



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: 27/07/2015 TO: 27/07/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	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
27/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	2025 On 06-August-15			Bond Future	122.42	122.4003	122.4201	122.4003	38.00
27/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1430	1	1	1	0.00
27/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1420	1	1	1	0.00
27/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1410	1	1	1	0.00
27/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2025 On 05-November-15			Bond Future	124.41	124.3867	124.4059	124.3867	0.00
27/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	1396	1	1	1	0.00
27/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	1416	1	1	1	0.00
27/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	1406	1	1	1	0.00
27/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 06-August-15			Bond Future	8.60	95.7423	95.3506	95.7423	7,281.00
27/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7058	7	7	7	0.00
27/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6970	7	7	7	0.00
27/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7145	7	7	7	0.00
27/07/2015	2030 On 05-November-15			Bond Future	8.66	97.2882	96.8895	97.2882	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
27/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1225	1	1	1	0.00
27/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1146	1	1	1	0.00
27/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1305	1	1	1	0.00
27/07/2015	2032 On 06-August-15			Bond Future	8.68	99.6395	99.2617	99.6395	1,579.00
27/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1537	1	2	1	0.00
27/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1624	1	2	1	0.00
27/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1451	1	1	1	0.00
27/07/2015	2032 On 05-November-15			Bond Future	8.74	97.0930	96.7086	97.0930	0.00
27/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6462	6	6	6	0.00
27/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6554	6	7	6	0.00
27/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6371	6	6	6	0.00
27/07/2015	2032 On 04-February-16			Bond Future	8.79	98.7626	98.3766	98.7626	0.00
27/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	801	0	1	0	0.00
27/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	717	0	1	0	0.00
27/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	634	0	1	0	0.00
27/07/2015	2037 On 06-August-15			Bond Future	8.81	97.7837	97.3198	97.7837	42,646.00
27/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	549	0	1	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
27/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	644	0	1	0	0.00
27/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	455	0	0	0	0.00
27/07/2015	2037 On 05-November-15			Bond Future	8.86	99.3625	98.8905	99.3625	0.00
27/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8512	8	9	8	0.00
27/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8617	8	9	8	0.00
27/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8407	8	8	8	0.00
27/07/2015	2037 On 04-February-16			Bond Future	8.91	96.8132	96.3382	96.8132	0.00
27/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1485	1	1	1	0.00
27/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1578	1	2	1	0.00
27/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1391	1	1	1	0.00
27/07/2015	2038 On 06-August-15			Bond Future	126.38	126.0239	126.3821	126.0239	4,218.00
27/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	1618	2	2	2	0.00
27/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	1628	2	2	2	0.00
27/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	1608	2	2	2	0.00
27/07/2015	2038 On 05-November-15			Bond Future	128.43	128.0688	128.4322	128.0688	0.00
27/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	5568	6	6	6	0.00
27/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	5578	6	6	6	0.00
27/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	5558	6	6	6	0.00
27/07/2015	2044 On 06-August-15			Bond Future	8.85	99.7754	99.2659	99.7754	13,321.00
27/07/2015	2044 On 06-August-15	8.74	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
27/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	1118	1	1	1	0.00
27/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	910	0	1	0	0.00
27/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1014	1	1	1	0.00
27/07/2015	2044 On 05-November-15			Bond Future	8.90	101.3864	100.8681	101.3864	0.00
27/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	6977	6	7	6	0.00
27/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	6863	6	7	6	0.00
27/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	7091	7	7	7	0.00
27/07/2015	2044 On 04-February-16			Bond Future	8.94	98.7467	98.2245	98.7467	0.00
27/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	653	1	1	1	0.00
27/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	454	1	0	1	0.00
27/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	554	1	1	1	0.00
27/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 06-August-15			Bond Future	124.64	124.6140	124.6354	124.6140	5,722.00
27/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	4355	4	4	4	0.00
27/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	4365	4	4	4	0.00
27/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	4375	4	4	4	0.00
27/07/2015	2046 On 05-November-15			Bond Future	125.25	125.2300	125.2509	125.2300	0.00
27/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	7749	8	8	8	0.00
27/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	7739	8	8	8	0.00
27/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	7759	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	2050 On 06-August-15			Bond Future	134.57	134.0613	134.5723	134.0613	3,821.00
27/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	2418	3	2	3	0.00
27/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	2438	3	2	3	0.00
27/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	2428	3	2	3	0.00
27/07/2015	2050 On 05-November-15			Bond Future	136.76	136.2368	136.7554	136.2368	0.00
27/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	8255	9	8	9	0.00
27/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	8245	9	8	9	0.00
27/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	8235	9	8	9	0.00
27/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	AL37 On 06-August-15			Index Future	458.82	459.4670	458.8170	459.4670	26.00
27/07/2015	AL37 On 05-November-15			Index Future	466.30	466.9650	466.2980	466.9650	0.00
27/07/2015	AL7T On 06-August-15			Index Future	542.38	543.7110	542.3770	543.7110	1.00
27/07/2015	AL7T On 05-November-15			Index Future	551.22	552.5840	551.2210	552.5840	0.00
27/07/2015	ALBI On 06-August-15			Index Future	495.82	497.2830	495.8150	497.2830	508.00
27/07/2015	ALBI On 05-November-15			Index Future	503.90	505.3980	503.9000	505.3980	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	ALBI On 04-February-16			Index Future	512.58	514.0840	512.5830	514.0840	0.00
27/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	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
27/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/07/2015	EL28 On 06-August-15			Bond Future	126.12	126.0993	126.1213	126.0993	0.00
27/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1111	1	1	1	0.00
27/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1121	1	1	1	0.00
27/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1131	1	1	1	0.00
27/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	EL28 On 05-November-15			Bond Future	126.62	126.5976	126.6193	126.5976	0.00
27/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	381	0	0	0	0.00
27/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	391	0	0	0	0.00
27/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	371	0	0	0	0.00
27/07/2015	ES33 On 06-August-15			Bond Future	9.70	84.8222	84.4649	84.8222	6,396.00
27/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
27/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
27/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
27/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	788	0	1	0	0.00
27/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	641	0	1	0	0.00
27/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	714	0	1	0	0.00
27/07/2015	ES33 On 05-November-15			Bond Future	9.78	82.4042	82.0406	82.4042	0.00
27/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5893	6	6	6	0.00
27/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5814	5	6	5	0.00
27/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5972	6	6	6	0.00
27/07/2015	ES33 On 04-February-16			Bond Future	9.86	83.8210	83.4555	83.8210	0.00
27/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	882	1	1	1	0.00
27/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1020	1	1	1	0.00
27/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	951	1	1	1	0.00
27/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	GOVI On 06-August-15			GOVI	492.00	493.3370	491.9970	493.3370	475.00
27/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	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
27/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
27/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
27/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	80030	7	8	7	0.00
27/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	80130	7	8	7	0.00
27/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	79930	7	8	7	0.00
27/07/2015	GOVI On 05-November-15			GOVI	500.02	501.3880	500.0190	501.3880	28.00
27/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
27/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
27/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
27/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	299810	29	30	29	0.00
27/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	299710	29	30	29	0.00
27/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	299910	29	30	29	0.00
27/07/2015	GOVI On 04-February-16			GOVI	508.64	510.0050	508.6350	510.0050	0.00
27/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
27/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
27/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
27/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	33550	2	3	2	0.00
27/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	33750	2	3	2	0.00
27/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	33650	2	3	2	0.00
27/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/07/2015	IGOV On 06-August-15			Index Future	230.19	230.0920	230.1870	230.0920	1,038.00
27/07/2015	IGOV On 05-November-15			Index Future	233.96	233.8660	233.9590	233.8660	17.00
27/07/2015	IGOV On 04-February-16			Index Future	238.01	237.9040	238.0100	237.9040	0.00
27/07/2015	ILBI On 06-August-15			Index Future	624.19	624.1620	624.1910	624.1620	159.00
27/07/2015	ILBI On 05-November-15			Index Future	634.51	634.4930	634.5130	634.4930	0.00
27/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	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
27/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.33	93.6700	93.6700	93.6700	0.00
27/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
27/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.48	93.5200	93.5200	93.5200	0.00
27/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	0.00
27/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.3700	93.3700	93.3700	0.00
27/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	2,000.00
27/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.87	93.1300	93.1300	93.1300	0.00
27/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.07	92.9300	92.9300	92.9300	0.00
27/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.25	92.7500	92.7500	92.7500	0.00
27/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.37	92.6300	92.6300	92.6300	0.00
27/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.48	92.5200	92.5200	92.5200	0.00
27/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.60	92.4000	92.4000	92.4000	0.00
27/07/2015	R023 On 06-August-15			Bond Future	8.08	101.8716	101.6545	101.8716	20,928.00
27/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1063	1	1	1	0.00
27/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5293	6	5	6	0.00
27/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1105	1	1	1	0.00
27/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1149	1	1	1	0.00
27/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	161	0	0	0	0.00
27/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	138	0	0	0	0.00
27/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	149	0	0	0	0.00
27/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
27/07/2015	R023 On 05-November-15			Bond Future	8.14	99.5922	99.3711	99.5922	0.00
27/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1164	1	1	1	0.00
27/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1210	1	1	1	0.00
27/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1187	1	1	1	0.00
27/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1955	2	2	2	0.00
27/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1924	2	2	2	0.00
27/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1986	2	2	2	0.00
27/07/2015	R023 On 04-February-16			Bond Future	8.20	101.3044	101.0845	101.3044	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
27/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1619	2	2	2	0.00
27/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1573	2	2	2	0.00
27/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1596	2	2	2	0.00
27/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2675	3	3	3	0.00
27/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2645	3	3	3	0.00
27/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2615	3	3	3	0.00
27/07/2015	R186 On 06-August-15			Bond Future	8.20	118.5886	118.2678	118.5886	34,881.00
27/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2496	3	2	3	0.00
27/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	4	0	0	0	75.00
27/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	14	0	0	0	0.00
27/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1502	2	2	2	20.00
27/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	173	0	0	0	0.00
27/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	45	0	0	0	20.00
27/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	188	0	0	0	0.00
27/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	205	0	0	0	0.00
27/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3833	4	4	4	0.00
27/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5509	6	6	6	0.00
27/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2215	3	2	3	0.00
27/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2858	3	3	3	0.00
27/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2146	2	2	2	0.00
27/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	280	0	0	0	75.00
27/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4582	4	5	4	0.00
27/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	86	0	0	0	5,229.00
27/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3740	3	4	3	0.00
27/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	132	0	0	0	4,229.00
27/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1888	2	2	2	0.00
27/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1499	1	1	1	0.00
27/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2928	3	3	3	0.00
27/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1754	2	2	2	0.00
27/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	285	0	0	0	0.00
27/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	14	0	0	0	20.00
27/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	121	0	0	0	75.00
27/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1820	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
27/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	1	0	0	0	5,350.00
27/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	54	0	0	0	7,229.00
27/07/2015	R186 On 05-November-15			Bond Future	8.26	120.5033	120.1767	120.5033	5,170.00
27/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2294	2	2	2	0.00
27/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3207	3	3	3	0.00
27/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2215	2	2	2	0.00
27/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2374	3	2	3	0.00
27/07/2015	R186 On 05-November-15	8.50	Call	Bond Future	3449	4	3	4	0.00
27/07/2015	R186 On 05-November-15	8.55	Call	Bond Future	3699	4	4	4	0.00
27/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2334	3	2	3	0.00
27/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	828	1	1	1	1,200.00
27/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5354	6	5	6	0.00
27/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6261	7	6	7	0.00
27/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2752	3	3	3	843.00
27/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1075	1	1	1	674.00
27/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	788	1	1	1	169.00
27/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1675	2	2	2	6,248.00
27/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4281	4	4	4	0.00
27/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5075	5	5	5	0.00
27/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2499	2	2	2	1,090.00
27/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2418	2	2	2	0.00
27/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2004	2	2	2	9,370.00
27/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2339	2	2	2	0.00
27/07/2015	R186 On 05-November-15	8.50	Put	Bond Future	1526	1	2	1	4,666.00
27/07/2015	R186 On 05-November-15	8.55	Put	Bond Future	1388	1	1	1	4,667.00
27/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	752	1	1	1	843.00
27/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4948	5	5	5	0.00
27/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2378	2	2	2	8,690.00
27/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	538	1	1	1	2,600.00
27/07/2015	R186 On 04-February-16			Bond Future	8.30	117.2758	116.9497	117.2758	5,512.00
27/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	859	1	1	1	0.00
27/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	842	1	1	1	0.00
27/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	825	1	1	1	0.00
27/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7331	7	7	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
27/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7265	7	7	7	0.00
27/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7398	7	7	7	0.00
27/07/2015	R186 On 05-May-16			Bond Future	8.34	119.4006	119.0564	119.4006	0.00
27/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3844	4	4	4	0.00
27/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3882	4	4	4	0.00
27/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3805	4	4	4	0.00
27/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1465	2	1	2	0.00
27/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3870	4	4	4	0.00
27/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3795	4	4	4	0.00
27/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7635	7	8	7	0.00
27/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3833	4	4	4	0.00
27/07/2015	R197 On 06-August-15			Bond Future	292.83	292.7857	292.8326	292.7857	929.00
27/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	4823	5	5	5	0.00
27/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	4833	5	5	5	0.00
27/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	4843	5	5	5	0.00
27/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R197 On 05-November-15			Bond Future	297.58	297.5371	297.5827	297.5371	0.00
27/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	2593	3	3	3	0.00
27/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	2573	3	3	3	0.00
27/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	2583	3	3	3	0.00
27/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 06-August-15			Bond Future	235.19	235.8185	235.1932	235.8185	52,774.00
27/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4797	4	5	4	0.00
27/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4807	4	5	4	0.00
27/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4817	4	5	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
27/07/2015	R202 On 05-November-15			Bond Future	239.01	239.6453	239.0084	239.6453	0.00
27/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6982	6	7	6	0.00
27/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	7002	6	7	6	0.00
27/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6992	6	7	6	0.00
27/07/2015	R203 On 06-August-15			Bond Future	7.19	105.4453	105.3692	105.4453	17,933.00
27/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	2	0	0	0	0.00
27/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1241	1	1	1	0.00
27/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	3	0	0	0	0.00
27/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	2	0	0	0	0.00
27/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	868	1	1	1	0.00
27/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	887	1	1	1	0.00
27/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
27/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	848	1	1	1	0.00
27/07/2015	R203 On 05-November-15			Bond Future	7.28	102.9816	102.9035	102.9816	2,299.00
27/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	7	0	0	0	0.00
27/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	7	0	0	0	0.00
27/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	7	0	0	0	0.00
27/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2237	2	2	2	0.00
27/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2220	2	2	2	0.00
27/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2254	2	2	2	0.00
27/07/2015	R203 On 04-February-16			Bond Future	7.33	104.7522	104.6781	104.7522	0.00
27/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	397	0	0	0	0.00
27/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	411	0	0	0	0.00
27/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	404	0	0	0	0.00
27/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	536	1	1	1	0.00
27/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	521	0	1	0	0.00
27/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	528	0	1	0	0.00
27/07/2015	R204 On 06-August-15			Bond Future	7.51	102.6432	102.5425	102.6432	15,357.00
27/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2601	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
27/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	708	1	1	1	0.00
27/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	759	1	1	1	0.00
27/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	734	1	1	1	0.00
27/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
27/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	39	0	0	0	0.00
27/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	43	0	0	0	0.00
27/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	36	0	0	0	0.00
27/07/2015	R204 On 05-November-15			Bond Future	7.59	104.3005	104.1975	104.3005	28.00
27/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	12	0	0	0	0.00
27/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	12	0	0	0	0.00
27/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	11	0	0	0	0.00
27/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3759	4	4	4	0.00
27/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3788	4	4	4	0.00
27/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3816	4	4	4	0.00
27/07/2015	R204 On 04-February-16			Bond Future	7.65	102.0561	101.9566	102.0561	0.00
27/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	703	1	1	1	0.00
27/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	691	1	1	1	0.00
27/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	680	1	1	1	0.00
27/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1080	1	1	1	0.00
27/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1066	1	1	1	0.00
27/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1094	1	1	1	0.00
27/07/2015	R207 On 06-August-15			Bond Future	7.73	98.9456	98.7837	98.9456	46,035.00
27/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	336	0	0	0	0.00
27/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	376	1	0	1	0.00
27/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	355	0	0	0	0.00
27/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	37	0	0	0	70.00
27/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	288	0	0	0	0.00
27/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1018	1	1	1	0.00
27/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	255	0	0	0	0.00
27/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	272	0	0	0	0.00
27/07/2015	R207 On 05-November-15			Bond Future	7.80	100.5432	100.3781	100.5432	1,404.00
27/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	849	1	1	1	0.00
27/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	883	1	1	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
27/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	866	1	1	1	0.00
27/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	508	1	1	1	19.00
27/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	429	0	0	0	53.00
27/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1059	1	1	1	0.00
27/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1041	1	1	1	0.00
27/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1556	1	2	1	0.00
27/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1023	1	1	1	0.00
27/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1723	2	2	2	0.00
27/07/2015	R207 On 04-February-16			Bond Future	7.86	98.6295	98.4667	98.6295	0.00
27/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	433	0	0	0	43.00
27/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	659	1	1	1	0.00
27/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	683	1	1	1	0.00
27/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	671	1	1	1	19.00
27/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1857	2	2	2	0.00
27/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1835	2	2	2	0.00
27/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1878	2	2	2	0.00
27/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2390	2	2	2	0.00
27/07/2015	R207 On 05-May-16			Bond Future	7.90	100.4164	100.2403	100.4164	0.00
27/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1404	2	1	2	0.00
27/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1373	1	1	1	0.00
27/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	976	1	1	1	43.00
27/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1389	1	1	1	0.00
27/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1556	1	2	1	0.00
27/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1541	1	2	1	0.00
27/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2050	2	2	2	0.00
27/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1572	1	2	1	0.00
27/07/2015	R208 On 06-August-15			Bond Future	7.86	97.6484	97.4774	97.6484	37,517.00
27/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	751	1	1	1	0.00
27/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	719	1	1	1	0.00
27/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	783	1	1	1	0.00
27/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4182	4	4	4	0.00
27/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	150	0	0	0	0.00
27/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	139	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
27/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	162	0	0	0	0.00
27/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
27/07/2015	R208 On 05-November-15			Bond Future	7.93	95.8253	95.6510	95.8253	0.00
27/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2658	3	3	3	0.00
27/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	829	1	1	1	0.00
27/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	847	1	1	1	0.00
27/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	812	1	1	1	0.00
27/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	391	0	0	0	2,200.00
27/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1586	2	2	2	0.00
27/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1561	1	2	1	0.00
27/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1611	2	2	2	0.00
27/07/2015	R208 On 04-February-16			Bond Future	7.98	97.4730	97.3006	97.4730	0.00
27/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1109	1	1	1	0.00
27/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1092	1	1	1	0.00
27/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1126	1	1	1	0.00
27/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2080	2	2	2	0.00
27/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2056	2	2	2	0.00
27/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2032	2	2	2	0.00
27/07/2015	R209 On 06-August-15			Bond Future	8.74	79.0220	78.6372	79.0220	28,391.00
27/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8212	9	8	9	0.00
27/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2097	2	2	2	0.00
27/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	628	1	1	1	640.00
27/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2161	3	2	3	0.00
27/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3165	4	3	4	0.00
27/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2034	2	2	2	0.00
27/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	147	0	0	0	0.00
27/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
27/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	39	0	0	0	0.00
27/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	137	0	0	0	0.00
27/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	886	1	1	1	0.00
27/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	159	0	0	0	0.00
27/07/2015	R209 On 05-November-15			Bond Future	8.79	77.1500	76.7585	77.1500	32.00
27/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4447	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
27/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	419	1	0	1	0.00
27/07/2015	R209 On 05-November-15	8.50	Call	Bond Future	1417	0	1	0	900.00
27/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	3998	4	4	4	0.00
27/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	443	1	0	1	0.00
27/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	431	1	0	1	0.00
27/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	6907	7	7	7	0.00
27/07/2015	R209 On 05-November-15	8.50	Put	Bond Future	3726	0	4	0	0.00
27/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1076	1	1	1	900.00
27/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	6982	7	7	7	0.00
27/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1275	1	1	1	640.00
27/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6832	7	7	7	0.00
27/07/2015	R209 On 04-February-16			Bond Future	8.84	78.4767	78.0824	78.4767	0.00
27/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2990	3	3	3	0.00
27/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3026	3	3	3	0.00
27/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3062	3	3	3	0.00
27/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3705	4	4	4	0.00
27/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3664	3	4	3	0.00
27/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3746	4	4	4	0.00
27/07/2015	R210 On 06-August-15			Bond Future	180.76	180.7274	180.7568	180.7274	1,160.00
27/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	1767	2	2	2	0.00
27/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	1747	2	2	2	0.00
27/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	1757	2	2	2	0.00
27/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R210 On 05-November-15			Bond Future	181.56	181.5284	181.5572	181.5284	0.00
27/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	443	0	0	0	0.00
27/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	453	0	0	0	0.00
27/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	433	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
27/07/2015	R211 On 06-August-15			Bond Future	134.38	134.3639	134.3828	134.3639	1,120.00
27/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	617	1	1	1	0.00
27/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	627	1	1	1	0.00
27/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	607	1	1	1	0.00
27/07/2015	R211 On 05-November-15			Bond Future	136.56	136.5444	136.5626	136.5444	0.00
27/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1573	2	2	2	0.00
27/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1563	2	2	2	0.00
27/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1553	2	2	2	0.00
27/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 06-August-15			Bond Future	140.92	140.8985	140.9208	140.8985	1,045.00
27/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	69	0	0	0	0.00
27/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	79	0	0	0	0.00
27/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	89	0	0	0	0.00
27/07/2015	R212 On 05-November-15			Bond Future	143.21	143.1850	143.2067	143.1850	0.00
27/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	2793	3	3	3	0.00
27/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	2803	3	3	3	0.00
27/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	2783	3	3	3	0.00
27/07/2015	R213 On 06-August-15			Bond Future	8.62	89.7082	89.3678	89.7082	17,330.00
27/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	322	1	0	1	0.00
27/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	345	1	0	1	0.00
27/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	368	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
27/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1297	1	1	1	0.00
27/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1243	1	1	1	0.00
27/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1352	1	1	1	0.00
27/07/2015	R213 On 05-November-15			Bond Future	8.68	87.6122	87.2658	87.6122	0.00
27/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	271	0	0	0	0.00
27/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	287	0	0	0	0.00
27/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	279	0	0	0	0.00
27/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7792	7	8	7	0.00
27/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7639	7	8	7	0.00
27/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7715	7	8	7	0.00
27/07/2015	R213 On 04-February-16			Bond Future	8.73	89.1184	88.7705	89.1184	0.00
27/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3326	4	3	4	0.00
27/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3364	4	3	4	0.00
27/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3289	3	3	3	0.00
27/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3192	3	3	3	0.00
27/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3155	3	3	3	0.00
27/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3228	3	3	3	0.00
27/07/2015	R214 On 06-August-15			Bond Future	8.77	80.2976	79.9304	80.2976	21,886.00
27/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	684	1	1	1	0.00
27/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	722	1	1	1	0.00
27/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	761	1	1	1	0.00
27/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	913	1	1	1	0.00
27/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	868	1	1	1	0.00
27/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	825	1	1	1	0.00
27/07/2015	R214 On 05-November-15			Bond Future	8.82	78.3029	77.9292	78.3029	487.00
27/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	443	1	0	1	0.00
27/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	431	1	0	1	0.00
27/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	419	0	0	0	0.00
27/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7670	7	8	7	0.00
27/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7588	7	8	7	0.00
27/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7506	7	8	7	0.00
27/07/2015	R214 On 04-February-16			Bond Future	8.86	79.6490	79.2730	79.6490	4,320.00
27/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1023	1	1	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
27/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1042	1	1	1	0.00
27/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1005	1	1	1	0.00
27/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8456	8	8	8	0.00
27/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8530	8	9	8	0.00
27/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8606	8	9	8	0.00
27/07/2015	R248 On 06-August-15			Bond Future	8.84	103.4496	102.9252	103.4496	44,993.00
27/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	989	0	1	0	0.00
27/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1097	1	1	1	0.00
27/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	882	0	1	0	0.00
27/07/2015	R248 On 05-November-15			Bond Future	8.90	100.6894	100.1558	100.6894	0.00
27/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10295	10	10	10	0.00
27/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10171	10	10	10	0.00
27/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	10048	10	10	10	0.00
27/07/2015	R248 On 04-February-16			Bond Future	8.94	102.4204	101.8829	102.4204	0.00
27/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	487	1	0	1	0.00
27/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	691	1	1	1	0.00
27/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	589	1	1	1	0.00
27/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
27/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00