



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 WEEKLY STATISTICS REPORT

FROM: 26/03/2015 TO: 26/03/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	0857 On 31-March-21			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
26/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	2025 On 07-May-15			Bond Future	118.51	118.5278	118.5069	118.5278	16.00
26/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2483	2	2	2	0.00
26/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2503	2	3	2	0.00
26/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2493	2	2	2	0.00
26/03/2015	2025 On 06-August-15			Bond Future	119.26	119.2805	119.2567	119.2805	0.00
26/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1743	2	2	2	0.00
26/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1753	2	2	2	0.00
26/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1733	2	2	2	0.00
26/03/2015	2030 On 07-May-15			Bond Future	8.19	101.6877	100.6233	101.6877	5,805.00
26/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	4476	6	4	6	0.00
26/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	4632	6	5	6	0.00
26/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	4554	6	5	6	0.00
26/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2030 On 06-August-15			Bond Future	8.24	99.3167	98.2329	99.3167	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
26/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	4263	3	4	3	0.00
26/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	4088	3	4	3	0.00
26/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	4175	3	4	3	0.00
26/03/2015	2032 On 07-May-15			Bond Future	8.32	101.4736	100.3360	101.4736	18.00
26/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	1537	3	2	3	0.00
26/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	1712	3	2	3	0.00
26/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	1624	3	2	3	0.00
26/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2032 On 06-August-15			Bond Future	8.37	103.1074	101.9493	103.1074	0.00
26/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	1237	2	1	2	0.00
26/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	1150	2	1	2	0.00
26/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	1064	2	1	2	0.00
26/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2032 On 05-November-15			Bond Future	8.41	100.6592	99.4825	100.6592	0.00
26/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	3689	3	4	3	0.00
26/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	3781	3	4	3	0.00
26/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	3597	2	4	2	0.00
26/03/2015	2037 On 07-May-15			Bond Future	8.43	104.2390	103.0755	104.2390	32,365.00
26/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	5371	7	5	7	0.00
26/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	5553	7	6	7	0.00
26/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	5462	7	5	7	0.00
26/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2037 On 06-August-15			Bond Future	8.48	101.6585	100.4741	101.6585	1,954.00
26/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	2605	4	3	4	0.00
26/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	2511	4	3	4	0.00
26/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	2699	4	3	4	0.00
26/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2037 On 05-November-15			Bond Future	8.52	103.3433	102.1399	103.3433	0.00
26/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	5263	4	5	4	0.00
26/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	5368	4	5	4	0.00
26/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	5158	4	5	4	0.00
26/03/2015	2038 On 07-May-15			Bond Future	128.23	128.2514	128.2286	128.2514	2,657.00
26/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	1239	1	1	1	0.00
26/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	1219	1	1	1	0.00
26/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	1229	1	1	1	0.00
26/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2038 On 06-August-15			Bond Future	128.99	129.0158	128.9898	129.0158	0.00
26/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	1000	1	1	1	0.00
26/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	980	1	1	1	0.00
26/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	990	1	1	1	0.00
26/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2044 On 07-May-15			Bond Future	8.47	106.7045	105.4180	106.7045	9,494.00
26/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	5557	7	6	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
26/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	5456	7	5	7	0.00
26/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	5657	7	6	7	0.00
26/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2044 On 06-August-15			Bond Future	8.52	104.0385	102.7289	104.0385	0.00
26/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	2345	4	2	4	0.00
26/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	2554	4	3	4	0.00
26/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	2449	4	2	4	0.00
26/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/03/2015	2044 On 05-November-15			Bond Future	8.56	105.7627	104.4320	105.7627	0.00
26/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	3413	2	3	2	0.00
26/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	3299	2	3	2	0.00
26/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	3527	2	4	2	0.00
26/03/2015	2046 On 07-May-15			Bond Future	126.88	126.3394	126.8823	126.3394	5,889.00
26/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	118	1	0	1	0.00
26/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	108	1	0	1	0.00
26/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	128	1	0	1	0.00
26/03/2015	2046 On 06-August-15			Bond Future	128.93	128.3842	128.9333	128.3842	0.00
26/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	57	1	0	1	0.00
26/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	67	1	0	1	0.00
26/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	77	1	0	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
26/03/2015	2050 On 07-May-15			Bond Future	134.98	135.0016	134.9782	135.0016	2,753.00
26/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	12	0	0	0	0.00
26/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	22	0	0	0	0.00
26/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	32	0	0	0	0.00
26/03/2015	2050 On 06-August-15			Bond Future	135.70	135.7273	135.7006	135.7273	0.00
26/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1289	1	1	1	0.00
26/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1299	1	1	1	0.00
26/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1309	1	1	1	0.00
26/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	AL12 On 07-May-15			Index Future	558.12	564.7880	558.1210	564.7880	0.00
26/03/2015	AL37 On 07-May-15			Index Future	458.32	461.4020	458.3160	461.4020	122.00
26/03/2015	AL37 On 06-August-15			Index Future	465.61	468.7520	465.6060	468.7520	0.00
26/03/2015	AL7T On 07-May-15			Index Future	546.59	552.3630	546.5870	552.3630	3.00
26/03/2015	AL7T On 06-August-15			Index Future	555.28	561.1620	555.2820	561.1620	0.00
26/03/2015	ALBI On 07-May-15			Index Future	499.02	503.6890	499.0230	503.6890	586.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2015	ALBI On 06-August-15			Index Future	506.96	511.7120	506.9610	511.7120	10.00
26/03/2015	ALBI On 05-November-15			Index Future	515.45	520.2720	515.4450	520.2720	0.00
26/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C207 On 15-January-20			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
26/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/03/2015	EL28 On 07-May-15			Bond Future	122.29	122.3133	122.2928	122.3133	0.00
26/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2707	3	3	3	0.00
26/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2697	3	3	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
26/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2717	3	3	3	0.00
26/03/2015	EL28 On 06-August-15			Bond Future	124.27	124.2930	124.2695	124.2930	0.00
26/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	731	1	1	1	0.00
26/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	741	1	1	1	0.00
26/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	721	1	1	1	0.00
26/03/2015	ES33 On 07-May-15			Bond Future	9.31	86.4179	85.3657	86.4179	6,576.00
26/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3326	4	3	4	0.00
26/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3182	4	3	4	0.00
26/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3254	4	3	4	0.00
26/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
26/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
26/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
26/03/2015	ES33 On 06-August-15			Bond Future	9.39	87.8093	86.7383	87.8093	0.00
26/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1559	3	2	3	0.00
26/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1486	3	1	3	0.00
26/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1633	3	2	3	0.00
26/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
26/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
26/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
26/03/2015	ES33 On 05-November-15			Bond Future	9.46	85.4755	84.3873	85.4755	0.00
26/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3546	2	4	2	0.00
26/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3467	2	3	2	0.00
26/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3625	3	4	3	0.00
26/03/2015	GOVI On 07-May-15			GOVI	495.12	499.7340	495.1230	499.7340	488.00
26/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	451330	50	45	50	0.00
26/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	451230	50	45	50	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
26/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	451130	50	45	50	0.00
26/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
26/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
26/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
26/03/2015	GOVI On 06-August-15			GOVI	503.00	507.6940	502.9990	507.6940	29.00
26/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	29890	8	3	8	0.00
26/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	29990	8	3	8	0.00
26/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	30090	8	3	8	0.00
26/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
26/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
26/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
26/03/2015	GOVI On 05-November-15			GOVI	511.42	516.1870	511.4160	516.1870	0.00
26/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
26/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
26/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
26/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	185840	14	19	14	0.00
26/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	185740	14	19	14	0.00
26/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	185940	14	19	14	0.00
26/03/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/03/2015	IGOV On 07-May-15			Index Future	225.38	225.3790	225.3820	225.3790	1,013.00
26/03/2015	IGOV On 06-August-15			Index Future	228.99	228.9870	228.9850	228.9870	100.00
26/03/2015	IGOV On 05-November-15			Index Future	232.84	232.8360	232.8360	232.8360	0.00
26/03/2015	ILBI On 07-May-15			Index Future	610.14	610.1360	610.1390	610.1360	0.00
26/03/2015	ILBI On 06-August-15			Index Future	620.06	620.0630	620.0640	620.0630	159.00
26/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
26/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.13	93.8800	93.8700	93.8800	1,000.00
26/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8600	93.8400	93.8600	0.00
26/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.28	93.8100	93.7200	93.8100	5,000.00
26/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.31	93.7900	93.6900	93.7900	0.00
26/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.44	93.7000	93.5600	93.7000	0.00
26/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.47	93.6800	93.5300	93.6800	0.00
26/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.71	93.4900	93.2900	93.4900	0.00
26/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.88	93.3400	93.1200	93.3400	0.00
26/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.02	93.1900	92.9800	93.1900	0.00
26/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.16	93.0400	92.8400	93.0400	0.00
26/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.28	92.9100	92.7200	92.9100	0.00
26/03/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.39	92.7900	92.6100	92.7900	0.00
26/03/2015	R023 On 07-May-15			Bond Future	7.57	103.5783	102.5608	103.5783	15,264.00
26/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	3339	4	3	4	0.00
26/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	3391	4	3	4	0.00
26/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	3444	4	3	4	0.00
26/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	73	0	0	0	0.00
26/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	77	0	0	0	0.00
26/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	69	0	0	0	0.00
26/03/2015	R023 On 06-August-15			Bond Future	7.62	105.2459	104.2099	105.2459	0.00
26/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3877	5	4	5	0.00
26/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7883	9	8	9	0.00
26/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3922	5	4	5	0.00
26/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3966	5	4	5	0.00
26/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	420	0	0	0	0.00
26/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	400	0	0	0	0.00
26/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	410	0	0	0	0.00
26/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	34	0	0	0	911.00
26/03/2015	R186 On 07-May-15			Bond Future	7.78	125.9759	124.6172	125.9759	38,778.00
26/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	4159	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	292	1	0	1	0.00
26/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	172	0	0	0	0.00
26/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	469	1	0	1	0.00
26/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	373	1	0	1	0.00
26/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1444	2	1	2	0.00
26/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	2498	4	2	4	0.00
26/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	4088	5	4	5	0.00
26/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	2804	4	3	4	0.00
26/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	3126	4	3	4	0.00
26/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	4231	5	4	5	0.00
26/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	4403	3	4	3	0.00
26/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	224	0	0	0	0.00
26/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	3627	3	4	3	4,229.00
26/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	214	0	0	0	0.00
26/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1283	1	1	1	300.00
26/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	3263	2	3	2	4,229.00
26/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	639	0	1	0	4,229.00
26/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	235	0	0	0	0.00
26/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	526	0	1	0	4,229.00
26/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	430	0	0	0	4,229.00
26/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	2917	2	3	2	4,229.00
26/03/2015	R186 On 06-August-15			Bond Future	7.83	122.7070	121.3237	122.7070	340.00
26/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	3134	4	3	4	0.00
26/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	2070	3	2	3	1,000.00
26/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	3183	4	3	4	0.00
26/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	3233	4	3	4	0.00
26/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	8785	10	9	10	0.00
26/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	1793	1	2	1	0.00
26/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	2741	2	3	2	0.00
26/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1726	1	2	1	0.00
26/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	221	0	0	0	5,350.00
26/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1760	1	2	1	0.00
26/03/2015	R186 On 05-November-15			Bond Future	7.87	124.7400	123.3345	124.7400	0.00
26/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4851	6	5	6	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
26/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4956	6	5	6	0.00
26/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4903	6	5	6	0.00
26/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	9376	11	9	11	0.00
26/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	1790	1	2	1	0.00
26/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	496	0	0	0	2,600.00
26/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	1817	1	2	1	0.00
26/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1763	1	2	1	0.00
26/03/2015	R186 On 04-February-16			Bond Future	7.89	121.6494	120.2162	121.6494	5,592.00
26/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	2206	3	2	3	0.00
26/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	2175	3	2	3	0.00
26/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	2145	3	2	3	0.00
26/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	5398	5	5	5	0.00
26/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	5345	5	5	5	0.00
26/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	5452	5	5	5	0.00
26/03/2015	R197 On 07-May-15			Bond Future	287.01	287.0599	287.0093	287.0599	1,046.00
26/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	7001	7	7	7	0.00
26/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6991	7	7	7	0.00
26/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6981	7	7	7	0.00
26/03/2015	R197 On 06-August-15			Bond Future	285.60	285.6540	285.5964	285.6540	0.00
26/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	2404	2	2	2	0.00
26/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	2414	2	2	2	0.00
26/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	2394	2	2	2	0.00
26/03/2015	R202 On 07-May-15			Bond Future	237.65	237.6945	237.6522	237.6945	51,206.00
26/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R202 On 07-May-15	238.50	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
26/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	838	1	1	1	0.00
26/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	848	1	1	1	0.00
26/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	858	1	1	1	0.00
26/03/2015	R202 On 06-August-15			Bond Future	238.28	238.3272	238.2790	238.3272	0.00
26/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	1711	2	2	2	0.00
26/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	1721	2	2	2	0.00
26/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	1731	2	2	2	0.00
26/03/2015	R203 On 07-May-15			Bond Future	6.84	104.7087	104.2968	104.7087	7,710.00
26/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	916	1	1	1	0.00
26/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	955	1	1	1	0.00
26/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	935	1	1	1	0.00
26/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	42	0	0	0	0.00
26/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	45	0	0	0	0.00
26/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	40	0	0	0	0.00
26/03/2015	R203 On 06-August-15			Bond Future	6.88	106.3946	105.9738	106.3946	0.00
26/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	356	1	0	1	0.00
26/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	372	1	0	1	0.00
26/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	364	1	0	1	0.00
26/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	624	0	1	0	0.00
26/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	636	0	1	0	0.00
26/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	613	0	1	0	0.00
26/03/2015	R203 On 05-November-15			Bond Future	6.90	103.9897	103.5626	103.9897	0.00
26/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	79	0	0	0	0.00
26/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	81	0	0	0	0.00
26/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	84	0	0	0	0.00
26/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1652	1	2	1	0.00
26/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1637	1	2	1	0.00
26/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1668	1	2	1	0.00
26/03/2015	R204 On 07-May-15			Bond Future	7.09	106.5120	105.9495	106.5120	12,556.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1333	2	1	2	0.00
26/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1361	2	1	2	0.00
26/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1388	2	1	2	0.00
26/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	80	0	0	0	0.00
26/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	75	0	0	0	0.00
26/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	72	0	0	0	0.00
26/03/2015	R204 On 06-August-15			Bond Future	7.15	104.1910	103.6170	104.1910	100.00
26/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3702	4	4	4	0.00
26/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1952	2	2	2	0.00
26/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	2000	2	2	2	0.00
26/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1976	2	2	2	0.00
26/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	27	0	0	0	699.00
26/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	207	0	0	0	0.00
26/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	213	0	0	0	0.00
26/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	202	0	0	0	0.00
26/03/2015	R204 On 05-November-15			Bond Future	7.18	105.9171	105.3343	105.9171	0.00
26/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	148	0	0	0	0.00
26/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	152	0	0	0	0.00
26/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	144	0	0	0	0.00
26/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2763	2	3	2	0.00
26/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2788	2	3	2	0.00
26/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2812	2	3	2	0.00
26/03/2015	R207 On 07-May-15			Bond Future	7.26	103.0016	102.2972	103.0016	34,939.00
26/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3789	4	4	4	0.00
26/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1896	3	2	3	66.00
26/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3752	4	4	4	0.00
26/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3827	5	4	5	0.00
26/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	3	0	0	0	0.00
26/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	72	0	0	0	0.00
26/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	2	0	0	0	0.00
26/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	3	0	0	0	0.00
26/03/2015	R207 On 06-August-15			Bond Future	7.32	101.0174	100.2994	101.0174	100.00
26/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1971	3	2	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
26/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	2025	3	2	3	0.00
26/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1998	3	2	3	0.00
26/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1278	2	1	2	70.00
26/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	408	0	0	0	0.00
26/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	389	0	0	0	0.00
26/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	743	0	1	0	0.00
26/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	398	0	0	0	0.00
26/03/2015	R207 On 05-November-15			Bond Future	7.35	102.6911	101.9619	102.6911	0.00
26/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	2067	3	2	3	0.00
26/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	2115	3	2	3	0.00
26/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	2090	3	2	3	0.00
26/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1395	2	1	2	53.00
26/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	692	0	1	0	0.00
26/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	681	0	1	0	0.00
26/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	670	0	1	0	0.00
26/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1106	1	1	1	0.00
26/03/2015	R207 On 04-February-16			Bond Future	7.36	100.8673	100.1228	100.8673	0.00
26/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1250	2	1	2	43.00
26/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1639	2	2	2	0.00
26/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1677	2	2	2	0.00
26/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1658	2	2	2	0.00
26/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1188	1	1	1	0.00
26/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1173	1	1	1	0.00
26/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1551	1	2	1	0.00
26/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1202	1	1	1	0.00
26/03/2015	R208 On 07-May-15			Bond Future	7.37	98.6876	97.8576	98.6876	58,893.00
26/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2870	4	3	4	0.00
26/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2954	4	3	4	0.00
26/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2912	4	3	4	0.00
26/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	40	0	0	0	0.00
26/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	38	0	0	0	0.00
26/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	42	0	0	0	0.00
26/03/2015	R208 On 06-August-15			Bond Future	7.42	100.2766	99.4311	100.2766	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
26/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2908	4	3	4	0.00
26/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2873	4	3	4	0.00
26/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	6162	7	6	7	0.00
26/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2942	4	3	4	0.00
26/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	353	0	0	0	0.00
26/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	345	0	0	0	0.00
26/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	27	0	0	0	198.00
26/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	362	0	0	0	0.00
26/03/2015	R208 On 05-November-15			Bond Future	7.45	98.5370	97.6781	98.5370	0.00
26/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4564	5	5	5	0.00
26/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2256	3	2	3	0.00
26/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2283	3	2	3	0.00
26/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2228	3	2	3	0.00
26/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	270	0	0	0	2,200.00
26/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	985	1	1	1	0.00
26/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	970	1	1	1	0.00
26/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1000	1	1	1	0.00
26/03/2015	R209 On 07-May-15			Bond Future	8.36	81.0073	80.0020	81.0073	21,968.00
26/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	4	0	0	0	0.00
26/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	5128	6	5	6	0.00
26/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1166	2	1	2	0.00
26/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	5196	6	5	6	0.00
26/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	5059	6	5	6	0.00
26/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	135	0	0	0	0.00
26/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	9544	9	10	9	0.00
26/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1690	1	2	1	700.00
26/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	129	0	0	0	0.00
26/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	141	0	0	0	0.00
26/03/2015	R209 On 06-August-15			Bond Future	8.41	82.3116	81.2883	82.3116	0.00
26/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	10957	12	11	12	0.00
26/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	5403	6	5	6	0.00
26/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	5460	6	5	6	0.00
26/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	5517	6	6	6	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
26/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	859	1	1	1	0.00
26/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	94	0	0	0	2,914.00
26/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	842	1	1	1	0.00
26/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	877	1	1	1	0.00
26/03/2015	R209 On 05-November-15			Bond Future	8.45	80.5264	79.4867	80.5264	0.00
26/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1673	2	2	2	0.00
26/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1728	2	2	2	0.00
26/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1701	2	2	2	0.00
26/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5448	5	5	5	0.00
26/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5389	5	5	5	0.00
26/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5508	5	6	5	0.00
26/03/2015	R210 On 07-May-15			Bond Future	174.75	174.7854	174.7544	174.7854	833.00
26/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2256	2	2	2	0.00
26/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2246	2	2	2	0.00
26/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2236	2	2	2	0.00
26/03/2015	R210 On 06-August-15			Bond Future	177.58	177.6140	177.5786	177.6140	0.00
26/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1411	1	1	1	0.00
26/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1431	1	1	1	0.00
26/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1421	1	1	1	0.00
26/03/2015	R211 On 07-May-15			Bond Future	131.00	131.0243	131.0004	131.0243	1,120.00
26/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	4000	4	4	4	0.00
26/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	4010	4	4	4	0.00
26/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3990	4	4	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
26/03/2015	R211 On 06-August-15			Bond Future	131.50	131.5268	131.4996	131.5268	0.00
26/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3500	3	4	3	0.00
26/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3490	3	3	3	0.00
26/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3510	3	4	3	0.00
26/03/2015	R212 On 07-May-15			Bond Future	137.39	137.4161	137.3916	137.4161	1,145.00
26/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3598	4	4	4	0.00
26/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3618	4	4	4	0.00
26/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3608	4	4	4	0.00
26/03/2015	R212 On 06-August-15			Bond Future	137.84	137.8642	137.8362	137.8642	0.00
26/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3154	3	3	3	0.00
26/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3164	3	3	3	0.00
26/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3174	3	3	3	0.00
26/03/2015	R213 On 07-May-15			Bond Future	8.24	91.5515	90.5256	91.5515	16,829.00
26/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	4127	5	4	5	0.00
26/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	4194	5	4	5	0.00
26/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	4261	5	4	5	0.00
26/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	207	0	0	0	0.00
26/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	198	0	0	0	0.00
26/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	216	0	0	0	0.00
26/03/2015	R213 On 06-August-15			Bond Future	8.29	93.0256	91.9812	93.0256	0.00
26/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3320	4	3	4	0.00
26/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3368	4	3	4	0.00
26/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	3273	4	3	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
26/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1659	1	2	1	0.00
26/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1629	1	2	1	0.00
26/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1689	1	2	1	0.00
26/03/2015	R213 On 05-November-15			Bond Future	8.33	91.0212	89.9601	91.0212	0.00
26/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1264	2	1	2	0.00
26/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1310	2	1	2	0.00
26/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1287	2	1	2	0.00
26/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6091	5	6	5	0.00
26/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	5967	5	6	5	0.00
26/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6029	5	6	5	0.00
26/03/2015	R214 On 07-May-15			Bond Future	8.40	82.4146	81.3864	82.4146	15,271.00
26/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	6289	7	6	7	0.00
26/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	6361	7	6	7	0.00
26/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	6216	7	6	7	0.00
26/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	92	0	0	0	0.00
26/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	88	0	0	0	0.00
26/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	96	0	0	0	0.00
26/03/2015	R214 On 06-August-15			Bond Future	8.44	83.7416	82.6950	83.7416	0.00
26/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	4137	5	4	5	0.00
26/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4190	5	4	5	0.00
26/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4244	5	4	5	0.00
26/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1601	1	2	1	0.00
26/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1572	1	2	1	0.00
26/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1543	1	2	1	0.00
26/03/2015	R214 On 05-November-15			Bond Future	8.48	81.8367	80.7733	81.8367	0.00
26/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1791	2	2	2	0.00
26/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1762	2	2	2	0.00
26/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1733	2	2	2	0.00
26/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6140	5	6	5	0.00
26/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6075	5	6	5	0.00
26/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6010	5	6	5	0.00
26/03/2015	R214 On 04-February-16			Bond Future	8.51	83.2862	82.2020	83.2862	4,320.00
26/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2244	3	2	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
26/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2274	3	2	3	0.00
26/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2214	3	2	3	0.00
26/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6759	6	7	6	0.00
26/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	6822	6	7	6	0.00
26/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	6886	6	7	6	0.00
26/03/2015	R248 On 07-May-15			Bond Future	8.45	106.3899	104.9995	106.3899	36,890.00
26/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	8414	10	8	10	0.00
26/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	8512	10	9	10	0.00
26/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	8316	10	8	10	0.00
26/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
26/03/2015	R248 On 06-August-15			Bond Future	8.50	108.1029	106.6878	108.1029	745.00
26/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	2666	4	3	4	0.00
26/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	2881	4	3	4	0.00
26/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	2773	4	3	4	0.00
26/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
26/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
26/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
26/03/2015	R248 On 05-November-15			Bond Future	8.54	105.4620	104.0242	105.4620	0.00
26/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
26/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	6426	5	6	5	0.00
26/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	6303	5	6	5	0.00
26/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	6179	5	6	5	0.00