



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 WEEKLY STATISTICS REPORT

FROM: 30/03/2015 TO: 30/03/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	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
30/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	2025 On 07-May-15			Bond Future	118.52	118.4332	118.5169	118.4332	16.00
30/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2473	3	2	3	0.00
30/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2493	3	2	3	0.00
30/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2483	3	2	3	0.00
30/03/2015	2025 On 06-August-15			Bond Future	119.26	119.1809	119.2637	119.1809	0.00
30/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1736	2	2	2	0.00
30/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1746	2	2	2	0.00
30/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1726	2	2	2	0.00
30/03/2015	2030 On 07-May-15			Bond Future	8.32	100.1210	99.5391	100.1210	5,805.00
30/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	3392	4	3	4	0.00
30/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	3548	4	4	4	0.00
30/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	3470	4	3	4	0.00
30/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2030 On 06-August-15			Bond Future	8.38	97.7218	97.1285	97.7218	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
30/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	5367	5	5	5	0.00
30/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	5192	5	5	5	0.00
30/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	5280	5	5	5	0.00
30/03/2015	2032 On 07-May-15			Bond Future	8.44	99.8446	99.2231	99.8446	126.00
30/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	424	1	0	1	0.00
30/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	599	1	1	1	0.00
30/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	511	1	1	1	0.00
30/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 06-August-15			Bond Future	8.50	101.4492	100.8158	101.4492	0.00
30/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	104	1	0	1	0.00
30/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	17	1	0	1	0.00
30/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	1	0	1	0.00
30/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	70	0	0	0	0.00
30/03/2015	2032 On 05-November-15			Bond Future	8.55	98.9745	98.3298	98.9745	0.00
30/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	4841	4	5	4	0.00
30/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	4933	4	5	4	0.00
30/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	4749	4	5	4	0.00
30/03/2015	2037 On 07-May-15			Bond Future	8.54	102.5298	101.9395	102.5298	32,365.00
30/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	4234	5	4	5	0.00
30/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	4417	5	4	5	0.00
30/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	4326	5	4	5	0.00
30/03/2015	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
30/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 06-August-15			Bond Future	8.60	99.9188	99.3170	99.9188	1,954.00
30/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	1448	2	1	2	0.00
30/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	1354	2	1	2	0.00
30/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	1542	2	2	2	0.00
30/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 05-November-15			Bond Future	8.64	101.5756	100.9632	101.5756	0.00
30/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	6439	6	6	6	0.00
30/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	6545	6	7	6	0.00
30/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	6334	6	6	6	0.00
30/03/2015	2038 On 07-May-15			Bond Future	127.84	127.8587	127.8356	127.8587	2,657.00
30/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	846	1	1	1	0.00
30/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	826	1	1	1	0.00
30/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	836	1	1	1	0.00
30/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2038 On 06-August-15			Bond Future	128.59	128.6130	128.5870	128.6130	0.00
30/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	597	1	1	1	0.00
30/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	577	1	1	1	0.00
30/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	587	1	1	1	0.00
30/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 07-May-15			Bond Future	8.59	104.7605	104.1105	104.7605	9,494.00
30/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	4249	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
30/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	4149	5	4	5	0.00
30/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	4349	5	4	5	0.00
30/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 06-August-15			Bond Future	8.64	102.0601	101.3975	102.0601	0.00
30/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	1013	2	1	2	0.00
30/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	1222	2	1	2	0.00
30/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	1118	2	1	2	0.00
30/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 05-November-15			Bond Future	8.69	103.7524	103.0782	103.7524	0.00
30/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	4767	4	5	4	0.00
30/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	4653	4	5	4	0.00
30/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	4881	4	5	4	0.00
30/03/2015	2046 On 07-May-15			Bond Future	126.70	126.2951	126.6957	126.2951	5,889.00
30/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	304	1	0	1	0.00
30/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	294	1	0	1	0.00
30/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	314	1	0	1	0.00
30/03/2015	2046 On 06-August-15			Bond Future	128.74	128.3352	128.7400	128.3352	0.00
30/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	250	1	0	1	0.00
30/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	260	1	0	1	0.00
30/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	270	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
30/03/2015	2050 On 07-May-15			Bond Future	135.59	135.6169	135.5927	135.6169	2,753.00
30/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	583	1	1	1	0.00
30/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	603	1	1	1	0.00
30/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	593	1	1	1	0.00
30/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
30/03/2015	2050 On 06-August-15			Bond Future	136.32	136.3483	136.3214	136.3483	0.00
30/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	669	1	1	1	0.00
30/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	679	1	1	1	0.00
30/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	689	1	1	1	0.00
30/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	AL12 On 07-May-15			Index Future	551.47	554.8570	551.4650	554.8570	0.00
30/03/2015	AL37 On 07-May-15			Index Future	455.69	457.1600	455.6880	457.1600	122.00
30/03/2015	AL37 On 06-August-15			Index Future	462.92	464.4290	462.9200	464.4290	0.00
30/03/2015	AL7T On 07-May-15			Index Future	541.41	544.2500	541.4130	544.2500	3.00
30/03/2015	AL7T On 06-August-15			Index Future	550.01	552.9030	550.0060	552.9030	0.00
30/03/2015	ALBI On 07-May-15			Index Future	494.66	496.9810	494.6640	496.9810	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
30/03/2015	ALBI On 06-August-15			Index Future	502.52	504.8830	502.5150	504.8830	10.00
30/03/2015	ALBI On 05-November-15			Index Future	510.92	513.3330	510.9190	513.3330	0.00
30/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	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
30/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/03/2015	EL28 On 07-May-15			Bond Future	122.25	122.2722	122.2512	122.2722	0.00
30/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2749	3	3	3	0.00
30/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2739	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
30/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2759	3	3	3	0.00
30/03/2015	EL28 On 06-August-15			Bond Future	124.22	124.2476	124.2240	124.2476	0.00
30/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	776	1	1	1	0.00
30/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	786	1	1	1	0.00
30/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	766	1	1	1	0.00
30/03/2015	ES33 On 07-May-15			Bond Future	9.44	84.8313	84.3785	84.8313	6,576.00
30/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2339	3	2	3	0.00
30/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2195	3	2	3	0.00
30/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2267	3	2	3	0.00
30/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 06-August-15			Bond Future	9.52	86.1946	85.7329	86.1946	0.00
30/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	554	1	1	1	0.00
30/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	480	1	0	1	0.00
30/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	627	1	1	1	0.00
30/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 05-November-15			Bond Future	9.60	83.8348	83.3649	83.8348	0.00
30/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4568	4	5	4	0.00
30/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4489	4	4	4	0.00
30/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4648	4	5	4	0.00
30/03/2015	GOVI On 07-May-15			GOVI	490.85	493.1290	490.8470	493.1290	488.00
30/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	408570	43	41	43	0.00
30/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	408470	43	41	43	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
30/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	408370	43	41	43	0.00
30/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
30/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
30/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
30/03/2015	GOVI On 06-August-15			GOVI	498.64	500.9700	498.6380	500.9700	29.00
30/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	1	0	1	0.00
30/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	1	0	1	0.00
30/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	1	0	1	0.00
30/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	13620	0	1	0	0.00
30/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	13720	0	1	0	0.00
30/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	13520	0	1	0	0.00
30/03/2015	GOVI On 05-November-15			GOVI	506.98	509.3540	506.9770	509.3540	0.00
30/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
30/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
30/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
30/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	230230	21	23	21	0.00
30/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	230130	21	23	21	0.00
30/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	230330	21	23	21	0.00
30/03/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/03/2015	IGOV On 07-May-15			Index Future	225.08	225.2870	225.0760	225.2870	1,013.00
30/03/2015	IGOV On 06-August-15			Index Future	228.67	228.8870	228.6680	228.8870	100.00
30/03/2015	IGOV On 05-November-15			Index Future	232.51	232.7360	232.5100	232.7360	0.00
30/03/2015	ILBI On 07-May-15			Index Future	609.52	609.8820	609.5230	609.8820	0.00
30/03/2015	ILBI On 06-August-15			Index Future	619.43	619.8000	619.4270	619.8000	159.00
30/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/03/2015	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
30/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.12	93.8700	93.8800	93.8700	1,000.00
30/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.15	93.8400	93.8500	93.8400	0.00
30/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.30	93.7200	93.7000	93.7200	5,000.00
30/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.34	93.6900	93.6600	93.6900	0.00
30/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.48	93.5600	93.5200	93.5600	0.00
30/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.52	93.5300	93.4800	93.5300	0.00
30/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.78	93.2900	93.2200	93.2900	0.00
30/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.98	93.1200	93.0200	93.1200	0.00
30/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.11	92.9800	92.8900	92.9800	0.00
30/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.8400	92.7500	92.8400	0.00
30/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.7200	92.6300	92.7200	0.00
30/03/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.50	92.6100	92.5000	92.6100	0.00
30/03/2015	R023 On 07-May-15			Bond Future	7.72	102.1775	101.6785	102.1775	15,264.00
30/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2526	3	3	3	0.00
30/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2575	3	3	3	0.00
30/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2624	3	3	3	0.00
30/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	139	0	0	0	0.00
30/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	146	0	0	0	0.00
30/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	132	0	0	0	0.00
30/03/2015	R023 On 06-August-15			Bond Future	7.78	103.8197	103.3106	103.8197	0.00
30/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3155	4	3	4	0.00
30/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7005	8	7	8	0.00
30/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3196	4	3	4	0.00
30/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3238	4	3	4	0.00
30/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	597	0	1	0	0.00
30/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	571	0	1	0	0.00
30/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	584	0	1	0	0.00
30/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	56	0	0	0	911.00
30/03/2015	R186 On 07-May-15			Bond Future	7.93	124.0569	123.3715	124.0569	38,460.00
30/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	3073	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
30/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	111	0	0	0	0.00
30/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	58	0	0	0	0.00
30/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	200	0	0	0	0.00
30/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	150	0	0	0	0.00
30/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	818	1	1	1	0.00
30/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	1629	2	2	2	0.00
30/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3008	4	3	4	0.00
30/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	1883	2	2	2	0.00
30/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2156	3	2	3	0.00
30/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3139	4	3	4	0.00
30/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	5534	5	6	5	0.00
30/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	384	0	0	0	0.00
30/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	4692	4	5	4	4,229.00
30/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	368	0	0	0	0.00
30/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1903	2	2	2	300.00
30/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	4286	4	4	4	4,229.00
30/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1015	1	1	1	4,229.00
30/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	401	0	0	0	0.00
30/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	850	1	1	1	4,229.00
30/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	706	1	1	1	4,229.00
30/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3894	3	4	3	4,229.00
30/03/2015	R186 On 06-August-15			Bond Future	7.98	120.7535	120.0546	120.7535	340.00
30/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2391	3	2	3	0.00
30/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	1499	2	1	2	1,000.00
30/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2434	3	2	3	0.00
30/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2477	3	2	3	0.00
30/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7615	8	8	8	0.00
30/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2319	2	2	2	0.00
30/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	3438	3	3	3	0.00
30/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2239	2	2	2	0.00
30/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	320	0	0	0	5,350.00
30/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2279	2	2	2	0.00
30/03/2015	R186 On 05-November-15			Bond Future	8.02	122.7551	122.0439	122.7551	0.00
30/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4007	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
30/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4103	5	4	5	0.00
30/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4055	5	4	5	0.00
30/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	8246	9	8	9	0.00
30/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2232	2	2	2	0.00
30/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	657	1	1	1	2,600.00
30/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2264	2	2	2	0.00
30/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2201	2	2	2	0.00
30/03/2015	R186 On 04-February-16			Bond Future	8.05	119.6247	118.8980	119.6247	5,592.00
30/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1727	2	2	2	0.00
30/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1701	2	2	2	0.00
30/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1676	2	2	2	0.00
30/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6242	6	6	6	0.00
30/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6185	6	6	6	0.00
30/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6301	6	6	6	0.00
30/03/2015	R197 On 07-May-15			Bond Future	287.11	287.1619	287.1099	287.1619	1,046.00
30/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	6900	7	7	7	0.00
30/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	6890	7	7	7	0.00
30/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	6880	7	7	7	0.00
30/03/2015	R197 On 06-August-15			Bond Future	285.69	285.7495	285.6910	285.7495	0.00
30/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	2309	2	2	2	0.00
30/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	2319	2	2	2	0.00
30/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	2299	2	2	2	0.00
30/03/2015	R202 On 07-May-15			Bond Future	236.38	237.1002	236.3799	237.1002	51,206.00
30/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
30/03/2015	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
30/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	2110	1	2	1	0.00
30/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	2120	1	2	1	0.00
30/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	2130	1	2	1	0.00
30/03/2015	R202 On 06-August-15			Bond Future	236.98	237.7161	236.9798	237.7161	0.00
30/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	3010	2	3	2	0.00
30/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	3020	2	3	2	0.00
30/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	3030	2	3	2	0.00
30/03/2015	R203 On 07-May-15			Bond Future	6.99	104.1613	103.9694	104.1613	7,710.00
30/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	634	1	1	1	0.00
30/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	669	1	1	1	0.00
30/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	651	1	1	1	0.00
30/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	86	0	0	0	0.00
30/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	90	0	0	0	0.00
30/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	81	0	0	0	0.00
30/03/2015	R203 On 06-August-15			Bond Future	7.06	105.8353	105.6383	105.8353	0.00
30/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	229	0	0	0	0.00
30/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	241	0	0	0	0.00
30/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	235	0	0	0	0.00
30/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	831	1	1	1	0.00
30/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	845	1	1	1	0.00
30/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	818	1	1	1	0.00
30/03/2015	R203 On 05-November-15			Bond Future	7.09	103.4221	103.2211	103.4221	0.00
30/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	44	0	0	0	0.00
30/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	45	0	0	0	0.00
30/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	47	0	0	0	0.00
30/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1958	2	2	2	0.00
30/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1942	2	2	2	0.00
30/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1974	2	2	2	0.00
30/03/2015	R204 On 07-May-15			Bond Future	7.24	105.7537	105.4765	105.7537	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
30/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	932	1	1	1	0.00
30/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	956	1	1	1	0.00
30/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	980	1	1	1	0.00
30/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	151	0	0	0	0.00
30/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	144	0	0	0	0.00
30/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	137	0	0	0	0.00
30/03/2015	R204 On 06-August-15			Bond Future	7.31	103.4174	103.1336	103.4174	100.00
30/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3237	4	3	4	0.00
30/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1568	2	2	2	0.00
30/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1612	2	2	2	0.00
30/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1590	2	2	2	0.00
30/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	45	0	0	0	699.00
30/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	304	0	0	0	0.00
30/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	311	0	0	0	0.00
30/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	297	0	0	0	0.00
30/03/2015	R204 On 05-November-15			Bond Future	7.36	105.1315	104.8424	105.1315	0.00
30/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	91	0	0	0	0.00
30/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	94	0	0	0	0.00
30/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	89	0	0	0	0.00
30/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	3196	3	3	3	0.00
30/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	3222	3	3	3	0.00
30/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	3248	3	3	3	0.00
30/03/2015	R207 On 07-May-15			Bond Future	7.42	102.0191	101.6826	102.0191	34,939.00
30/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3178	4	3	4	0.00
30/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1353	2	1	2	66.00
30/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3142	3	3	3	0.00
30/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3215	4	3	4	0.00
30/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	6	0	0	0	0.00
30/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	143	0	0	0	0.00
30/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	6	0	0	0	0.00
30/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	7	0	0	0	0.00
30/03/2015	R207 On 06-August-15			Bond Future	7.48	100.0161	99.6722	100.0161	100.00
30/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1521	2	2	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
30/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1569	2	2	2	0.00
30/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1545	2	2	2	0.00
30/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	924	1	1	1	70.00
30/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	585	0	1	0	0.00
30/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	561	0	1	0	0.00
30/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	1016	1	1	1	0.00
30/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	573	0	1	0	0.00
30/03/2015	R207 On 05-November-15			Bond Future	7.53	101.6741	101.3239	101.6741	0.00
30/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1650	2	2	2	0.00
30/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1692	2	2	2	0.00
30/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1671	2	2	2	0.00
30/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1063	1	1	1	53.00
30/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	913	1	1	1	0.00
30/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	899	1	1	1	0.00
30/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	886	1	1	1	0.00
30/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1412	1	1	1	0.00
30/03/2015	R207 On 04-February-16			Bond Future	7.55	99.8283	99.4694	99.8283	0.00
30/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	957	1	1	1	43.00
30/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1291	1	1	1	0.00
30/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1324	2	1	2	0.00
30/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1307	1	1	1	0.00
30/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1490	1	1	1	0.00
30/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1473	1	1	1	0.00
30/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1911	2	2	2	0.00
30/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1507	1	2	1	0.00
30/03/2015	R208 On 07-May-15			Bond Future	7.52	97.5536	97.1572	97.5536	58,893.00
30/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2210	3	2	3	0.00
30/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2291	3	2	3	0.00
30/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2251	3	2	3	0.00
30/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	79	0	0	0	0.00
30/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	75	0	0	0	0.00
30/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	83	0	0	0	0.00
30/03/2015	R208 On 06-August-15			Bond Future	7.58	99.1215	98.7168	99.1215	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
30/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2345	3	2	3	0.00
30/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2313	3	2	3	0.00
30/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5464	6	5	6	0.00
30/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2376	3	2	3	0.00
30/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	505	0	1	0	0.00
30/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	493	0	0	0	0.00
30/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	44	0	0	0	198.00
30/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	516	0	1	0	0.00
30/03/2015	R208 On 05-November-15			Bond Future	7.62	97.3636	96.9516	97.3636	0.00
30/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	3939	4	4	4	0.00
30/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1805	2	2	2	0.00
30/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	1830	2	2	2	0.00
30/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1781	2	2	2	0.00
30/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	372	0	0	0	2,200.00
30/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1262	1	1	1	0.00
30/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1244	1	1	1	0.00
30/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1280	1	1	1	0.00
30/03/2015	R209 On 07-May-15			Bond Future	8.48	79.5087	79.0204	79.5087	22,168.00
30/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	1	0	0	0	0.00
30/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4209	5	4	5	0.00
30/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	716	1	1	1	0.00
30/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4275	5	4	5	0.00
30/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	4144	5	4	5	0.00
30/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	198	0	0	0	0.00
30/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10522	10	11	10	0.00
30/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2221	2	2	2	700.00
30/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	189	0	0	0	0.00
30/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	207	0	0	0	0.00
30/03/2015	R209 On 06-August-15			Bond Future	8.53	80.7865	80.2888	80.7865	0.00
30/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	9990	10	10	10	0.00
30/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	4620	5	5	5	0.00
30/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	4673	5	5	5	0.00
30/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	4727	5	5	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
30/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1072	1	1	1	0.00
30/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	126	0	0	0	2,914.00
30/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1051	1	1	1	0.00
30/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1093	1	1	1	0.00
30/03/2015	R209 On 05-November-15			Bond Future	8.57	78.9768	78.4703	78.9768	0.00
30/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1331	2	1	2	0.00
30/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1378	2	1	2	0.00
30/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1354	2	1	2	0.00
30/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	6118	6	6	6	0.00
30/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	6055	6	6	6	0.00
30/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	6182	6	6	6	0.00
30/03/2015	R210 On 07-May-15			Bond Future	174.69	174.7230	174.6912	174.7230	833.00
30/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2319	2	2	2	0.00
30/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2309	2	2	2	0.00
30/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2299	2	2	2	0.00
30/03/2015	R210 On 06-August-15			Bond Future	177.51	177.5456	177.5100	177.5456	0.00
30/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1480	1	1	1	0.00
30/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1500	1	2	1	0.00
30/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1490	1	1	1	0.00
30/03/2015	R211 On 07-May-15			Bond Future	131.05	131.0698	131.0453	131.0698	1,120.00
30/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3955	4	4	4	0.00
30/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3965	4	4	4	0.00
30/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3945	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
30/03/2015	R211 On 06-August-15			Bond Future	131.54	131.5692	131.5417	131.5692	0.00
30/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3458	3	3	3	0.00
30/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3448	3	3	3	0.00
30/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3468	3	3	3	0.00
30/03/2015	R212 On 07-May-15			Bond Future	137.47	137.4951	137.4700	137.4951	1,145.00
30/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3520	3	4	3	0.00
30/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3540	4	4	4	0.00
30/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3530	4	4	4	0.00
30/03/2015	R212 On 06-August-15			Bond Future	137.91	137.9404	137.9122	137.9404	0.00
30/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3078	3	3	3	0.00
30/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3088	3	3	3	0.00
30/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3098	3	3	3	0.00
30/03/2015	R213 On 07-May-15			Bond Future	8.38	90.0416	89.4409	90.0416	16,829.00
30/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3168	4	3	4	0.00
30/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3230	4	3	4	0.00
30/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3292	4	3	4	0.00
30/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	328	0	0	0	0.00
30/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	314	0	0	0	0.00
30/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	342	0	0	0	0.00
30/03/2015	R213 On 06-August-15			Bond Future	8.43	91.4886	90.8766	91.4886	0.00
30/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	2637	3	3	3	0.00
30/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	2679	3	3	3	0.00
30/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2595	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
30/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	2080	2	2	2	0.00
30/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	2045	2	2	2	0.00
30/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2116	2	2	2	0.00
30/03/2015	R213 On 05-November-15			Bond Future	8.48	89.4596	88.8369	89.4596	0.00
30/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	955	1	1	1	0.00
30/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	993	1	1	1	0.00
30/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	974	1	1	1	0.00
30/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6906	6	7	6	0.00
30/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6773	6	7	6	0.00
30/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6839	6	7	6	0.00
30/03/2015	R214 On 07-May-15			Bond Future	8.52	80.8605	80.3405	80.8605	15,271.00
30/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	5285	6	5	6	0.00
30/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	5356	6	5	6	0.00
30/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	5214	6	5	6	0.00
30/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	134	0	0	0	0.00
30/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	128	0	0	0	0.00
30/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	140	0	0	0	0.00
30/03/2015	R214 On 06-August-15			Bond Future	8.56	82.1600	81.6300	82.1600	0.00
30/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3423	4	3	4	0.00
30/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	3472	4	3	4	0.00
30/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	3521	4	4	4	0.00
30/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1952	2	2	2	0.00
30/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1919	2	2	2	0.00
30/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1885	2	2	2	0.00
30/03/2015	R214 On 05-November-15			Bond Future	8.61	80.2296	79.6904	80.2296	0.00
30/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1427	2	1	2	0.00
30/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1403	2	1	2	0.00
30/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1378	2	1	2	0.00
30/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6868	7	7	7	0.00
30/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6798	6	7	6	0.00
30/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6729	6	7	6	0.00
30/03/2015	R214 On 04-February-16			Bond Future	8.64	81.6474	81.0968	81.6474	4,320.00
30/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	1855	2	2	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
30/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	1881	2	2	2	0.00
30/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	1828	2	2	2	0.00
30/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	7471	7	7	7	0.00
30/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7538	7	8	7	0.00
30/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7605	7	8	7	0.00
30/03/2015	R248 On 07-May-15			Bond Future	8.57	104.3195	103.6475	104.3195	36,892.00
30/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	7062	8	7	8	0.00
30/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	7160	8	7	8	0.00
30/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	6964	8	7	8	0.00
30/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 06-August-15			Bond Future	8.62	105.9961	105.3112	105.9961	745.00
30/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	1289	2	1	2	0.00
30/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	1504	2	2	2	0.00
30/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	1397	2	1	2	0.00
30/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 05-November-15			Bond Future	8.66	103.3212	102.6244	103.3212	0.00
30/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	7826	7	8	7	0.00
30/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	7702	7	8	7	0.00
30/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	7579	7	8	7	0.00