.00
21/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1701	2	1701	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
21/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1677	2	1677	2	0.00
21/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1725	2	1725	2	0.00
21/05/2015	R023 On 04-February-16			Bond Future	7.93	102.4737	7.9348	102.4737	0.00
21/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2621	3	2621	3	0.00
21/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2565	3	2565	3	0.00
21/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2592	3	2592	3	0.00
21/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2273	2	2273	2	0.00
21/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2248	2	2248	2	0.00
21/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2224	2	2224	2	0.00
21/05/2015	R186 On 06-August-15			Bond Future	8.01	119.7355	8.0140	119.7355	40,126.00
21/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	4591	5	4591	5	0.00
21/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	864	1	864	1	75.00
21/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	1123	1	1123	1	1,000.00
21/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1944	2	1944	2	0.00
21/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	2026	2	2026	2	0.00
21/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1985	2	1985	2	0.00
21/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	4346	4	4346	4	0.00
21/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	7241	7	7241	7	0.00
21/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4904	5	4904	5	0.00
21/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	2195	2	2195	2	75.00
21/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	4286	4	4286	4	0.00
21/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	3926	4	3926	4	0.00
21/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	665	1	665	1	5,229.00
21/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	755	1	755	1	4,229.00
21/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	3332	3	3332	3	0.00
21/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2143	2	2143	2	0.00
21/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	1897	2	1897	2	0.00
21/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2059	2	2059	2	0.00
21/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	736	1	736	1	75.00
21/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2100	2	2100	2	0.00
21/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	216	0	216	0	5,350.00
21/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	584	1	584	1	4,229.00
21/05/2015	R186 On 05-November-15			Bond Future	8.06	121.6955	8.0607	121.6955	500.00
21/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4840	5	4840	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
21/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3809	4	3809	4	0.00
21/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3718	4	3718	4	0.00
21/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3902	4	3902	4	0.00
21/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3855	4	3855	4	0.00
21/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7996	8	7996	8	0.00
21/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	4335	4	4335	4	0.00
21/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	1742	2	1742	2	6,248.00
21/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2437	2	2437	2	1,090.00
21/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2022	2	2022	2	9,370.00
21/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2369	2	2369	2	0.00
21/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2302	2	2302	2	0.00
21/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2335	2	2335	2	8,690.00
21/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	709	1	709	1	2,600.00
21/05/2015	R186 On 04-February-16			Bond Future	8.10	118.4700	8.1023	118.4700	5,512.00
21/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1670	2	1670	2	0.00
21/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1645	2	1645	2	0.00
21/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1621	2	1621	2	0.00
21/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	6565	7	6565	7	0.00
21/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	6506	7	6506	7	0.00
21/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	6625	7	6625	7	0.00
21/05/2015	R186 On 05-May-16			Bond Future	8.13	120.6191	8.1305	120.6191	0.00
21/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	5117	5	5117	5	0.00
21/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	5160	5	5160	5	0.00
21/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	5073	5	5073	5	0.00
21/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2342	2	2342	2	0.00
21/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	3532	4	3532	4	0.00
21/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	3466	3	3466	3	0.00
21/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	6905	7	6905	7	0.00
21/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	3499	4	3499	4	0.00
21/05/2015	R197 On 06-August-15			Bond Future	290.00	290.2893	290.0022	290.2893	1,046.00
21/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	1992	2	1992	2	0.00
21/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	2002	2	2002	2	0.00
21/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	2012	2	2012	2	0.00
21/05/2015	R197 On 06-August-15	288.00	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
21/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R197 On 05-November-15			Bond Future	294.74	295.0397	294.7393	295.0397	0.00
21/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	251	0	251	0	0.00
21/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	271	0	271	0	0.00
21/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	261	0	261	0	0.00
21/05/2015	R202 On 06-August-15			Bond Future	239.49	239.4669	239.4869	239.4669	54,213.00
21/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	503	1	503	1	0.00
21/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	513	1	513	1	0.00
21/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	523	1	523	1	0.00
21/05/2015	R202 On 05-November-15			Bond Future	243.40	243.3855	243.3987	243.3855	0.00
21/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	2591	3	2591	3	0.00
21/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	2611	3	2611	3	0.00
21/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	2601	3	2601	3	0.00
21/05/2015	R203 On 06-August-15			Bond Future	7.03	105.6951	7.0252	105.6951	15,971.00
21/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	220	0	220	0	0.00
21/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1618	2	1618	2	0.00
21/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	233	0	233	0	0.00
21/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	227	0	227	0	0.00
21/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	764	1	764	1	0.00
21/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	777	1	777	1	0.00
21/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	49	0	49	0	5,000.00
21/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	751	1	751	1	0.00
21/05/2015	R203 On 05-November-15			Bond Future	7.07	103.2587	7.0731	103.2587	0.00
21/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	52	0	52	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
21/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	54	0	54	0	0.00
21/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	55	0	55	0	0.00
21/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	1930	2	1930	2	0.00
21/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	1913	2	1913	2	0.00
21/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	1946	2	1946	2	0.00
21/05/2015	R203 On 04-February-16			Bond Future	7.11	105.0181	7.1054	105.0181	0.00
21/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	639	1	639	1	0.00
21/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	657	1	657	1	0.00
21/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	648	1	648	1	0.00
21/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	437	0	437	0	0.00
21/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	425	0	425	0	0.00
21/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	431	0	431	0	0.00
21/05/2015	R204 On 06-August-15			Bond Future	7.28	103.2154	7.2850	103.2154	11,910.00
21/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	3298	3	3298	3	0.00
21/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1551	2	1551	2	0.00
21/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1597	2	1597	2	0.00
21/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1574	2	1574	2	0.00
21/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	22	0	22	0	699.00
21/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	204	0	204	0	0.00
21/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	210	0	210	0	0.00
21/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	198	0	198	0	0.00
21/05/2015	R204 On 05-November-15			Bond Future	7.34	104.9049	7.3375	104.9049	0.00
21/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	100	0	100	0	0.00
21/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	103	0	103	0	0.00
21/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	98	0	98	0	0.00
21/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3143	3	3143	3	0.00
21/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3169	3	3169	3	0.00
21/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3195	3	3195	3	0.00
21/05/2015	R204 On 04-February-16			Bond Future	7.38	102.6549	7.3783	102.6549	0.00
21/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1177	1	1177	1	0.00
21/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1162	1	1162	1	0.00
21/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	1148	1	1148	1	0.00
21/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	851	1	851	1	0.00
21/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	840	1	840	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
21/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	862	1	862	1	0.00
21/05/2015	R207 On 06-August-15			Bond Future	7.52	99.5435	7.5240	99.5435	34,592.00
21/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1310	1	1310	1	0.00
21/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1358	1	1358	1	0.00
21/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1334	1	1334	1	0.00
21/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	738	1	738	1	70.00
21/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	519	1	519	1	0.00
21/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	975	1	975	1	0.00
21/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	494	0	494	0	0.00
21/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	506	1	506	1	0.00
21/05/2015	R207 On 05-November-15			Bond Future	7.58	101.1734	7.5775	101.1734	0.00
21/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1538	2	1538	2	0.00
21/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1579	2	1579	2	0.00
21/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1558	2	1558	2	0.00
21/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	1094	1	1094	1	19.00
21/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	981	1	981	1	53.00
21/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	970	1	970	1	0.00
21/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	956	1	956	1	0.00
21/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1366	1	1366	1	0.00
21/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	942	1	942	1	0.00
21/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1500	1	1500	1	0.00
21/05/2015	R207 On 04-February-16			Bond Future	7.62	99.2550	7.6246	99.2550	0.00
21/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	845	1	845	1	43.00
21/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	1151	1	1151	1	0.00
21/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1182	1	1182	1	0.00
21/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1166	1	1166	1	19.00
21/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1581	2	1581	2	0.00
21/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1563	2	1563	2	0.00
21/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1599	2	1599	2	0.00
21/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2030	2	2030	2	0.00
21/05/2015	R207 On 05-May-16			Bond Future	7.65	101.0555	7.6497	101.0555	0.00
21/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1984	2	1984	2	0.00
21/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1948	2	1948	2	0.00
21/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1480	1	1480	1	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1966	2	1966	2	0.00
21/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1341	1	1341	1	0.00
21/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1328	1	1328	1	0.00
21/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	1762	2	1762	2	0.00
21/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1354	1	1354	1	0.00
21/05/2015	R208 On 06-August-15			Bond Future	7.64	98.4240	7.6388	98.4240	38,758.00
21/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	2024	2	2024	2	0.00
21/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1992	2	1992	2	0.00
21/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	2056	2	2056	2	0.00
21/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	5186	5	5186	5	0.00
21/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	450	0	450	0	0.00
21/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	439	0	439	0	0.00
21/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	462	0	462	0	0.00
21/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	31	0	31	0	198.00
21/05/2015	R208 On 05-November-15			Bond Future	7.69	96.6350	7.6905	96.6350	0.00
21/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3709	4	3709	4	0.00
21/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1644	2	1644	2	0.00
21/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1667	2	1667	2	0.00
21/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1622	2	1622	2	0.00
21/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	434	0	434	0	2,200.00
21/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1393	1	1393	1	0.00
21/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1373	1	1373	1	0.00
21/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1413	1	1413	1	0.00
21/05/2015	R208 On 04-February-16			Bond Future	7.74	98.2815	7.7351	98.2815	0.00
21/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1817	2	1817	2	0.00
21/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1796	2	1796	2	0.00
21/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1838	2	1838	2	0.00
21/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1776	2	1776	2	0.00
21/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1757	2	1757	2	0.00
21/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1737	2	1737	2	0.00
21/05/2015	R209 On 06-August-15			Bond Future	8.55	80.0881	8.5476	80.0881	25,841.00
21/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	9815	10	9815	10	0.00
21/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	4284	4	4284	4	0.00
21/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	4340	4	4340	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
21/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	4228	4	4228	4	0.00
21/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	797	1	797	1	0.00
21/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	66	0	66	0	2,914.00
21/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	778	1	778	1	0.00
21/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	816	1	816	1	0.00
21/05/2015	R209 On 05-November-15			Bond Future	8.59	78.2509	8.5919	78.2509	0.00
21/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1288	1	1288	1	0.00
21/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1334	1	1334	1	0.00
21/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1311	1	1311	1	0.00
21/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	6208	6	6208	6	0.00
21/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	6145	6	6145	6	0.00
21/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	6272	6	6272	6	0.00
21/05/2015	R209 On 04-February-16			Bond Future	8.63	79.5842	8.6325	79.5842	0.00
21/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	4383	4	4383	4	0.00
21/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	4423	4	4423	4	0.00
21/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	4465	4	4465	4	0.00
21/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	3512	4	3512	4	0.00
21/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	3476	4	3476	4	0.00
21/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	3548	4	3548	4	0.00
21/05/2015	R210 On 06-August-15			Bond Future	179.28	179.2645	179.2790	179.2645	1,184.00
21/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	289	0	289	0	0.00
21/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	269	0	269	0	0.00
21/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	279	0	279	0	0.00
21/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R210 On 05-November-15			Bond Future	180.09	180.0788	180.0884	180.0788	0.00
21/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	1912	2	1912	2	0.00
21/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	1922	2	1922	2	0.00
21/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	1902	2	1902	2	0.00
21/05/2015	R211 On 06-August-15			Bond Future	133.07	133.0652	133.0723	133.0652	1,120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1928	2	1928	2	0.00
21/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	1938	2	1938	2	0.00
21/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1918	2	1918	2	0.00
21/05/2015	R211 On 05-November-15			Bond Future	135.25	135.2432	135.2465	135.2432	0.00
21/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	256	0	256	0	0.00
21/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	246	0	246	0	0.00
21/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	236	0	236	0	0.00
21/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 06-August-15			Bond Future	139.32	139.3061	139.3169	139.3061	1,113.00
21/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	1673	2	1673	2	0.00
21/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	1683	2	1683	2	0.00
21/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	1693	2	1693	2	0.00
21/05/2015	R212 On 05-November-15			Bond Future	141.59	141.5862	141.5931	141.5862	0.00
21/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	4407	4	4407	4	0.00
21/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	4417	4	4417	4	0.00
21/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	4397	4	4397	4	0.00
21/05/2015	R213 On 06-August-15			Bond Future	8.46	90.5314	8.4619	90.5314	18,397.00
21/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	2129	2	2129	2	0.00
21/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	2169	2	2169	2	0.00
21/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	2210	2	2210	2	0.00
21/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	1872	2	1872	2	0.00
21/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	1836	2	1836	2	0.00
21/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	1910	2	1910	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
21/05/2015	R213 On 05-November-15			Bond Future	8.51	88.4688	8.5120	88.4688	0.00
21/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	894	1	894	1	0.00
21/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	928	1	928	1	0.00
21/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	911	1	911	1	0.00
21/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	7128	7	7128	7	0.00
21/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	6993	7	6993	7	0.00
21/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7060	7	7060	7	0.00
21/05/2015	R213 On 04-February-16			Bond Future	8.56	89.9761	8.5598	89.9761	0.00
21/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	4538	4	4538	4	0.00
21/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4580	5	4580	5	0.00
21/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	4497	4	4497	4	0.00
21/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3111	3	3111	3	0.00
21/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3078	3	3078	3	0.00
21/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3144	3	3144	3	0.00
21/05/2015	R214 On 06-August-15			Bond Future	8.58	81.4052	8.5802	81.4052	20,996.00
21/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2973	3	2973	3	0.00
21/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	3022	3	3022	3	0.00
21/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	3072	3	3072	3	0.00
21/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	1635	2	1635	2	0.00
21/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	1602	2	1602	2	0.00
21/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	1569	2	1569	2	0.00
21/05/2015	R214 On 05-November-15			Bond Future	8.62	79.4465	8.6240	79.4465	0.00
21/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1352	1	1352	1	0.00
21/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1328	1	1328	1	0.00
21/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1305	1	1305	1	0.00
21/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	6947	7	6947	7	0.00
21/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	6877	7	6877	7	0.00
21/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	6807	7	6807	7	0.00
21/05/2015	R214 On 04-February-16			Bond Future	8.67	80.8000	8.6658	80.8000	4,320.00
21/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1983	2	1983	2	0.00
21/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	2010	2	2010	2	0.00
21/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1956	2	1956	2	0.00
21/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	7802	8	7802	8	0.00
21/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	7869	8	7869	8	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
21/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	7936	8	7936	8	0.00
21/05/2015	R248 On 06-August-15			Bond Future	8.64	104.9727	8.6414	104.9727	35,237.00
21/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	1069	1	1069	1	0.00
21/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	1284	1	1284	1	0.00
21/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	1177	1	1177	1	0.00
21/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 05-November-15			Bond Future	8.69	102.2604	8.6865	102.2604	0.00
21/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	8073	8	8073	8	0.00
21/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	7949	8	7949	8	0.00
21/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	7825	8	7825	8	0.00
21/05/2015	R248 On 04-February-16			Bond Future	8.73	104.0027	8.7297	104.0027	0.00
21/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	2728	3	2728	3	0.00
21/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	2932	3	2932	3	0.00
21/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	2830	3	2830	3	0.00
21/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
21/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00