



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 28/07/2015 TO: 28/07/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	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
28/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	2025 On 06-August-15			Bond Future	122.76	122.4201	122.7570	122.4201	38.00
28/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1767	1	2	1	0.00
28/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1757	1	2	1	0.00
28/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1747	1	2	1	0.00
28/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
28/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
28/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
28/07/2015	2025 On 05-November-15			Bond Future	124.75	124.4059	124.7469	124.4059	0.00
28/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	1737	1	2	1	0.00
28/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	1757	1	2	1	0.00
28/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	1747	1	2	1	0.00
28/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
28/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
28/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
28/07/2015	2030 On 06-August-15			Bond Future	8.59	95.3506	95.4357	95.3506	6,511.00
28/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	6973	7	7	7	0.00
28/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6885	7	7	7	0.00
28/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7060	7	7	7	0.00
28/07/2015	2030 On 05-November-15			Bond Future	8.64	96.8895	96.9748	96.8895	770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1140	1	1	1	0.00
28/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1061	1	1	1	0.00
28/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1219	1	1	1	0.00
28/07/2015	2032 On 06-August-15			Bond Future	8.67	99.2617	99.3528	99.2617	1,579.00
28/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1446	2	1	2	0.00
28/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1533	2	2	2	0.00
28/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1359	1	1	1	0.00
28/07/2015	2032 On 05-November-15			Bond Future	8.73	96.7086	96.7999	96.7086	0.00
28/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6371	6	6	6	0.00
28/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6463	7	6	7	0.00
28/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6279	6	6	6	0.00
28/07/2015	2032 On 04-February-16			Bond Future	8.78	98.3766	98.4693	98.3766	0.00
28/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	708	1	1	1	0.00
28/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	625	1	1	1	0.00
28/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	541	1	1	1	0.00
28/07/2015	2037 On 06-August-15			Bond Future	8.80	97.3198	97.3731	97.3198	40,848.00
28/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	496	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
28/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	590	1	1	1	0.00
28/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	402	0	0	0	0.00
28/07/2015	2037 On 05-November-15			Bond Future	8.86	98.8905	98.9435	98.8905	2,158.00
28/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8459	9	8	9	0.00
28/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8565	9	9	9	0.00
28/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8354	8	8	8	0.00
28/07/2015	2037 On 04-February-16			Bond Future	8.90	96.3382	96.3918	96.3382	0.00
28/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1431	1	1	1	0.00
28/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1525	2	2	2	0.00
28/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1338	1	1	1	0.00
28/07/2015	2038 On 06-August-15			Bond Future	126.52	126.3821	126.5151	126.3821	4,218.00
28/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	1485	2	1	2	0.00
28/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	1495	2	1	2	0.00
28/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	1475	2	1	2	0.00
28/07/2015	2038 On 05-November-15			Bond Future	128.57	128.4322	128.5657	128.4322	745.00
28/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	5434	6	5	6	0.00
28/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	5444	6	5	6	0.00
28/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	5424	6	5	6	0.00
28/07/2015	2044 On 06-August-15			Bond Future	8.84	99.2659	99.3755	99.2659	13,051.00
28/07/2015	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
28/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	1009	1	1	1	0.00
28/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	800	1	1	1	0.00
28/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	904	1	1	1	0.00
28/07/2015	2044 On 05-November-15			Bond Future	8.89	100.8681	100.9781	100.8681	270.00
28/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	6867	7	7	7	0.00
28/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	6753	7	7	7	0.00
28/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	6981	7	7	7	0.00
28/07/2015	2044 On 04-February-16			Bond Future	8.93	98.2245	98.3364	98.2245	0.00
28/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	765	1	1	1	0.00
28/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	566	0	1	0	0.00
28/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	666	1	1	1	0.00
28/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
28/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
28/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
28/07/2015	2046 On 06-August-15			Bond Future	124.66	124.6354	124.6560	124.6354	5,722.00
28/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	4334	4	4	4	0.00
28/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	4344	4	4	4	0.00
28/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	4354	4	4	4	0.00
28/07/2015	2046 On 05-November-15			Bond Future	125.27	125.2509	125.2702	125.2509	0.00
28/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	7730	8	8	8	0.00
28/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	7720	8	8	8	0.00
28/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	7740	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
28/07/2015	2050 On 06-August-15			Bond Future	134.76	134.5723	134.7575	134.5723	3,821.00
28/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	2232	2	2	2	0.00
28/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	2252	2	2	2	0.00
28/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	2242	2	2	2	0.00
28/07/2015	2050 On 05-November-15			Bond Future	136.94	136.7554	136.9420	136.7554	0.00
28/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	8068	8	8	8	0.00
28/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	8058	8	8	8	0.00
28/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	8048	8	8	8	0.00
28/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	AL37 On 06-August-15			Index Future	459.06	458.8170	459.0550	458.8170	26.00
28/07/2015	AL37 On 05-November-15			Index Future	466.53	466.2980	466.5340	466.2980	0.00
28/07/2015	AL7T On 06-August-15			Index Future	542.76	542.3770	542.7560	542.3770	1.00
28/07/2015	AL7T On 05-November-15			Index Future	551.60	551.2210	551.5990	551.2210	0.00
28/07/2015	ALBI On 06-August-15			Index Future	496.16	495.8150	496.1620	495.8150	426.00
28/07/2015	ALBI On 05-November-15			Index Future	504.25	503.9000	504.2460	503.9000	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2015	ALBI On 04-February-16			Index Future	512.93	512.5830	512.9340	512.5830	0.00
28/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	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
28/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2015	EL28 On 06-August-15			Bond Future	126.14	126.1213	126.1426	126.1213	0.00
28/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1133	1	1	1	0.00
28/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1143	1	1	1	0.00
28/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1153	1	1	1	0.00
28/07/2015	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
28/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
28/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
28/07/2015	EL28 On 05-November-15			Bond Future	126.64	126.6193	126.6393	126.6193	0.00
28/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	361	0	0	0	0.00
28/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	371	0	0	0	0.00
28/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	351	0	0	0	0.00
28/07/2015	ES33 On 06-August-15			Bond Future	9.69	84.4649	84.5448	84.4649	6,396.00
28/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
28/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
28/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
28/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	708	1	1	1	0.00
28/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	561	1	1	1	0.00
28/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	634	1	1	1	0.00
28/07/2015	ES33 On 05-November-15			Bond Future	9.77	82.0406	82.1208	82.0406	0.00
28/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5813	6	6	6	0.00
28/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5733	6	6	6	0.00
28/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5892	6	6	6	0.00
28/07/2015	ES33 On 04-February-16			Bond Future	9.85	83.4555	83.5369	83.4555	0.00
28/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	963	1	1	1	0.00
28/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1101	1	1	1	0.00
28/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1032	1	1	1	0.00
28/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
28/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
28/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
28/07/2015	GOVI On 06-August-15			GOVI	492.33	491.9970	492.3250	491.9970	475.00
28/07/2015	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
28/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
28/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
28/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	76750	8	8	8	0.00
28/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	76850	8	8	8	0.00
28/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	76650	8	8	8	0.00
28/07/2015	GOVI On 05-November-15			GOVI	500.35	500.0190	500.3460	500.0190	28.00
28/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
28/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
28/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
28/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	296540	30	30	30	0.00
28/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	296440	30	30	30	0.00
28/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	296640	30	30	30	0.00
28/07/2015	GOVI On 04-February-16			GOVI	508.97	508.6350	508.9670	508.6350	0.00
28/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
28/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
28/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
28/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	30230	3	3	3	0.00
28/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	30430	3	3	3	0.00
28/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	30330	3	3	3	0.00
28/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/07/2015	IGOV On 06-August-15			Index Future	230.31	230.1870	230.3080	230.1870	982.00
28/07/2015	IGOV On 05-November-15			Index Future	234.08	233.9590	234.0800	233.9590	73.00
28/07/2015	IGOV On 04-February-16			Index Future	238.13	238.0100	238.1320	238.0100	0.00
28/07/2015	ILBI On 06-August-15			Index Future	624.50	624.1910	624.5020	624.1910	159.00
28/07/2015	ILBI On 05-November-15			Index Future	634.83	634.5130	634.8260	634.5130	0.00
28/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
28/07/2015	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
28/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.34	93.6700	93.6600	93.6700	0.00
28/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.6400	93.6300	93.6400	0.00
28/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.48	93.5200	93.5200	93.5200	0.00
28/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	0.00
28/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.3700	93.3700	93.3700	0.00
28/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2400	93.2200	93.2400	2,000.00
28/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.89	93.1300	93.1100	93.1300	0.00
28/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.9300	92.9100	92.9300	0.00
28/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.29	92.7500	92.7100	92.7500	0.00
28/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.6300	92.5900	92.6300	0.00
28/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.5200	92.4800	92.5200	0.00
28/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.65	92.4000	92.3500	92.4000	0.00
28/07/2015	R023 On 06-August-15			Bond Future	8.06	101.6545	101.7143	101.6545	21,158.00
28/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1092	1	1	1	0.00
28/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5353	5	5	5	0.00
28/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1136	1	1	1	0.00
28/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1180	1	1	1	0.00
28/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	130	0	0	0	0.00
28/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	110	0	0	0	0.00
28/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	120	0	0	0	0.00
28/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
28/07/2015	R023 On 05-November-15			Bond Future	8.13	99.3711	99.4305	99.3711	230.00
28/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1182	1	1	1	0.00
28/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1229	1	1	1	0.00
28/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1205	1	1	1	0.00
28/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1914	2	2	2	0.00
28/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1883	2	2	2	0.00
28/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1944	2	2	2	0.00
28/07/2015	R023 On 04-February-16			Bond Future	8.19	101.0845	101.1448	101.0845	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
28/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1640	2	2	2	0.00
28/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1594	2	2	2	0.00
28/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1617	2	2	2	0.00
28/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2635	3	3	3	0.00
28/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2605	3	3	3	0.00
28/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2576	3	3	3	0.00
28/07/2015	R186 On 06-August-15			Bond Future	8.19	118.2678	118.3550	118.2678	34,509.00
28/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2560	2	3	2	0.00
28/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	3	0	0	0	75.00
28/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	11	0	0	0	0.00
28/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1538	2	2	2	20.00
28/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	164	0	0	0	0.00
28/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	40	0	0	0	20.00
28/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	180	0	0	0	0.00
28/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	196	0	0	0	0.00
28/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3915	4	4	4	0.00
28/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5596	6	6	6	0.00
28/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2273	2	2	2	0.00
28/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2929	3	3	3	0.00
28/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2202	2	2	2	0.00
28/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	272	0	0	0	75.00
28/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4494	5	4	5	0.00
28/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	63	0	0	0	5,229.00
28/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3650	4	4	4	0.00
28/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	101	0	0	0	4,229.00
28/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1792	2	2	2	0.00
28/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1404	1	1	1	0.00
28/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2835	3	3	3	0.00
28/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1658	2	2	2	0.00
28/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	234	0	0	0	0.00
28/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	9	0	0	0	20.00
28/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	92	0	0	0	75.00
28/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1724	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
28/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	0	0	0	0	5,350.00
28/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	38	0	0	0	7,229.00
28/07/2015	R186 On 05-November-15			Bond Future	8.24	120.1767	120.2637	120.1767	5,405.00
28/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2326	2	2	2	0.00
28/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3250	3	3	3	0.00
28/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2246	2	2	2	0.00
28/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2407	2	2	2	0.00
28/07/2015	R186 On 05-November-15	8.50	Call	Bond Future	3493	3	3	3	0.00
28/07/2015	R186 On 05-November-15	8.55	Call	Bond Future	3746	4	4	4	0.00
28/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2366	2	2	2	0.00
28/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	841	1	1	1	1,200.00
28/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5414	5	5	5	0.00
28/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6327	6	6	6	0.00
28/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2789	3	3	3	843.00
28/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1091	1	1	1	674.00
28/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	800	1	1	1	169.00
28/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1630	2	2	2	6,248.00
28/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4211	4	4	4	0.00
28/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5000	5	5	5	0.00
28/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2443	2	2	2	1,090.00
28/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2363	2	2	2	0.00
28/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	1954	2	2	2	9,370.00
28/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2285	2	2	2	0.00
28/07/2015	R186 On 05-November-15	8.50	Put	Bond Future	1483	2	1	2	4,666.00
28/07/2015	R186 On 05-November-15	8.55	Put	Bond Future	1348	1	1	1	4,667.00
28/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	725	1	1	1	843.00
28/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4873	5	5	5	0.00
28/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2324	2	2	2	8,690.00
28/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	517	1	1	1	2,600.00
28/07/2015	R186 On 04-February-16			Bond Future	8.29	116.9497	117.0381	116.9497	5,512.00
28/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	872	1	1	1	0.00
28/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	854	1	1	1	0.00
28/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	837	1	1	1	0.00
28/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7256	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
28/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7189	7	7	7	0.00
28/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7323	7	7	7	0.00
28/07/2015	R186 On 05-May-16			Bond Future	8.33	119.0564	119.1452	119.0564	0.00
28/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3883	4	4	4	0.00
28/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3922	4	4	4	0.00
28/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3843	4	4	4	0.00
28/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1484	1	1	1	0.00
28/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3820	4	4	4	0.00
28/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3746	4	4	4	0.00
28/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7564	8	8	8	0.00
28/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3783	4	4	4	0.00
28/07/2015	R197 On 06-August-15			Bond Future	292.88	292.8326	292.8773	292.8326	929.00
28/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	4867	5	5	5	0.00
28/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	4877	5	5	5	0.00
28/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	4887	5	5	5	0.00
28/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R197 On 05-November-15			Bond Future	297.62	297.5827	297.6245	297.5827	0.00
28/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	2635	3	3	3	0.00
28/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	2615	3	3	3	0.00
28/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	2625	3	3	3	0.00
28/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R202 On 06-August-15			Bond Future	235.23	235.1932	235.2313	235.1932	50,734.00
28/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4759	5	5	5	0.00
28/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4769	5	5	5	0.00
28/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4779	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
28/07/2015	R202 On 05-November-15			Bond Future	239.04	239.0084	239.0441	239.0084	1,640.00
28/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6946	7	7	7	0.00
28/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6966	7	7	7	0.00
28/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6956	7	7	7	0.00
28/07/2015	R203 On 06-August-15			Bond Future	7.18	105.3692	105.4008	105.3692	17,933.00
28/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	2	0	0	0	0.00
28/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1273	1	1	1	0.00
28/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	2	0	0	0	0.00
28/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	2	0	0	0	0.00
28/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	836	1	1	1	0.00
28/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	855	1	1	1	0.00
28/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
28/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	816	1	1	1	0.00
28/07/2015	R203 On 05-November-15			Bond Future	7.26	102.9035	102.9343	102.9035	2,299.00
28/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	7	0	0	0	0.00
28/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	7	0	0	0	0.00
28/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	8	0	0	0	0.00
28/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2206	2	2	2	0.00
28/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2189	2	2	2	0.00
28/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2224	2	2	2	0.00
28/07/2015	R203 On 04-February-16			Bond Future	7.31	104.6781	104.7092	104.6781	0.00
28/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	410	0	0	0	0.00
28/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	425	0	0	0	0.00
28/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	417	0	0	0	0.00
28/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	518	1	1	1	0.00
28/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	503	1	1	1	0.00
28/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	511	1	1	1	0.00
28/07/2015	R204 On 06-August-15			Bond Future	7.50	102.5425	102.5902	102.5425	15,357.00
28/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2648	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
28/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	744	1	1	1	0.00
28/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	796	1	1	1	0.00
28/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	770	1	1	1	0.00
28/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
28/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	28	0	0	0	0.00
28/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	31	0	0	0	0.00
28/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	25	0	0	0	0.00
28/07/2015	R204 On 05-November-15			Bond Future	7.58	104.1975	104.2446	104.1975	28.00
28/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	12	0	0	0	0.00
28/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	13	0	0	0	0.00
28/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	12	0	0	0	0.00
28/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3713	4	4	4	0.00
28/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3741	4	4	4	0.00
28/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3769	4	4	4	0.00
28/07/2015	R204 On 04-February-16			Bond Future	7.63	101.9566	102.0044	101.9566	0.00
28/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	722	1	1	1	0.00
28/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	710	1	1	1	0.00
28/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	698	1	1	1	0.00
28/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1051	1	1	1	0.00
28/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1037	1	1	1	0.00
28/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1065	1	1	1	0.00
28/07/2015	R207 On 06-August-15			Bond Future	7.71	98.7837	98.8423	98.7837	46,035.00
28/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	352	0	0	0	0.00
28/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	394	0	0	0	0.00
28/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	372	0	0	0	0.00
28/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	36	0	0	0	70.00
28/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	246	0	0	0	0.00
28/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	958	1	1	1	0.00
28/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	215	0	0	0	0.00
28/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	230	0	0	0	0.00
28/07/2015	R207 On 05-November-15			Bond Future	7.78	100.3781	100.4363	100.3781	1,404.00
28/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	872	1	1	1	0.00
28/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	907	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
28/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	889	1	1	1	0.00
28/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	523	1	1	1	19.00
28/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	442	0	0	0	53.00
28/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1023	1	1	1	0.00
28/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1006	1	1	1	0.00
28/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1513	2	2	2	0.00
28/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	988	1	1	1	0.00
28/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1678	2	2	2	0.00
28/07/2015	R207 On 04-February-16			Bond Future	7.84	98.4667	98.5257	98.4667	0.00
28/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	446	0	0	0	43.00
28/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	677	1	1	1	0.00
28/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	701	1	1	1	0.00
28/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	689	1	1	1	19.00
28/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1815	2	2	2	0.00
28/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1795	2	2	2	0.00
28/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1837	2	2	2	0.00
28/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2343	2	2	2	0.00
28/07/2015	R207 On 05-May-16			Bond Future	7.88	100.2403	100.2995	100.2403	0.00
28/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1431	1	1	1	0.00
28/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1400	1	1	1	0.00
28/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	997	1	1	1	43.00
28/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1415	1	1	1	0.00
28/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1524	2	2	2	0.00
28/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1508	2	2	2	0.00
28/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2012	2	2	2	0.00
28/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1539	2	2	2	0.00
28/07/2015	R208 On 06-August-15			Bond Future	7.85	97.4774	97.5249	97.4774	37,517.00
28/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	771	1	1	1	0.00
28/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	738	1	1	1	0.00
28/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	804	1	1	1	0.00
28/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4229	4	4	4	0.00
28/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	123	0	0	0	0.00
28/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	113	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
28/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	133	0	0	0	0.00
28/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
28/07/2015	R208 On 05-November-15			Bond Future	7.92	95.6510	95.6980	95.6510	0.00
28/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2690	3	3	3	0.00
28/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	843	1	1	1	0.00
28/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	860	1	1	1	0.00
28/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	825	1	1	1	0.00
28/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	376	0	0	0	2,200.00
28/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1552	2	2	2	0.00
28/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1528	2	2	2	0.00
28/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1577	2	2	2	0.00
28/07/2015	R208 On 04-February-16			Bond Future	7.97	97.3006	97.3483	97.3006	0.00
28/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1125	1	1	1	0.00
28/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1108	1	1	1	0.00
28/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1142	1	1	1	0.00
28/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2048	2	2	2	0.00
28/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2024	2	2	2	0.00
28/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2000	2	2	2	0.00
28/07/2015	R209 On 06-August-15			Bond Future	8.73	78.6372	78.7198	78.6372	26,786.00
28/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8294	8	8	8	0.00
28/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2147	2	2	2	0.00
28/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	628	1	1	1	640.00
28/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2212	2	2	2	0.00
28/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3235	3	3	3	0.00
28/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2082	2	2	2	0.00
28/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	115	0	0	0	0.00
28/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
28/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	26	0	0	0	0.00
28/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	106	0	0	0	0.00
28/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	803	1	1	1	0.00
28/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	125	0	0	0	0.00
28/07/2015	R209 On 05-November-15			Bond Future	8.78	76.7585	76.8415	76.7585	2,680.00
28/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4497	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
28/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	425	0	0	0	0.00
28/07/2015	R209 On 05-November-15	8.50	Call	Bond Future	1436	1	1	1	900.00
28/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	4045	4	4	4	0.00
28/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	449	0	0	0	0.00
28/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	437	0	0	0	0.00
28/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	6829	7	7	7	0.00
28/07/2015	R209 On 05-November-15	8.50	Put	Bond Future	3662	4	4	4	0.00
28/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1044	1	1	1	900.00
28/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	6904	7	7	7	0.00
28/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1239	1	1	1	640.00
28/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6755	7	7	7	0.00
28/07/2015	R209 On 04-February-16			Bond Future	8.83	78.0824	78.1666	78.0824	0.00
28/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	3022	3	3	3	0.00
28/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3059	3	3	3	0.00
28/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3095	3	3	3	0.00
28/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3653	4	4	4	0.00
28/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3613	4	4	4	0.00
28/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3694	4	4	4	0.00
28/07/2015	R210 On 06-August-15			Bond Future	180.78	180.7568	180.7849	180.7568	1,160.00
28/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	1795	2	2	2	0.00
28/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	1775	2	2	2	0.00
28/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	1785	2	2	2	0.00
28/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R210 On 05-November-15			Bond Future	181.58	181.5572	181.5835	181.5572	0.00
28/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	417	0	0	0	0.00
28/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	427	0	0	0	0.00
28/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	407	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
28/07/2015	R211 On 06-August-15			Bond Future	134.40	134.3828	134.4006	134.3828	1,120.00
28/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	599	1	1	1	0.00
28/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	609	1	1	1	0.00
28/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	589	1	1	1	0.00
28/07/2015	R211 On 05-November-15			Bond Future	136.58	136.5626	136.5791	136.5626	0.00
28/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1589	2	2	2	0.00
28/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1579	2	2	2	0.00
28/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1569	2	2	2	0.00
28/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R212 On 06-August-15			Bond Future	140.94	140.9208	140.9422	140.9208	1,045.00
28/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	48	0	0	0	0.00
28/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	58	0	0	0	0.00
28/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	68	0	0	0	0.00
28/07/2015	R212 On 05-November-15			Bond Future	143.23	143.2067	143.2267	143.2067	0.00
28/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	2773	3	3	3	0.00
28/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	2783	3	3	3	0.00
28/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	2763	3	3	3	0.00
28/07/2015	R213 On 06-August-15			Bond Future	8.61	89.3678	89.4496	89.3678	16,459.00
28/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	314	0	0	0	0.00
28/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	337	0	0	0	0.00
28/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	362	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
28/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1208	1	1	1	0.00
28/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1155	1	1	1	0.00
28/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1262	1	1	1	0.00
28/07/2015	R213 On 05-November-15			Bond Future	8.67	87.2658	87.3478	87.2658	1,398.00
28/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	274	0	0	0	0.00
28/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	291	0	0	0	0.00
28/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	282	0	0	0	0.00
28/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7713	8	8	8	0.00
28/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7561	8	8	8	0.00
28/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7637	8	8	8	0.00
28/07/2015	R213 On 04-February-16			Bond Future	8.72	88.7705	88.8538	88.7705	0.00
28/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3362	3	3	3	0.00
28/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3400	3	3	3	0.00
28/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3324	3	3	3	0.00
28/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3144	3	3	3	0.00
28/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3108	3	3	3	0.00
28/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3180	3	3	3	0.00
28/07/2015	R214 On 06-August-15			Bond Future	8.76	79.9304	80.0177	79.9304	20,790.00
28/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	684	1	1	1	0.00
28/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	724	1	1	1	0.00
28/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	765	1	1	1	0.00
28/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	825	1	1	1	0.00
28/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	782	1	1	1	0.00
28/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	741	1	1	1	0.00
28/07/2015	R214 On 05-November-15			Bond Future	8.81	77.9292	78.0169	77.9292	2,212.00
28/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	449	0	0	0	0.00
28/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	437	0	0	0	0.00
28/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	425	0	0	0	0.00
28/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7588	8	8	8	0.00
28/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7505	8	8	8	0.00
28/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7424	8	7	8	0.00
28/07/2015	R214 On 04-February-16			Bond Future	8.85	79.2730	79.3621	79.2730	4,320.00
28/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1036	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
28/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1055	1	1	1	0.00
28/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1018	1	1	1	0.00
28/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8380	8	8	8	0.00
28/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8454	9	8	9	0.00
28/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8530	9	9	9	0.00
28/07/2015	R248 On 06-August-15			Bond Future	8.84	102.9252	102.9846	102.9252	29,343.00
28/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	930	1	1	1	0.00
28/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1037	1	1	1	0.00
28/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	823	1	1	1	0.00
28/07/2015	R248 On 05-November-15			Bond Future	8.89	100.1558	100.2149	100.1558	15,650.00
28/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
28/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10236	10	10	10	0.00
28/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10112	10	10	10	0.00
28/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	9989	10	10	10	0.00
28/07/2015	R248 On 04-February-16			Bond Future	8.94	101.8829	101.9428	101.8829	0.00
28/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	546	0	1	0	0.00
28/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	751	1	1	1	0.00
28/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	649	1	1	1	0.00
28/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
28/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00