



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For July 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	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
23/07/2015	2025 On 06-August-15			Bond Future	122.16	122.4549	122.1570	122.4549	38.00
23/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1167	1	1167	1	0.00
23/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1157	1	1157	1	0.00
23/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1147	1	1147	1	0.00
23/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2025 On 05-November-15			Bond Future	124.06	124.3600	124.0560	124.3600	0.00
23/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	1046	1	1046	1	0.00
23/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	1066	1	1066	1	0.00
23/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	1056	1	1056	1	0.00
23/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2030 On 06-August-15			Bond Future	8.51	95.6417	8.5062	95.6417	7,281.00
23/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	6320	7	6320	7	0.00
23/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6233	7	6233	7	0.00
23/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	6407	7	6407	7	0.00
23/07/2015	2030 On 05-November-15			Bond Future	8.57	97.1297	8.5674	97.1297	0.00
23/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	533	1	533	1	0.00
23/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	453	1	453	1	0.00
23/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	612	1	612	1	0.00
23/07/2015	2032 On 06-August-15			Bond Future	8.59	99.5323	8.5913	99.5323	1,579.00
23/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	788	1	788	1	0.00
23/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	874	1	874	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
23/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	701	1	701	1	0.00
23/07/2015	2032 On 05-November-15			Bond Future	8.65	96.9267	8.6532	96.9267	0.00
23/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	5759	6	5759	6	0.00
23/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	5851	6	5851	6	0.00
23/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	5667	6	5667	6	0.00
23/07/2015	2032 On 04-February-16			Bond Future	8.70	98.5618	8.7049	98.5618	0.00
23/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	43	0	43	0	0.00
23/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	124	1	124	1	0.00
23/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	41	1	41	1	0.00
23/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2037 On 06-August-15			Bond Future	8.71	97.5254	8.7054	97.5254	42,638.00
23/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	422	0	422	0	0.00
23/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	328	0	328	0	0.00
23/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	516	0	516	0	0.00
23/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2037 On 05-November-15			Bond Future	8.76	99.0427	8.7630	99.0427	0.00
23/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	7584	8	7584	8	0.00
23/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	7689	8	7689	8	0.00
23/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	7479	8	7479	8	0.00
23/07/2015	2037 On 04-February-16			Bond Future	8.81	96.4553	8.8123	96.4553	0.00
23/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	580	1	580	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
23/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	674	1	674	1	0.00
23/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	487	1	487	1	0.00
23/07/2015	2038 On 06-August-15			Bond Future	125.99	125.9688	125.9903	125.9688	4,218.00
23/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	2010	2	2010	2	0.00
23/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	2020	2	2020	2	0.00
23/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	2000	2	2000	2	0.00
23/07/2015	2038 On 05-November-15			Bond Future	127.95	127.9285	127.9486	127.9285	0.00
23/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	6051	6	6051	6	0.00
23/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	6061	6	6061	6	0.00
23/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	6041	6	6041	6	0.00
23/07/2015	2044 On 06-August-15			Bond Future	8.74	99.5451	8.7448	99.5451	13,321.00
23/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	158	0	158	0	0.00
23/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	54	0	54	0	0.00
23/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	50	1	50	1	0.00
23/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	1	0	1	0.00
23/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	1	0	1	0.00
23/07/2015	2044 On 05-November-15			Bond Future	8.80	101.0938	8.7991	101.0938	0.00
23/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	5952	7	5952	7	0.00
23/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	5838	7	5838	7	0.00
23/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	6066	7	6066	7	0.00
23/07/2015	2044 On 04-February-16			Bond Future	8.85	98.4158	8.8457	98.4158	0.00
23/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	1655	1	1655	1	0.00
23/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	1456	1	1456	1	0.00
23/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	1556	1	1556	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
23/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
23/07/2015	2046 On 06-August-15			Bond Future	124.58	124.5588	124.5805	124.5588	5,722.00
23/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	4410	4	4410	4	0.00
23/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	4420	4	4420	4	0.00
23/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	4430	4	4430	4	0.00
23/07/2015	2046 On 05-November-15			Bond Future	125.11	125.0909	125.1113	125.0909	0.00
23/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	7889	8	7889	8	0.00
23/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	7879	8	7879	8	0.00
23/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	7899	8	7899	8	0.00
23/07/2015	2050 On 06-August-15			Bond Future	134.03	134.0023	134.0253	134.0023	3,821.00
23/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	2965	3	2965	3	0.00
23/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	2985	3	2985	3	0.00
23/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	2975	3	2975	3	0.00
23/07/2015	2050 On 05-November-15			Bond Future	136.11	136.0869	136.1087	136.0869	0.00
23/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	8901	9	8901	9	0.00
23/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	8891	9	8891	9	0.00
23/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	8881	9	8881	9	0.00
23/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	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
23/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	AL37 On 06-August-15			Index Future	460.64	460.4670	460.6420	460.4670	26.00
23/07/2015	AL37 On 05-November-15			Index Future	467.88	467.7080	467.8800	467.7080	0.00
23/07/2015	AL7T On 06-August-15			Index Future	546.17	545.1090	546.1710	545.1090	1.00
23/07/2015	AL7T On 05-November-15			Index Future	554.75	553.6810	554.7530	553.6810	0.00
23/07/2015	ALBI On 06-August-15			Index Future	499.22	497.4120	499.2150	497.4120	508.00
23/07/2015	ALBI On 05-November-15			Index Future	507.06	505.2330	507.0590	505.2330	103.00
23/07/2015	ALBI On 04-February-16			Index Future	515.60	513.7500	515.5950	513.7500	0.00
23/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	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
23/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2015	EL28 On 06-August-15			Bond Future	126.06	126.0425	126.0648	126.0425	0.00
23/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1055	1	1055	1	0.00
23/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1065	1	1065	1	0.00
23/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1075	1	1075	1	0.00
23/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
23/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
23/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
23/07/2015	EL28 On 05-November-15			Bond Future	126.48	126.4557	126.4766	126.4557	0.00
23/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	523	1	523	1	0.00
23/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	533	1	533	1	0.00
23/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	513	1	513	1	0.00
23/07/2015	ES33 On 06-August-15			Bond Future	9.60	84.6532	9.6006	84.6532	6,396.00
23/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	69	0	69	0	0.00
23/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
23/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
23/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	78	1	78	1	0.00
23/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
23/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	4	1	4	1	0.00
23/07/2015	ES33 On 05-November-15			Bond Future	9.69	82.1841	9.6896	82.1841	0.00
23/07/2015	ES33 On 05-November-15	8.99	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
23/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5221	6	5221	6	0.00
23/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5141	6	5141	6	0.00
23/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5300	6	5300	6	0.00
23/07/2015	ES33 On 04-February-16			Bond Future	9.77	83.5703	9.7716	83.5703	0.00
23/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1533	1	1533	1	0.00
23/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1671	1	1671	1	0.00
23/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1602	1	1602	1	0.00
23/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
23/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
23/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
23/07/2015	GOVI On 06-August-15			GOVI	495.19	493.7460	495.1890	493.7460	471.00
23/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
23/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
23/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
23/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	48110	6	48110	6	0.00
23/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	48210	6	48210	6	0.00
23/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	48010	6	48010	6	0.00
23/07/2015	GOVI On 05-November-15			GOVI	502.97	501.5100	502.9690	501.5100	28.00
23/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
23/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
23/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
23/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	270310	28	270310	28	0.00
23/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	270210	28	270210	28	0.00
23/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	270410	29	270410	29	0.00
23/07/2015	GOVI On 04-February-16			GOVI	511.44	509.9630	511.4360	509.9630	0.00
23/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
23/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
23/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
23/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	5540	2	5540	2	0.00
23/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	5740	2	5740	2	0.00
23/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	5640	2	5640	2	0.00
23/07/2015	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
23/07/2015	IGOV On 06-August-15			Index Future	230.00	230.2910	230.0020	230.2910	1,068.00
23/07/2015	IGOV On 05-November-15			Index Future	233.62	233.9130	233.6160	233.9130	17.00
23/07/2015	IGOV On 04-February-16			Index Future	237.55	237.8560	237.5490	237.8560	0.00
23/07/2015	ILBI On 06-August-15			Index Future	623.95	624.7510	623.9530	624.7510	159.00
23/07/2015	ILBI On 05-November-15			Index Future	634.05	634.8670	634.0530	634.8670	0.00
23/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
23/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	0.00
23/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.28	93.7200	6.2800	93.7200	0.00
23/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
23/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	0.00
23/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
23/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.68	93.3200	6.6800	93.3200	2,000.00
23/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
23/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
23/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
23/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
23/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
23/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
23/07/2015	R023 On 06-August-15			Bond Future	7.96	102.1319	7.9629	102.1319	20,928.00
23/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1631	2	1631	2	0.00
23/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5915	6	5915	6	0.00
23/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1678	2	1678	2	0.00
23/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1725	2	1725	2	0.00
23/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	107	0	107	0	0.00
23/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	93	0	93	0	0.00
23/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	100	0	100	0	0.00
23/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
23/07/2015	R023 On 05-November-15			Bond Future	8.04	99.7985	8.0361	99.7985	0.00
23/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1454	1	1454	1	0.00
23/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1506	1	1506	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
23/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1480	1	1480	1	0.00
23/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1675	2	1675	2	0.00
23/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1647	2	1647	2	0.00
23/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1703	2	1703	2	0.00
23/07/2015	R023 On 04-February-16			Bond Future	8.10	101.4814	8.0964	101.4814	0.00
23/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1887	2	1887	2	0.00
23/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1837	2	1837	2	0.00
23/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1862	2	1862	2	0.00
23/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2396	2	2396	2	0.00
23/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2368	2	2368	2	0.00
23/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2341	2	2341	2	0.00
23/07/2015	R186 On 06-August-15			Bond Future	8.09	118.8947	8.0912	118.8947	34,881.00
23/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	3357	3	3357	3	0.00
23/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	39	0	39	0	75.00
23/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	96	0	96	0	0.00
23/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	2298	2	2298	2	20.00
23/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	516	0	516	0	0.00
23/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	210	0	210	0	20.00
23/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	546	0	546	0	0.00
23/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	577	1	577	1	0.00
23/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4713	4	4713	4	0.00
23/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	6390	6	6390	6	0.00
23/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	3065	3	3065	3	0.00
23/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	3728	3	3728	3	0.00
23/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2993	3	2993	3	0.00
23/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	712	1	712	1	75.00
23/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	3737	4	3737	4	0.00
23/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	67	0	67	0	5,229.00
23/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	2942	3	2942	3	0.00
23/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	98	0	98	0	4,229.00
23/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1350	2	1350	2	0.00
23/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1051	1	1051	1	0.00
23/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2212	2	2212	2	0.00
23/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1246	1	1246	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
23/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	200	0	200	0	0.00
23/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	14	0	14	0	20.00
23/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	91	0	91	0	75.00
23/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1297	1	1297	1	0.00
23/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	1	0	1	0	5,350.00
23/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	44	0	44	0	7,229.00
23/07/2015	R186 On 05-November-15			Bond Future	8.15	120.7444	8.1526	120.7444	520.00
23/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3776	4	3776	4	0.00
23/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2776	3	2776	3	0.00
23/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2688	3	2688	3	0.00
23/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2864	3	2864	3	0.00
23/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2820	3	2820	3	0.00
23/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	1091	1	1091	1	1,200.00
23/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6990	7	6990	7	0.00
23/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	6049	6	6049	6	0.00
23/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	3280	3	3280	3	843.00
23/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1385	1	1385	1	674.00
23/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	1042	1	1042	1	169.00
23/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1419	2	1419	2	6,248.00
23/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	3768	4	3768	4	0.00
23/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	4505	5	4505	5	0.00
23/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2148	2	2148	2	1,090.00
23/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2076	2	2076	2	0.00
23/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	1709	2	1709	2	9,370.00
23/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2005	2	2005	2	0.00
23/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4387	5	4387	5	0.00
23/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	624	1	624	1	843.00
23/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2041	2	2041	2	8,690.00
23/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	444	0	444	0	2,600.00
23/07/2015	R186 On 04-February-16			Bond Future	8.20	117.4826	8.2008	117.4826	5,512.00
23/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	1062	1	1062	1	0.00
23/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	1042	1	1042	1	0.00
23/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	1022	1	1022	1	0.00
23/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	6741	7	6741	7	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
23/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	6677	7	6677	7	0.00
23/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	6805	7	6805	7	0.00
23/07/2015	R186 On 05-May-16			Bond Future	8.24	119.5434	8.2413	119.5434	0.00
23/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	4268	4	4268	4	0.00
23/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	4309	4	4309	4	0.00
23/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	4227	4	4227	4	0.00
23/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1699	2	1699	2	0.00
23/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3545	4	3545	4	0.00
23/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3475	4	3475	4	0.00
23/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7122	7	7122	7	0.00
23/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3510	4	3510	4	0.00
23/07/2015	R197 On 06-August-15			Bond Future	292.71	292.6632	292.7103	292.6632	929.00
23/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	4700	5	4700	5	0.00
23/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	4710	5	4710	5	0.00
23/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	4720	5	4720	5	0.00
23/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R197 On 05-November-15			Bond Future	297.26	297.2164	297.2604	297.2164	0.00
23/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	2270	2	2270	2	0.00
23/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	2250	2	2250	2	0.00
23/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	2260	2	2260	2	0.00
23/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R202 On 06-August-15			Bond Future	235.76	237.0524	235.7557	237.0524	52,774.00
23/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4234	3	4234	3	0.00
23/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4244	3	4244	3	0.00
23/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4254	3	4254	3	0.00
23/07/2015	R202 On 05-November-15			Bond Future	239.42	240.7403	239.4206	240.7403	0.00
23/07/2015	R202 On 05-November-15	245.99	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
23/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6569	5	6569	5	0.00
23/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6589	5	6589	5	0.00
23/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6579	5	6579	5	0.00
23/07/2015	R203 On 06-August-15			Bond Future	7.08	105.5998	7.0843	105.5998	17,933.00
23/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	17	0	17	0	0.00
23/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1455	1	1455	1	0.00
23/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	21	0	21	0	0.00
23/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	19	0	19	0	0.00
23/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	671	1	671	1	0.00
23/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	689	1	689	1	0.00
23/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
23/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	653	1	653	1	0.00
23/07/2015	R203 On 05-November-15			Bond Future	7.19	103.0779	7.1884	103.0779	2,299.00
23/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	11	0	11	0	0.00
23/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	12	0	12	0	0.00
23/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	12	0	12	0	0.00
23/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2086	2	2086	2	0.00
23/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2069	2	2069	2	0.00
23/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2103	2	2103	2	0.00
23/07/2015	R203 On 04-February-16			Bond Future	7.26	104.8164	7.2550	104.8164	0.00
23/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	457	0	457	0	0.00
23/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	473	0	473	0	0.00
23/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	465	0	465	0	0.00
23/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	480	0	480	0	0.00
23/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	465	0	465	0	0.00
23/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	473	0	473	0	0.00
23/07/2015	R204 On 06-August-15			Bond Future	7.41	102.8822	7.4074	102.8822	15,357.00
23/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2914	3	2914	3	0.00
23/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	1008	1	1008	1	0.00
23/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	1062	1	1062	1	0.00
23/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	1035	1	1035	1	0.00
23/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	27	0	27	0	0.00
23/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	30	0	30	0	0.00
23/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	25	0	25	0	0.00
23/07/2015	R204 On 05-November-15			Bond Future	7.50	104.4828	7.5006	104.4828	28.00
23/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	19	0	19	0	0.00
23/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	20	0	20	0	0.00
23/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	19	0	19	0	0.00
23/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3510	3	3510	3	0.00
23/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3538	4	3538	4	0.00
23/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3566	4	3566	4	0.00
23/07/2015	R204 On 04-February-16			Bond Future	7.57	102.2081	7.5660	102.2081	0.00
23/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	813	1	813	1	0.00
23/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	800	1	800	1	0.00
23/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	788	1	788	1	0.00
23/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	969	1	969	1	0.00
23/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	956	1	956	1	0.00
23/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	982	1	982	1	0.00
23/07/2015	R207 On 06-August-15			Bond Future	7.62	99.1331	7.6153	99.1331	46,035.00
23/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	641	1	641	1	0.00
23/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	693	1	693	1	0.00
23/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	667	1	667	1	0.00
23/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	148	0	148	0	70.00
23/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	185	0	185	0	0.00
23/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	720	1	720	1	0.00
23/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	164	0	164	0	0.00
23/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	174	0	174	0	0.00
23/07/2015	R207 On 05-November-15			Bond Future	7.70	100.6754	7.6977	100.6754	1,404.00
23/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	1046	1	1046	1	0.00
23/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	1084	1	1084	1	0.00
23/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	1065	1	1065	1	0.00
23/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	654	1	654	1	19.00
23/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	560	1	560	1	53.00
23/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	899	1	899	1	0.00
23/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	883	1	883	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
23/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1346	1	1346	1	0.00
23/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	867	1	867	1	0.00
23/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1499	2	1499	2	0.00
23/07/2015	R207 On 04-February-16			Bond Future	7.76	98.7311	7.7603	98.7311	0.00
23/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	532	1	532	1	43.00
23/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	788	1	788	1	0.00
23/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	815	1	815	1	0.00
23/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	801	1	801	1	19.00
23/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1665	2	1665	2	0.00
23/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1645	2	1645	2	0.00
23/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1685	2	1685	2	0.00
23/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2166	2	2166	2	0.00
23/07/2015	R207 On 05-May-16			Bond Future	7.81	100.4630	7.8138	100.4630	0.00
23/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1557	2	1557	2	0.00
23/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1524	1	1524	1	0.00
23/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1100	1	1100	1	43.00
23/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1540	2	1540	2	0.00
23/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1428	1	1428	1	0.00
23/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1413	1	1413	1	0.00
23/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	1894	2	1894	2	0.00
23/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1442	1	1442	1	0.00
23/07/2015	R208 On 06-August-15			Bond Future	7.75	97.8737	7.7543	97.8737	37,517.00
23/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	1169	1	1169	1	0.00
23/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	1133	1	1133	1	0.00
23/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	1205	1	1205	1	0.00
23/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4648	5	4648	5	0.00
23/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	102	0	102	0	0.00
23/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	95	0	95	0	0.00
23/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	109	0	109	0	0.00
23/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
23/07/2015	R208 On 05-November-15			Bond Future	7.83	95.9976	7.8307	95.9976	0.00
23/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	3007	3	3007	3	0.00
23/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	1032	1	1032	1	0.00
23/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	1052	1	1052	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
23/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	1013	1	1013	1	0.00
23/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	323	0	323	0	2,200.00
23/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1372	1	1372	1	0.00
23/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1350	1	1350	1	0.00
23/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1395	1	1395	1	0.00
23/07/2015	R208 On 04-February-16			Bond Future	7.89	97.6168	7.8886	97.6168	0.00
23/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1290	1	1290	1	0.00
23/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1272	1	1272	1	0.00
23/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1309	1	1309	1	0.00
23/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	1874	2	1874	2	0.00
23/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	1852	2	1852	2	0.00
23/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1830	2	1830	2	0.00
23/07/2015	R209 On 06-August-15			Bond Future	8.64	78.8482	8.6450	78.8482	28,380.00
23/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8978	8	8978	8	0.00
23/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2839	2	2839	2	0.00
23/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	1169	1	1169	1	640.00
23/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2905	2	2905	2	0.00
23/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3931	3	3931	3	0.00
23/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2773	2	2773	2	0.00
23/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	123	0	123	0	0.00
23/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
23/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	38	0	38	0	0.00
23/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	115	0	115	0	0.00
23/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	660	1	660	1	0.00
23/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	132	0	132	0	0.00
23/07/2015	R209 On 05-November-15			Bond Future	8.70	76.9279	8.6998	76.9279	32.00
23/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	5030	5	5030	5	0.00
23/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	567	0	567	0	0.00
23/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	4558	4	4558	4	0.00
23/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	597	1	597	1	0.00
23/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	582	0	582	0	0.00
23/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	6325	7	6325	7	0.00
23/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	928	1	928	1	900.00
23/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	6398	7	6398	7	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
23/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1103	1	1103	1	640.00
23/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6254	7	6254	7	0.00
23/07/2015	R209 On 04-February-16			Bond Future	8.75	78.2256	8.7455	78.2256	0.00
23/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	3384	3	3384	3	0.00
23/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3422	3	3422	3	0.00
23/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3461	3	3461	3	0.00
23/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3387	4	3387	4	0.00
23/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3349	4	3349	4	0.00
23/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3426	4	3426	4	0.00
23/07/2015	R210 On 06-August-15			Bond Future	180.68	180.6507	180.6803	180.6507	1,160.00
23/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	1690	2	1690	2	0.00
23/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	1670	2	1670	2	0.00
23/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	1680	2	1680	2	0.00
23/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R210 On 05-November-15			Bond Future	181.36	181.3301	181.3577	181.3301	0.00
23/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	642	1	642	1	0.00
23/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	652	1	652	1	0.00
23/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	632	1	632	1	0.00
23/07/2015	R211 On 06-August-15			Bond Future	134.33	134.4629	134.3320	134.4629	1,120.00
23/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	668	1	668	1	0.00
23/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	678	1	678	1	0.00
23/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	658	1	658	1	0.00
23/07/2015	R211 On 05-November-15			Bond Future	136.42	136.5548	136.4201	136.5548	0.00
23/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1430	2	1430	2	0.00
23/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1420	2	1420	2	0.00
23/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1410	2	1410	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
23/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R212 On 06-August-15			Bond Future	140.86	140.8398	140.8623	140.8398	1,045.00
23/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	128	0	128	0	0.00
23/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	138	0	138	0	0.00
23/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	148	0	148	0	0.00
23/07/2015	R212 On 05-November-15			Bond Future	143.05	143.0310	143.0520	143.0310	0.00
23/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	2948	3	2948	3	0.00
23/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	2958	3	2958	3	0.00
23/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	2938	3	2938	3	0.00
23/07/2015	R213 On 06-August-15			Bond Future	8.53	89.6507	8.5258	89.6507	17,330.00
23/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	728	1	728	1	0.00
23/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	763	1	763	1	0.00
23/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	800	1	800	1	0.00
23/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	963	1	963	1	0.00
23/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	922	1	922	1	0.00
23/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1005	1	1005	1	0.00
23/07/2015	R213 On 05-November-15			Bond Future	8.59	87.5027	8.5869	87.5027	0.00
23/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	377	0	377	0	0.00
23/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	399	0	399	0	0.00
23/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	387	0	387	0	0.00
23/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7185	8	7185	8	0.00
23/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7037	7	7037	7	0.00
23/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7111	8	7111	8	0.00
23/07/2015	R213 On 04-February-16			Bond Future	8.64	88.9782	8.6396	88.9782	0.00
23/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3734	3	3734	3	0.00
23/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3774	4	3774	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
23/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3693	3	3693	3	0.00
23/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	2909	3	2909	3	0.00
23/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	2875	3	2875	3	0.00
23/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	2943	3	2943	3	0.00
23/07/2015	R214 On 06-August-15			Bond Future	8.67	80.0726	8.6745	80.0726	21,886.00
23/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	1240	1	1240	1	0.00
23/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	1289	1	1289	1	0.00
23/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1339	1	1339	1	0.00
23/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	696	1	696	1	0.00
23/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	662	1	662	1	0.00
23/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	630	1	630	1	0.00
23/07/2015	R214 On 05-November-15			Bond Future	8.73	78.0286	8.7283	78.0286	487.00
23/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	593	0	593	0	0.00
23/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	577	0	577	0	0.00
23/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	563	0	563	0	0.00
23/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7075	8	7075	8	0.00
23/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	6995	8	6995	8	0.00
23/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	6917	7	6917	7	0.00
23/07/2015	R214 On 04-February-16			Bond Future	8.77	79.3444	8.7749	79.3444	4,320.00
23/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1217	1	1217	1	0.00
23/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1239	1	1239	1	0.00
23/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1197	1	1197	1	0.00
23/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	7933	8	7933	8	0.00
23/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8005	9	8005	9	0.00
23/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8079	9	8079	9	0.00
23/07/2015	R248 On 06-August-15			Bond Future	8.74	103.1601	8.7448	103.1601	44,993.00
23/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	163	0	163	0	0.00
23/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	56	0	56	0	0.00
23/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	1	0	1	0.00
23/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	51	1	51	1	0.00
23/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	1	0	1	0.00
23/07/2015	R248 On 05-November-15			Bond Future	8.80	100.3366	8.8002	100.3366	0.00
23/07/2015	R248 On 05-November-15	7.99	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
23/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	9292	10	9292	10	0.00
23/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	9169	10	9169	10	0.00
23/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	9045	10	9045	10	0.00
23/07/2015	R248 On 04-February-16			Bond Future	8.85	102.0287	8.8486	102.0287	0.00
23/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	1466	1	1466	1	0.00
23/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	1670	1	1670	1	0.00
23/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	1568	1	1568	1	0.00
23/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
23/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00