



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 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
24/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	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
24/07/2015	2025 On 06-August-15			Bond Future	122.40	122.1570	122.4003	122.1570	38.00
24/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1410	1	1410	1	0.00
24/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1400	1	1400	1	0.00
24/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1390	1	1390	1	0.00
24/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2025 On 05-November-15			Bond Future	124.39	124.0560	124.3867	124.0560	0.00
24/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	1377	1	1377	1	0.00
24/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	1397	1	1397	1	0.00
24/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	1387	1	1387	1	0.00
24/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 06-August-15			Bond Future	8.55	96.0884	8.5496	96.0884	7,281.00
24/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	6666	6	6666	6	0.00
24/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6579	6	6579	6	0.00
24/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	6753	6	6753	6	0.00
24/07/2015	2030 On 05-November-15			Bond Future	8.60	97.5821	8.6049	97.5821	0.00
24/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	827	1	827	1	0.00
24/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	747	0	747	0	0.00
24/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	906	1	906	1	0.00
24/07/2015	2032 On 06-August-15			Bond Future	8.63	100.0114	8.6348	100.0114	1,579.00
24/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1159	1	1159	1	0.00
24/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1246	1	1246	1	0.00

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24/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1073	1	1073	1	0.00
24/07/2015	2032 On 05-November-15			Bond Future	8.69	97.4119	8.6910	97.4119	0.00
24/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6078	6	6078	6	0.00
24/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6170	6	6170	6	0.00
24/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	5986	6	5986	6	0.00
24/07/2015	2032 On 04-February-16			Bond Future	8.74	99.0529	8.7398	99.0529	0.00
24/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	415	0	415	0	0.00
24/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	331	0	331	0	0.00
24/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	248	0	248	0	0.00
24/07/2015	2037 On 06-August-15			Bond Future	8.76	98.2909	8.7590	98.2909	42,638.00
24/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	9	1	9	1	0.00
24/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	85	0	85	0	0.00
24/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	180	0	180	0	0.00
24/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 05-November-15			Bond Future	8.81	99.8188	8.8118	99.8188	0.00
24/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8040	8	8040	8	0.00
24/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8145	8	8145	8	0.00
24/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	7935	7	7935	7	0.00
24/07/2015	2037 On 04-February-16			Bond Future	8.86	97.2424	8.8588	97.2424	0.00
24/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1010	1	1010	1	0.00

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24/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1103	1	1103	1	0.00
24/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	916	0	916	0	0.00
24/07/2015	2038 On 06-August-15			Bond Future	126.02	125.9903	126.0239	125.9903	4,218.00
24/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	1976	2	1976	2	0.00
24/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	1986	2	1986	2	0.00
24/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	1966	2	1966	2	0.00
24/07/2015	2038 On 05-November-15			Bond Future	128.07	127.9486	128.0688	127.9486	0.00
24/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	5931	6	5931	6	0.00
24/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	5941	6	5941	6	0.00
24/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	5921	6	5921	6	0.00
24/07/2015	2044 On 06-August-15			Bond Future	8.80	100.3338	8.7986	100.3338	13,321.00
24/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	609	0	609	0	0.00
24/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	400	0	400	0	0.00
24/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	504	0	504	0	0.00
24/07/2015	2044 On 05-November-15			Bond Future	8.85	101.8935	8.8484	101.8935	0.00
24/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	6459	6	6459	6	0.00
24/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	6345	6	6345	6	0.00
24/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	6573	6	6573	6	0.00
24/07/2015	2044 On 04-February-16			Bond Future	8.89	99.2266	8.8928	99.2266	0.00
24/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	1175	2	1175	2	0.00
24/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	976	1	976	1	0.00
24/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	1076	2	1076	2	0.00

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24/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 06-August-15			Bond Future	124.61	124.5805	124.6140	124.5805	5,722.00
24/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	4376	4	4376	4	0.00
24/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	4386	4	4386	4	0.00
24/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	4396	4	4396	4	0.00
24/07/2015	2046 On 05-November-15			Bond Future	125.23	125.1113	125.2300	125.1113	0.00
24/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	7770	8	7770	8	0.00
24/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	7760	8	7760	8	0.00
24/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	7780	8	7780	8	0.00
24/07/2015	2050 On 06-August-15			Bond Future	134.06	134.0253	134.0613	134.0253	3,821.00
24/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	2929	3	2929	3	0.00
24/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	2949	3	2949	3	0.00
24/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	2939	3	2939	3	0.00
24/07/2015	2050 On 05-November-15			Bond Future	136.24	136.1087	136.2368	136.1087	0.00
24/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	8773	9	8773	9	0.00
24/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	8763	9	8763	9	0.00
24/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	8753	9	8753	9	0.00
24/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	AL37 On 06-August-15			Index Future	459.47	460.6420	459.4670	460.6420	26.00
24/07/2015	AL37 On 05-November-15			Index Future	466.97	467.8800	466.9650	467.8800	0.00
24/07/2015	AL7T On 06-August-15			Index Future	543.71	546.1710	543.7110	546.1710	1.00
24/07/2015	AL7T On 05-November-15			Index Future	552.58	554.7530	552.5840	554.7530	0.00
24/07/2015	ALBI On 06-August-15			Index Future	497.28	499.2150	497.2830	499.2150	508.00
24/07/2015	ALBI On 05-November-15			Index Future	505.40	507.0590	505.3980	507.0590	103.00
24/07/2015	ALBI On 04-February-16			Index Future	514.08	515.5950	514.0840	515.5950	0.00
24/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2015	EL28 On 06-August-15			Bond Future	126.10	126.0648	126.0993	126.0648	0.00
24/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1089	1	1089	1	0.00
24/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1099	1	1099	1	0.00
24/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1109	1	1109	1	0.00
24/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	EL28 On 05-November-15			Bond Future	126.60	126.4766	126.5976	126.4766	0.00
24/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	402	1	402	1	0.00
24/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	412	1	412	1	0.00
24/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	392	1	392	1	0.00
24/07/2015	ES33 On 06-August-15			Bond Future	9.65	85.1750	9.6488	85.1750	6,396.00
24/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	430	0	430	0	0.00
24/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	284	0	284	0	0.00
24/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	357	0	357	0	0.00
24/07/2015	ES33 On 05-November-15			Bond Future	9.73	82.7129	9.7325	82.7129	0.00
24/07/2015	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
24/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5529	5	5529	5	0.00
24/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5450	5	5450	5	0.00
24/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5609	5	5609	5	0.00
24/07/2015	ES33 On 04-February-16			Bond Future	9.81	84.1061	9.8117	84.1061	0.00
24/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1247	2	1247	2	0.00
24/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1386	2	1386	2	0.00
24/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1317	2	1317	2	0.00
24/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	GOVI On 06-August-15			GOVI	493.34	495.1890	493.3370	495.1890	471.00
24/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	66630	5	66630	5	0.00
24/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	66730	5	66730	5	0.00
24/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	66530	5	66530	5	0.00
24/07/2015	GOVI On 05-November-15			GOVI	501.39	502.9690	501.3880	502.9690	28.00
24/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	286120	27	286120	27	0.00
24/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	286020	27	286020	27	0.00
24/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	286220	27	286220	27	0.00
24/07/2015	GOVI On 04-February-16			GOVI	510.01	511.4360	510.0050	511.4360	0.00
24/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
24/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	19850	1	19850	1	0.00
24/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	20050	1	20050	1	0.00
24/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	19950	1	19950	1	0.00
24/07/2015	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
24/07/2015	IGOV On 06-August-15			Index Future	230.09	230.0020	230.0920	230.0020	1,038.00
24/07/2015	IGOV On 05-November-15			Index Future	233.87	233.6160	233.8660	233.6160	17.00
24/07/2015	IGOV On 04-February-16			Index Future	237.90	237.5490	237.9040	237.5490	0.00
24/07/2015	ILBI On 06-August-15			Index Future	624.16	623.9530	624.1620	623.9530	159.00
24/07/2015	ILBI On 05-November-15			Index Future	634.49	634.0530	634.4930	634.0530	0.00
24/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
24/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.33	93.7600	6.3300	93.7600	0.00
24/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.7200	6.3600	93.7200	0.00
24/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.48	93.6000	6.4800	93.6000	0.00
24/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.51	93.5600	6.5100	93.5600	0.00
24/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.4400	6.6300	93.4400	0.00
24/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.76	93.3200	6.7600	93.3200	2,000.00
24/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.87	93.2300	6.8700	93.2300	0.00
24/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.07	93.0300	7.0700	93.0300	0.00
24/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.8500	7.2500	92.8500	0.00
24/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.7100	7.3700	92.7100	0.00
24/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.48	92.5900	7.4800	92.5900	0.00
24/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.60	92.4500	7.6000	92.4500	0.00
24/07/2015	R023 On 06-August-15			Bond Future	8.04	102.2765	8.0360	102.2765	20,928.00
24/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1283	2	1283	2	0.00
24/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5510	6	5510	6	0.00
24/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1327	2	1327	2	0.00
24/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1371	2	1371	2	0.00
24/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	164	0	164	0	0.00
24/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	143	0	143	0	0.00
24/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	153	0	153	0	0.00
24/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
24/07/2015	R023 On 05-November-15			Bond Future	8.10	99.9441	8.1015	99.9441	0.00
24/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1283	1	1283	1	0.00
24/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1331	2	1331	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
24/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1307	1	1307	1	0.00
24/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1854	2	1854	2	0.00
24/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1824	2	1824	2	0.00
24/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1883	2	1883	2	0.00
24/07/2015	R023 On 04-February-16			Bond Future	8.16	101.6272	8.1582	101.6272	0.00
24/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1732	2	1732	2	0.00
24/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1685	2	1685	2	0.00
24/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1708	2	1708	2	0.00
24/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2566	2	2566	2	0.00
24/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2537	2	2537	2	0.00
24/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2508	2	2508	2	0.00
24/07/2015	R186 On 06-August-15			Bond Future	8.16	119.1482	8.1596	119.1482	34,881.00
24/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2831	3	2831	3	0.00
24/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	16	0	16	0	75.00
24/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	45	0	45	0	0.00
24/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1827	2	1827	2	20.00
24/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	318	1	318	1	0.00
24/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	111	0	111	0	20.00
24/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	339	1	339	1	0.00
24/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	362	1	362	1	0.00
24/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4161	5	4161	5	0.00
24/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5831	6	5831	6	0.00
24/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2550	3	2550	3	0.00
24/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	3192	4	3192	4	0.00
24/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2481	3	2481	3	0.00
24/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	464	1	464	1	75.00
24/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4273	4	4273	4	0.00
24/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	100	0	100	0	5,229.00
24/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3450	3	3450	3	0.00
24/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	146	0	146	0	4,229.00
24/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1712	1	1712	1	0.00
24/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1362	1	1362	1	0.00
24/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2673	2	2673	2	0.00
24/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1591	1	1591	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
24/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	289	0	289	0	0.00
24/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	21	0	21	0	20.00
24/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	135	0	135	0	75.00
24/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1651	1	1651	1	0.00
24/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	2	0	2	0	5,350.00
24/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	67	0	67	0	7,229.00
24/07/2015	R186 On 05-November-15			Bond Future	8.21	121.0004	8.2146	121.0004	4,220.00
24/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2496	3	2496	3	0.00
24/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3444	4	3444	4	0.00
24/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2414	3	2414	3	0.00
24/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2579	3	2579	3	0.00
24/07/2015	R186 On 05-November-15	8.50	Call	Bond Future	3692	0	3692	0	0.00
24/07/2015	R186 On 05-November-15	8.55	Call	Bond Future	3950	0	3950	0	0.00
24/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2537	3	2537	3	0.00
24/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	940	1	940	1	1,200.00
24/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5638	6	5638	6	0.00
24/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6558	7	6558	7	0.00
24/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2973	3	2973	3	843.00
24/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1207	1	1207	1	674.00
24/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	896	1	896	1	169.00
24/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1584	1	1584	1	6,248.00
24/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4087	4	4087	4	0.00
24/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	4856	5	4856	5	0.00
24/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2371	2	2371	2	1,090.00
24/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2293	2	2293	2	0.00
24/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	1898	2	1898	2	9,370.00
24/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2217	2	2217	2	0.00
24/07/2015	R186 On 05-November-15	8.50	Put	Bond Future	1443	0	1443	0	4,666.00
24/07/2015	R186 On 05-November-15	8.55	Put	Bond Future	1312	0	1312	0	4,667.00
24/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	711	1	711	1	843.00
24/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4733	4	4733	4	0.00
24/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2255	2	2255	2	8,690.00
24/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	509	0	509	0	2,600.00
24/07/2015	R186 On 04-February-16			Bond Future	8.26	117.7402	8.2600	117.7402	5,512.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	947	1	947	1	0.00
24/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	928	1	928	1	0.00
24/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	910	1	910	1	0.00
24/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7092	7	7092	7	0.00
24/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7026	7	7026	7	0.00
24/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7158	7	7158	7	0.00
24/07/2015	R186 On 05-May-16			Bond Future	8.29	119.8039	8.2937	119.8039	0.00
24/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	4044	4	4044	4	0.00
24/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	4084	4	4084	4	0.00
24/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	4004	4	4004	4	0.00
24/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1576	2	1576	2	0.00
24/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3725	4	3725	4	0.00
24/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3652	3	3652	3	0.00
24/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7402	7	7402	7	0.00
24/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3689	4	3689	4	0.00
24/07/2015	R197 On 06-August-15			Bond Future	292.79	292.7103	292.7857	292.7103	929.00
24/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	4776	5	4776	5	0.00
24/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	4786	5	4786	5	0.00
24/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	4796	5	4796	5	0.00
24/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R197 On 05-November-15			Bond Future	297.54	297.2604	297.5371	297.2604	0.00
24/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	2547	2	2547	2	0.00
24/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	2527	2	2527	2	0.00
24/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	2537	2	2537	2	0.00
24/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 06-August-15			Bond Future	235.82	235.7557	235.8185	235.7557	52,774.00
24/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4172	4	4172	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
24/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4182	4	4182	4	0.00
24/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4192	4	4192	4	0.00
24/07/2015	R202 On 05-November-15			Bond Future	239.65	239.4206	239.6453	239.4206	0.00
24/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6345	7	6345	7	0.00
24/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6365	7	6365	7	0.00
24/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6355	7	6355	7	0.00
24/07/2015	R203 On 06-August-15			Bond Future	7.15	105.5824	7.1549	105.5824	17,933.00
24/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	7	0	7	0	0.00
24/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1318	1	1318	1	0.00
24/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	9	0	9	0	0.00
24/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	8	0	8	0	0.00
24/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	797	1	797	1	0.00
24/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	816	1	816	1	0.00
24/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	1	0	1	0	5,000.00
24/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	778	1	778	1	0.00
24/07/2015	R203 On 05-November-15			Bond Future	7.23	103.0590	7.2334	103.0590	2,299.00
24/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	9	0	9	0	0.00
24/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	9	0	9	0	0.00
24/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	10	0	10	0	0.00
24/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2161	2	2161	2	0.00
24/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2144	2	2144	2	0.00
24/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2179	2	2179	2	0.00
24/07/2015	R203 On 04-February-16			Bond Future	7.28	104.7948	7.2835	104.7948	0.00
24/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	435	0	435	0	0.00
24/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	450	0	450	0	0.00
24/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	443	0	443	0	0.00
24/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	500	0	500	0	0.00
24/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	486	0	486	0	0.00
24/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	493	0	493	0	0.00
24/07/2015	R204 On 06-August-15			Bond Future	7.48	102.8556	7.4792	102.8556	15,357.00
24/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2701	3	2701	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	814	1	814	1	0.00
24/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	865	1	865	1	0.00
24/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	840	1	840	1	0.00
24/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
24/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	44	0	44	0	0.00
24/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	48	0	48	0	0.00
24/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	41	0	41	0	0.00
24/07/2015	R204 On 05-November-15			Bond Future	7.56	104.4545	7.5565	104.4545	28.00
24/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	15	0	15	0	0.00
24/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	16	0	16	0	0.00
24/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	14	0	14	0	0.00
24/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3660	4	3660	4	0.00
24/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3688	4	3688	4	0.00
24/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3716	4	3716	4	0.00
24/07/2015	R204 On 04-February-16			Bond Future	7.61	102.1770	7.6134	102.1770	0.00
24/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	754	1	754	1	0.00
24/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	742	1	742	1	0.00
24/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	730	1	730	1	0.00
24/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1031	1	1031	1	0.00
24/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1018	1	1018	1	0.00
24/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1045	1	1045	1	0.00
24/07/2015	R207 On 06-August-15			Bond Future	7.68	99.1925	7.6827	99.1925	46,035.00
24/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	470	1	470	1	0.00
24/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	515	1	515	1	0.00
24/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	492	1	492	1	0.00
24/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	84	0	84	0	70.00
24/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	261	0	261	0	0.00
24/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	902	1	902	1	0.00
24/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	232	0	232	0	0.00
24/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	246	0	246	0	0.00
24/07/2015	R207 On 05-November-15			Bond Future	7.75	100.7344	7.7527	100.7344	1,404.00
24/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	943	1	943	1	0.00
24/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	979	1	979	1	0.00
24/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	961	1	961	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
24/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	577	1	577	1	19.00
24/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	492	1	492	1	53.00
24/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	987	1	987	1	0.00
24/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	970	1	970	1	0.00
24/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1461	1	1461	1	0.00
24/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	953	1	953	1	0.00
24/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1621	1	1621	1	0.00
24/07/2015	R207 On 04-February-16			Bond Future	7.81	98.7889	7.8086	98.7889	0.00
24/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	484	1	484	1	43.00
24/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	725	1	725	1	0.00
24/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	751	1	751	1	0.00
24/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	738	1	738	1	19.00
24/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1761	2	1761	2	0.00
24/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1740	2	1740	2	0.00
24/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1782	2	1782	2	0.00
24/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2277	2	2277	2	0.00
24/07/2015	R207 On 05-May-16			Bond Future	7.85	100.5203	7.8472	100.5203	0.00
24/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1500	2	1500	2	0.00
24/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1468	2	1468	2	0.00
24/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1054	1	1054	1	43.00
24/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1484	2	1484	2	0.00
24/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1476	1	1476	1	0.00
24/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1461	1	1461	1	0.00
24/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	1952	2	1952	2	0.00
24/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1491	1	1491	1	0.00
24/07/2015	R208 On 06-August-15			Bond Future	7.82	97.9441	7.8220	97.9441	37,517.00
24/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	921	1	921	1	0.00
24/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	889	1	889	1	0.00
24/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	955	1	955	1	0.00
24/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4353	5	4353	5	0.00
24/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	150	0	150	0	0.00
24/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	140	0	140	0	0.00
24/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	160	0	160	0	0.00
24/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2015	R208 On 05-November-15			Bond Future	7.89	96.0678	7.8884	96.0678	0.00
24/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2808	3	2808	3	0.00
24/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	919	1	919	1	0.00
24/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	937	1	937	1	0.00
24/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	900	1	900	1	0.00
24/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	367	0	367	0	2,200.00
24/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1501	1	1501	1	0.00
24/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1477	1	1477	1	0.00
24/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1525	1	1525	1	0.00
24/07/2015	R208 On 04-February-16			Bond Future	7.94	97.6860	7.9413	97.6860	0.00
24/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1193	1	1193	1	0.00
24/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1175	1	1175	1	0.00
24/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1210	1	1210	1	0.00
24/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	1991	2	1991	2	0.00
24/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	1967	2	1967	2	0.00
24/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1945	2	1945	2	0.00
24/07/2015	R209 On 06-August-15			Bond Future	8.69	79.4034	8.6937	79.4034	28,380.00
24/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8597	9	8597	9	0.00
24/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2488	3	2488	3	0.00
24/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	922	1	922	1	640.00
24/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2552	3	2552	3	0.00
24/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3558	4	3558	4	0.00
24/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2424	3	2424	3	0.00
24/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	153	0	153	0	0.00
24/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
24/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	47	0	47	0	0.00
24/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	143	0	143	0	0.00
24/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	795	1	795	1	0.00
24/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	164	0	164	0	0.00
24/07/2015	R209 On 05-November-15			Bond Future	8.74	77.4907	8.7438	77.4907	32.00
24/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4765	5	4765	5	0.00
24/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	501	1	501	1	0.00
24/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	4303	5	4303	5	0.00
24/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	528	1	528	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
24/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	514	1	514	1	0.00
24/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	6598	6	6598	6	0.00
24/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1003	1	1003	1	900.00
24/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	6672	6	6672	6	0.00
24/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1189	1	1189	1	640.00
24/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6526	6	6526	6	0.00
24/07/2015	R209 On 04-February-16			Bond Future	8.79	78.7960	8.7871	78.7960	0.00
24/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	3211	3	3211	3	0.00
24/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3249	3	3249	3	0.00
24/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3286	3	3286	3	0.00
24/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3533	3	3533	3	0.00
24/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3494	3	3494	3	0.00
24/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3573	3	3573	3	0.00
24/07/2015	R210 On 06-August-15			Bond Future	180.73	180.6803	180.7274	180.6803	1,160.00
24/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	1737	2	1737	2	0.00
24/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	1717	2	1717	2	0.00
24/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	1727	2	1727	2	0.00
24/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R210 On 05-November-15			Bond Future	181.53	181.3577	181.5284	181.3577	0.00
24/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	472	1	472	1	0.00
24/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	482	1	482	1	0.00
24/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	462	1	462	1	0.00
24/07/2015	R211 On 06-August-15			Bond Future	134.36	134.3320	134.3639	134.3320	1,120.00
24/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	636	1	636	1	0.00
24/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	646	1	646	1	0.00
24/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	626	1	626	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
24/07/2015	R211 On 05-November-15			Bond Future	136.54	136.4201	136.5444	136.4201	0.00
24/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1554	1	1554	1	0.00
24/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1544	1	1544	1	0.00
24/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1534	1	1534	1	0.00
24/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 06-August-15			Bond Future	140.90	140.8623	140.8985	140.8623	1,045.00
24/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	92	0	92	0	0.00
24/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	102	0	102	0	0.00
24/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	112	0	112	0	0.00
24/07/2015	R212 On 05-November-15			Bond Future	143.18	143.0520	143.1850	143.0520	0.00
24/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	2815	3	2815	3	0.00
24/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	2825	3	2825	3	0.00
24/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	2805	3	2805	3	0.00
24/07/2015	R213 On 06-August-15			Bond Future	8.58	90.1208	8.5793	90.1208	17,330.00
24/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	527	1	527	1	0.00
24/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	556	1	556	1	0.00
24/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	586	1	586	1	0.00
24/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1168	1	1168	1	0.00
24/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1121	1	1121	1	0.00
24/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1216	1	1216	1	0.00
24/07/2015	R213 On 05-November-15			Bond Future	8.64	87.9790	8.6351	87.9790	0.00
24/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	325	0	325	0	0.00
24/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	344	0	344	0	0.00
24/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	334	0	334	0	0.00
24/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7500	7	7500	7	0.00
24/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7350	7	7350	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
24/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7424	7	7424	7	0.00
24/07/2015	R213 On 04-February-16			Bond Future	8.69	89.4606	8.6852	89.4606	0.00
24/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3537	4	3537	4	0.00
24/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3576	4	3576	4	0.00
24/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3498	4	3498	4	0.00
24/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3055	3	3055	3	0.00
24/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3020	3	3020	3	0.00
24/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3090	3	3090	3	0.00
24/07/2015	R214 On 06-August-15			Bond Future	8.72	80.7032	8.7233	80.7032	21,886.00
24/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	977	1	977	1	0.00
24/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	1021	1	1021	1	0.00
24/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1066	1	1066	1	0.00
24/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	839	1	839	1	0.00
24/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	800	1	800	1	0.00
24/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	763	1	763	1	0.00
24/07/2015	R214 On 05-November-15			Bond Future	8.77	78.6680	8.7726	78.6680	487.00
24/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	523	1	523	1	0.00
24/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	508	1	508	1	0.00
24/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	495	1	495	1	0.00
24/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7372	7	7372	7	0.00
24/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7291	7	7291	7	0.00
24/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7212	7	7212	7	0.00
24/07/2015	R214 On 04-February-16			Bond Future	8.82	79.9928	8.8170	79.9928	4,320.00
24/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1128	1	1128	1	0.00
24/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1148	1	1148	1	0.00
24/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1109	1	1109	1	0.00
24/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8186	8	8186	8	0.00
24/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8259	8	8259	8	0.00
24/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8334	8	8334	8	0.00
24/07/2015	R248 On 06-August-15			Bond Future	8.79	103.9706	8.7935	103.9706	44,993.00
24/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	465	0	465	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
24/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	572	0	572	0	0.00
24/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	358	0	358	0	0.00
24/07/2015	R248 On 05-November-15			Bond Future	8.84	101.1583	8.8446	101.1583	0.00
24/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	9761	9	9761	9	0.00
24/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	9638	9	9638	9	0.00
24/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	9514	9	9514	9	0.00
24/07/2015	R248 On 04-February-16			Bond Future	8.89	102.8619	8.8908	102.8619	0.00
24/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	1024	1	1024	1	0.00
24/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	1228	2	1228	2	0.00
24/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	1126	2	1126	2	0.00
24/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
24/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00