



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 MONTHLY STATISTICS REPORT

For April 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	2025 On 07-May-15			Bond Future	120.39	120.4672	120.3917	120.4672	16.00
24/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	598	1	598	1	0.00
24/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	618	1	618	1	0.00
24/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	608	1	608	1	0.00
24/04/2015	2025 On 06-August-15			Bond Future	121.14	121.2189	121.1413	121.2189	0.00
24/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	151	0	151	0	0.00
24/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	131	0	131	0	0.00
24/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	141	0	141	0	0.00
24/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2025 On 05-November-15			Bond Future	123.14	123.2195	123.1375	123.2195	0.00
24/04/2015	2025 On 05-November-15	123.01	Call	Bond Future	128	0	128	0	0.00
24/04/2015	2025 On 05-November-15	122.99	Call	Bond Future	148	0	148	0	0.00
24/04/2015	2025 On 05-November-15	123.00	Call	Bond Future	138	0	138	0	0.00
24/04/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2030 On 07-May-15			Bond Future	8.46	98.1366	8.4642	98.1366	6,785.00
24/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	2355	2	2355	2	0.00
24/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	2277	2	2277	2	0.00
24/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	2198	2	2198	2	0.00
24/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2030 On 06-August-15			Bond Future	8.53	95.6817	8.5306	95.6817	2,135.00
24/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	6602	7	6602	7	0.00
24/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	6428	7	6428	7	0.00

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24/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	6515	7	6515	7	0.00
24/04/2015	2030 On 05-November-15			Bond Future	8.58	97.2541	8.5821	97.2541	0.00
24/04/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2030 On 05-November-15	8.50	Put	Bond Future	648	1	648	1	0.00
24/04/2015	2030 On 05-November-15	8.51	Put	Bond Future	569	1	569	1	0.00
24/04/2015	2030 On 05-November-15	8.49	Put	Bond Future	727	1	727	1	0.00
24/04/2015	2032 On 07-May-15			Bond Future	8.56	97.9784	8.5636	97.9784	126.00
24/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	553	1	553	1	0.00
24/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	466	1	466	1	0.00
24/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	641	1	641	1	0.00
24/04/2015	2032 On 06-August-15			Bond Future	8.63	99.5292	8.6264	99.5292	1,455.00
24/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	1088	1	1088	1	0.00
24/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	1001	1	1001	1	0.00
24/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	1175	1	1175	1	0.00
24/04/2015	2032 On 05-November-15			Bond Future	8.68	97.0083	8.6794	97.0083	0.00
24/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	5980	6	5980	6	0.00
24/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	6072	6	6072	6	0.00
24/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	5888	6	5888	6	0.00
24/04/2015	2032 On 04-February-16			Bond Future	8.72	98.6979	8.7250	98.6979	0.00
24/04/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2032 On 04-February-16	8.69	Put	Bond Future	291	0	291	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	2032 On 04-February-16	8.70	Put	Bond Future	208	0	208	0	0.00
24/04/2015	2032 On 04-February-16	8.71	Put	Bond Future	125	0	125	0	0.00
24/04/2015	2037 On 07-May-15			Bond Future	8.66	100.6088	8.6636	100.6088	30,553.00
24/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	3237	3	3237	3	0.00
24/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	3055	3	3055	3	0.00
24/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	3146	3	3146	3	0.00
24/04/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2037 On 06-August-15			Bond Future	8.73	97.9425	8.7261	97.9425	3,402.00
24/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	226	0	226	0	0.00
24/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	132	0	132	0	0.00
24/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	320	0	320	0	0.00
24/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2037 On 05-November-15			Bond Future	8.78	99.5522	8.7751	99.5522	0.00
24/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	7698	8	7698	8	0.00
24/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	7803	8	7803	8	0.00
24/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	7592	8	7592	8	0.00
24/04/2015	2037 On 04-February-16			Bond Future	8.82	97.0281	8.8184	97.0281	0.00
24/04/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2037 On 04-February-16	8.75	Put	Bond Future	637	1	637	1	0.00
24/04/2015	2037 On 04-February-16	8.74	Put	Bond Future	730	1	730	1	0.00
24/04/2015	2037 On 04-February-16	8.76	Put	Bond Future	543	1	543	1	0.00
24/04/2015	2038 On 07-May-15			Bond Future	130.91	131.1715	130.9107	131.1715	3,303.00
24/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	3921	4	3921	4	0.00
24/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	3901	4	3901	4	0.00
24/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	3911	4	3911	4	0.00

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24/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2038 On 06-August-15			Bond Future	131.68	131.9480	131.6819	131.9480	911.00
24/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	3692	4	3692	4	0.00
24/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	3672	4	3672	4	0.00
24/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	3682	4	3682	4	0.00
24/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2038 On 05-November-15			Bond Future	133.85	134.1257	133.8519	134.1257	0.00
24/04/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2038 On 05-November-15	134.00	Put	Bond Future	148	0	148	0	0.00
24/04/2015	2038 On 05-November-15	134.01	Put	Bond Future	158	0	158	0	0.00
24/04/2015	2038 On 05-November-15	133.99	Put	Bond Future	138	0	138	0	0.00
24/04/2015	2044 On 07-May-15			Bond Future	8.72	102.5338	8.7232	102.5338	9,526.00
24/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	2938	3	2938	3	0.00
24/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	2737	3	2737	3	0.00
24/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	2838	3	2838	3	0.00
24/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2044 On 06-August-15			Bond Future	8.78	99.7727	8.7827	99.7727	650.00
24/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	340	1	340	1	0.00
24/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	236	0	236	0	0.00
24/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	445	1	445	1	0.00
24/04/2015	2044 On 05-November-15			Bond Future	8.83	101.4125	8.8296	101.4125	0.00
24/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00

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24/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	6266	6	6266	6	0.00
24/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	6152	6	6152	6	0.00
24/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	6379	7	6379	7	0.00
24/04/2015	2044 On 04-February-16			Bond Future	8.87	98.7956	8.8710	98.7956	0.00
24/04/2015	2044 On 04-February-16	9.01	Call	Bond Future	1397	1	1397	1	0.00
24/04/2015	2044 On 04-February-16	8.99	Call	Bond Future	1198	1	1198	1	0.00
24/04/2015	2044 On 04-February-16	9.00	Call	Bond Future	1297	1	1297	1	0.00
24/04/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2046 On 07-May-15			Bond Future	130.80	130.8233	130.7996	130.8233	5,889.00
24/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	3790	4	3790	4	0.00
24/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	3800	4	3800	4	0.00
24/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	3810	4	3810	4	0.00
24/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2046 On 06-August-15			Bond Future	132.88	132.9049	132.8796	132.9049	6,022.00
24/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	3890	4	3890	4	0.00
24/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	3870	4	3870	4	0.00
24/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	3880	4	3880	4	0.00
24/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2046 On 05-November-15			Bond Future	133.68	133.7103	133.6817	133.7103	0.00
24/04/2015	2046 On 05-November-15	132.99	Call	Bond Future	692	1	692	1	0.00
24/04/2015	2046 On 05-November-15	133.00	Call	Bond Future	682	1	682	1	0.00
24/04/2015	2046 On 05-November-15	133.01	Call	Bond Future	672	1	672	1	0.00
24/04/2015	2046 On 05-November-15	133.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2046 On 05-November-15	132.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2046 On 05-November-15	133.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2050 On 07-May-15			Bond Future	141.37	141.3959	141.3705	141.3959	2,954.00
24/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	6380	6	6380	6	0.00

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24/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	6360	6	6360	6	0.00
24/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	6370	6	6370	6	0.00
24/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2050 On 06-August-15			Bond Future	142.16	142.1873	142.1603	142.1873	2,588.00
24/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	5160	5	5160	5	0.00
24/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	5170	5	5170	5	0.00
24/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	5150	5	5150	5	0.00
24/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	2050 On 05-November-15			Bond Future	144.50	144.5337	144.5027	144.5337	0.00
24/04/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	2050 On 05-November-15	145.01	Put	Bond Future	507	0	507	0	0.00
24/04/2015	2050 On 05-November-15	145.00	Put	Bond Future	497	0	497	0	0.00
24/04/2015	2050 On 05-November-15	144.99	Put	Bond Future	487	0	487	0	0.00
24/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	AL12 On 07-May-15			Index Future	544.60	543.6670	544.6030	543.6670	0.00
24/04/2015	AL37 On 07-May-15			Index Future	453.88	453.3720	453.8750	453.3720	3.00
24/04/2015	AL37 On 06-August-15			Index Future	460.98	460.4720	460.9790	460.4720	122.00
24/04/2015	AL37 On 05-November-15			Index Future	468.62	468.1140	468.6180	468.1140	0.00
24/04/2015	AL7T On 07-May-15			Index Future	537.19	536.1110	537.1910	536.1110	0.00
24/04/2015	AL7T On 06-August-15			Index Future	545.60	544.5060	545.5980	544.5060	3.00
24/04/2015	AL7T On 05-November-15			Index Future	554.64	553.5420	554.6390	553.5420	0.00
24/04/2015	ALBI On 07-May-15			Index Future	490.52	489.7750	490.5200	489.7750	444.00
24/04/2015	ALBI On 06-August-15			Index Future	498.20	497.4440	498.1980	497.4440	170.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	ALBI On 05-November-15			Index Future	506.45	505.6990	506.4530	505.6990	0.00
24/04/2015	ALBI On 04-February-16			Index Future	515.28	514.4980	515.2760	514.4980	0.00
24/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/04/2015	EL28 On 07-May-15			Bond Future	124.61	124.6315	124.6100	124.6315	0.00
24/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	390	0	390	0	0.00
24/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	380	0	380	0	0.00
24/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	400	0	400	0	0.00
24/04/2015	EL28 On 06-August-15			Bond Future	126.59	126.6145	126.5917	126.6145	0.00
24/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1582	2	1582	2	0.00
24/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1592	2	1592	2	0.00
24/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1602	2	1602	2	0.00
24/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	EL28 On 05-November-15			Bond Future	127.15	127.1767	127.1503	127.1767	0.00
24/04/2015	EL28 On 05-November-15	126.99	Call	Bond Future	160	0	160	0	0.00
24/04/2015	EL28 On 05-November-15	127.00	Call	Bond Future	150	0	150	0	0.00
24/04/2015	EL28 On 05-November-15	127.01	Call	Bond Future	140	0	140	0	0.00
24/04/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	ES33 On 07-May-15			Bond Future	9.59	83.1461	9.5920	83.1461	6,576.00
24/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	1081	1	1081	1	0.00
24/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	1225	1	1225	1	0.00
24/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	1153	1	1153	1	0.00
24/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
24/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
24/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
24/04/2015	ES33 On 06-August-15			Bond Future	9.68	84.4622	9.6818	84.4622	0.00
24/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
24/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
24/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	671	1	671	1	0.00
24/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	597	1	597	1	0.00
24/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	524	1	524	1	0.00
24/04/2015	ES33 On 05-November-15			Bond Future	9.76	82.0617	9.7636	82.0617	0.00
24/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5752	6	5752	6	0.00
24/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5673	6	5673	6	0.00
24/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5832	6	5832	6	0.00
24/04/2015	ES33 On 04-February-16			Bond Future	9.84	83.4908	9.8410	83.4908	0.00
24/04/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1041	1	1041	1	0.00
24/04/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1179	1	1179	1	0.00
24/04/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1110	1	1110	1	0.00
24/04/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	GOVI On 07-May-15			GOVI	486.96	486.2140	486.9550	486.2140	496.00
24/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	369650	36	369650	36	0.00
24/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	369450	36	369450	36	0.00
24/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	369550	36	369550	36	0.00
24/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
24/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
24/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
24/04/2015	GOVI On 06-August-15			GOVI	494.58	493.8280	494.5760	493.8280	29.00
24/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
24/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
24/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
24/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	54240	6	54240	6	0.00
24/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	54140	6	54140	6	0.00
24/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	54340	6	54340	6	0.00
24/04/2015	GOVI On 05-November-15			GOVI	502.77	502.0230	502.7720	502.0230	0.00
24/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
24/04/2015	GOVI On 05-November-15	530.00	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
24/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
24/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	272280	28	272280	28	0.00
24/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	272180	28	272180	28	0.00
24/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	272380	28	272380	28	0.00
24/04/2015	GOVI On 04-February-16			GOVI	511.53	510.7580	511.5310	510.7580	0.00
24/04/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
24/04/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
24/04/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
24/04/2015	GOVI On 04-February-16	511.99	Put	GOVI	4590	1	4590	1	0.00
24/04/2015	GOVI On 04-February-16	512.01	Put	GOVI	4790	1	4790	1	0.00
24/04/2015	GOVI On 04-February-16	512.00	Put	GOVI	4690	1	4690	1	0.00
24/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/04/2015	IGOV On 07-May-15			Index Future	229.66	229.7850	229.6630	229.7850	932.00
24/04/2015	IGOV On 06-August-15			Index Future	233.28	233.4020	233.2770	233.4020	717.00
24/04/2015	IGOV On 05-November-15			Index Future	237.16	237.2950	237.1610	237.2950	0.00
24/04/2015	IGOV On 04-February-16			Index Future	241.31	241.4420	241.3110	241.4420	0.00
24/04/2015	ILBI On 07-May-15			Index Future	621.61	621.9400	621.6070	621.9400	0.00
24/04/2015	ILBI On 06-August-15			Index Future	631.65	631.9860	631.6460	631.9860	159.00
24/04/2015	ILBI On 05-November-15			Index Future	642.12	642.4710	642.1240	642.4710	0.00
24/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
24/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/04/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	0.00
24/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.23	93.7300	6.2300	93.7300	5,000.00
24/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.26	93.7000	6.2600	93.7000	0.00
24/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.40	93.5600	6.4000	93.5600	0.00
24/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.45	93.5100	6.4500	93.5100	0.00
24/04/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.57	93.3900	6.5700	93.3900	0.00
24/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.75	93.2100	6.7500	93.2100	0.00
24/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.98	92.9800	6.9800	92.9800	0.00
24/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.23	92.7400	7.2300	92.7400	0.00
24/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.5600	7.4000	92.5600	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.53	92.4300	7.5300	92.4300	0.00
24/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.65	92.3100	7.6500	92.3100	0.00
24/04/2015	R023 On 07-May-15			Bond Future	7.83	100.8871	7.8290	100.8871	13,494.00
24/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	1828	2	1828	2	0.00
24/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	1930	2	1930	2	0.00
24/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	1879	2	1879	2	0.00
24/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	57	0	57	0	0.00
24/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	52	0	52	0	0.00
24/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	62	0	62	0	0.00
24/04/2015	R023 On 06-August-15			Bond Future	7.89	102.4840	7.8935	102.4840	230.00
24/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	2658	3	2658	3	0.00
24/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	6380	6	6380	6	0.00
24/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	2696	3	2696	3	0.00
24/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	2735	3	2735	3	0.00
24/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	748	1	748	1	0.00
24/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	715	1	715	1	0.00
24/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	731	1	731	1	0.00
24/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	79	0	79	0	911.00
24/04/2015	R023 On 05-November-15			Bond Future	7.95	100.2428	7.9476	100.2428	0.00
24/04/2015	R023 On 05-November-15	7.99	Call	Bond Future	230	0	230	0	0.00
24/04/2015	R023 On 05-November-15	8.01	Call	Bond Future	338	0	338	0	0.00
24/04/2015	R023 On 05-November-15	8.00	Call	Bond Future	284	0	284	0	0.00
24/04/2015	R023 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R023 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R023 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R023 On 04-February-16			Bond Future	7.99	101.9880	7.9924	101.9880	0.00
24/04/2015	R023 On 04-February-16	8.01	Call	Bond Future	93	0	93	0	0.00
24/04/2015	R023 On 04-February-16	7.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R023 On 04-February-16	8.00	Call	Bond Future	40	0	40	0	0.00
24/04/2015	R023 On 04-February-16	7.99	Put	Bond Future	12	0	12	0	0.00
24/04/2015	R023 On 04-February-16	8.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R023 On 04-February-16	8.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R186 On 07-May-15			Bond Future	8.05	122.0899	8.0489	122.0899	40,048.00
24/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	1910	2	1910	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	2	0	2	0	0.00
24/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	4	0	4	0	0.00
24/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	159	0	159	0	0.00
24/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	626	1	626	1	0.00
24/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	1846	2	1846	2	0.00
24/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	821	1	821	1	0.00
24/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	1049	1	1049	1	0.00
24/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	1976	2	1976	2	0.00
24/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	7	0	7	0	0.00
24/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	244	0	244	0	0.00
24/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	5606	6	5606	6	4,229.00
24/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	228	0	228	0	0.00
24/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	6500	7	6500	7	0.00
24/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	2267	3	2267	3	300.00
24/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	5163	5	5163	5	4,229.00
24/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	1036	1	1036	1	4,229.00
24/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	262	0	262	0	0.00
24/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	812	1	812	1	4,229.00
24/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	622	1	622	1	4,229.00
24/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	4724	5	4724	5	4,229.00
24/04/2015	R186 On 06-August-15			Bond Future	8.11	118.7254	8.1109	118.7254	2,110.00
24/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	1818	2	1818	2	0.00
24/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	1083	1	1083	1	1,000.00
24/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	1854	2	1854	2	0.00
24/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	1891	2	1891	2	0.00
24/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	6648	6	6648	6	0.00
24/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	2814	3	2814	3	0.00
24/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	4091	4	4091	4	0.00
24/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	2721	3	2721	3	0.00
24/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	421	0	421	0	5,350.00
24/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	2767	3	2767	3	0.00
24/04/2015	R186 On 05-November-15			Bond Future	8.16	120.6759	8.1603	120.6759	0.00
24/04/2015	R186 On 05-November-15	8.45	Call	Bond Future	4395	0	4395	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	3433	3	3433	3	0.00
24/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	3519	3	3519	3	0.00
24/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	3476	3	3476	3	0.00
24/04/2015	R186 On 05-November-15	8.35	Call	Bond Future	3922	0	3922	0	0.00
24/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	7396	7	7396	7	0.00
24/04/2015	R186 On 05-November-15	8.45	Put	Bond Future	2101	0	2101	0	6,248.00
24/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	2759	3	2759	3	0.00
24/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	911	1	911	1	2,600.00
24/04/2015	R186 On 05-November-15	8.35	Put	Bond Future	2413	0	2413	0	9,370.00
24/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	2795	3	2795	3	0.00
24/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	2722	3	2722	3	0.00
24/04/2015	R186 On 04-February-16			Bond Future	8.20	117.4776	8.1999	117.4776	5,512.00
24/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	1524	1	1524	1	0.00
24/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	1501	1	1501	1	0.00
24/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	1478	1	1478	1	0.00
24/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	7193	7	7193	7	0.00
24/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	7132	7	7132	7	0.00
24/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	7254	7	7254	7	0.00
24/04/2015	R197 On 07-May-15			Bond Future	291.36	291.6161	291.3560	291.6161	1,046.00
24/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	2654	2	2654	2	0.00
24/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	2644	2	2644	2	0.00
24/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	2634	2	2634	2	0.00
24/04/2015	R197 On 06-August-15			Bond Future	289.94	290.2076	289.9414	290.2076	0.00
24/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	1931	2	1931	2	0.00
24/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	1941	2	1941	2	0.00
24/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	1951	2	1951	2	0.00
24/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R197 On 05-November-15			Bond Future	294.72	294.9973	294.7191	294.9973	0.00
24/04/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R197 On 05-November-15	294.99	Put	Bond Future	271	0	271	0	0.00
24/04/2015	R197 On 05-November-15	295.01	Put	Bond Future	291	0	291	0	0.00
24/04/2015	R197 On 05-November-15	295.00	Put	Bond Future	281	0	281	0	0.00
24/04/2015	R202 On 07-May-15			Bond Future	241.66	241.6997	241.6552	241.6997	3,147.00
24/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	3155	3	3155	3	0.00
24/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	3165	3	3165	3	0.00
24/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	3145	3	3145	3	0.00
24/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R202 On 06-August-15			Bond Future	242.29	242.3330	242.2858	242.3330	52,944.00
24/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	2276	2	2276	2	0.00
24/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	2296	2	2296	2	0.00
24/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	2286	2	2286	2	0.00
24/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R202 On 05-November-15			Bond Future	246.28	246.3321	246.2781	246.3321	0.00
24/04/2015	R202 On 05-November-15	246.01	Call	Bond Future	268	0	268	0	0.00
24/04/2015	R202 On 05-November-15	246.00	Call	Bond Future	278	0	278	0	0.00
24/04/2015	R202 On 05-November-15	245.99	Call	Bond Future	288	0	288	0	0.00
24/04/2015	R202 On 05-November-15	245.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R202 On 05-November-15	246.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R202 On 05-November-15	246.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R203 On 07-May-15			Bond Future	7.08	103.6836	7.0833	103.6836	7,691.00
24/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	422	0	422	0	0.00
24/04/2015	R203 On 07-May-15	7.84	Call	Bond Future	1618	2	1618	2	0.00
24/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	405	0	405	0	0.00
24/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	439	0	439	0	0.00
24/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	63	0	63	0	0.00
24/04/2015	R203 On 07-May-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
24/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	58	0	58	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	68	0	68	0	0.00
24/04/2015	R203 On 06-August-15			Bond Future	7.18	105.3247	7.1761	105.3247	252.00
24/04/2015	R203 On 06-August-15	7.84	Call	Bond Future	1394	1	1394	1	0.00
24/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	186	0	186	0	0.00
24/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	191	0	191	0	0.00
24/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	196	0	196	0	0.00
24/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	1021	1	1021	1	0.00
24/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	1007	1	1007	1	0.00
24/04/2015	R203 On 06-August-15	7.84	Put	Bond Future	118	0	118	0	5,000.00
24/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	1036	1	1036	1	0.00
24/04/2015	R203 On 05-November-15			Bond Future	7.24	102.8880	7.2422	102.8880	0.00
24/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	38	0	38	0	0.00
24/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	41	0	41	0	0.00
24/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	39	0	39	0	0.00
24/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	2207	2	2207	2	0.00
24/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	2223	2	2223	2	0.00
24/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	2190	2	2190	2	0.00
24/04/2015	R203 On 04-February-16			Bond Future	7.28	104.6796	7.2771	104.6796	0.00
24/04/2015	R203 On 04-February-16	7.26	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R203 On 04-February-16	7.24	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R203 On 04-February-16	7.25	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R203 On 04-February-16	7.24	Put	Bond Future	56	0	56	0	0.00
24/04/2015	R203 On 04-February-16	7.25	Put	Bond Future	41	0	41	0	0.00
24/04/2015	R203 On 04-February-16	7.26	Put	Bond Future	26	0	26	0	0.00
24/04/2015	R204 On 07-May-15			Bond Future	7.33	105.0925	7.3276	105.0925	12,510.00
24/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	602	1	602	1	0.00
24/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	651	1	651	1	0.00
24/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	626	1	626	1	0.00
24/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	90	0	90	0	0.00
24/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	83	0	83	0	0.00
24/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	76	0	76	0	0.00
24/04/2015	R204 On 06-August-15			Bond Future	7.41	102.7202	7.4139	102.7202	321.00
24/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	2956	3	2956	3	0.00
24/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	1334	1	1334	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	1375	1	1375	1	0.00
24/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	1355	1	1355	1	0.00
24/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	61	0	61	0	699.00
24/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	366	0	366	0	0.00
24/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	375	0	375	0	0.00
24/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	358	0	358	0	0.00
24/04/2015	R204 On 05-November-15			Bond Future	7.48	104.4076	7.4757	104.4076	0.00
24/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	83	0	83	0	0.00
24/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	85	0	85	0	0.00
24/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	81	0	81	0	0.00
24/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	3507	4	3507	4	0.00
24/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	3533	4	3533	4	0.00
24/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	3560	4	3560	4	0.00
24/04/2015	R204 On 04-February-16			Bond Future	7.51	102.1876	7.5148	102.1876	0.00
24/04/2015	R204 On 04-February-16	7.51	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R204 On 04-February-16	7.50	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R204 On 04-February-16	7.49	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R204 On 04-February-16	7.50	Put	Bond Future	38	0	38	0	0.00
24/04/2015	R204 On 04-February-16	7.51	Put	Bond Future	12	0	12	0	0.00
24/04/2015	R204 On 04-February-16	7.49	Put	Bond Future	63	0	63	0	0.00
24/04/2015	R207 On 07-May-15			Bond Future	7.52	101.1904	7.5169	101.1904	40,822.00
24/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	2782	3	2782	3	0.00
24/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	901	1	901	1	66.00
24/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	2819	3	2819	3	0.00
24/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	2744	3	2744	3	0.00
24/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	82	0	82	0	0.00
24/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R207 On 06-August-15			Bond Future	7.60	99.1496	7.5992	99.1496	121.00
24/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	1244	1	1244	1	0.00
24/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	1288	1	1288	1	0.00
24/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	1266	1	1266	1	0.00
24/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	721	1	721	1	70.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	729	1	729	1	0.00
24/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	714	1	714	1	0.00
24/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	700	1	700	1	0.00
24/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	1234	1	1234	1	0.00
24/04/2015	R207 On 05-November-15			Bond Future	7.66	100.7787	7.6560	100.7787	0.00
24/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	1440	1	1440	1	0.00
24/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	1479	1	1479	1	0.00
24/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	1460	1	1460	1	0.00
24/04/2015	R207 On 05-November-15	7.50	Call	Bond Future	1019	0	1019	0	19.00
24/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	914	1	914	1	53.00
24/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	1148	1	1148	1	0.00
24/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	1117	1	1117	1	0.00
24/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1707	2	1707	2	0.00
24/04/2015	R207 On 05-November-15	7.50	Put	Bond Future	1566	0	1566	0	0.00
24/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	1132	1	1132	1	0.00
24/04/2015	R207 On 04-February-16			Bond Future	7.70	98.8910	7.6975	98.8910	0.00
24/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	862	1	862	1	43.00
24/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1157	1	1157	1	0.00
24/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1187	1	1187	1	0.00
24/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1172	1	1172	1	19.00
24/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1828	2	1828	2	0.00
24/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1809	2	1809	2	0.00
24/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	2289	2	2289	2	0.00
24/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1846	2	1846	2	0.00
24/04/2015	R208 On 07-May-15			Bond Future	7.62	96.5581	7.6248	96.5581	56,539.00
24/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	1674	2	1674	2	0.00
24/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	1759	2	1759	2	0.00
24/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	1716	2	1716	2	0.00
24/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	26	0	26	0	0.00
24/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	23	0	23	0	0.00
24/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	28	0	28	0	0.00
24/04/2015	R208 On 06-August-15			Bond Future	7.69	98.0865	7.6945	98.0865	0.00
24/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	1946	2	1946	2	0.00
24/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	1917	2	1917	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	4972	5	4972	5	0.00
24/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	1976	2	1976	2	0.00
24/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	617	1	617	1	0.00
24/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	604	1	604	1	0.00
24/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	62	0	62	0	198.00
24/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	631	1	631	1	0.00
24/04/2015	R208 On 05-November-15			Bond Future	7.75	96.2974	7.7480	96.2974	0.00
24/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	3537	3	3537	3	0.00
24/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	1542	1	1542	1	0.00
24/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	1564	2	1564	2	0.00
24/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	1521	1	1521	1	0.00
24/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	504	1	504	1	2,200.00
24/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	1533	2	1533	2	0.00
24/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	1513	2	1513	2	0.00
24/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	1554	2	1554	2	0.00
24/04/2015	R208 On 04-February-16			Bond Future	7.79	97.9742	7.7870	97.9742	0.00
24/04/2015	R208 On 04-February-16	7.75	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R208 On 04-February-16	7.74	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R208 On 04-February-16	7.76	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R208 On 04-February-16	7.74	Put	Bond Future	191	0	191	0	0.00
24/04/2015	R208 On 04-February-16	7.75	Put	Bond Future	150	0	150	0	0.00
24/04/2015	R208 On 04-February-16	7.76	Put	Bond Future	110	0	110	0	0.00
24/04/2015	R209 On 07-May-15			Bond Future	8.61	77.9034	8.6076	77.9034	23,142.00
24/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	3019	3	3019	3	0.00
24/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	117	0	117	0	0.00
24/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	3158	3	3158	3	0.00
24/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	3088	3	3088	3	0.00
24/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	11514	12	11514	12	0.00
24/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	70	0	70	0	0.00
24/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	2615	3	2615	3	700.00
24/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	64	0	64	0	0.00
24/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	75	0	75	0	0.00
24/04/2015	R209 On 06-August-15			Bond Future	8.66	79.1364	8.6630	79.1364	2,770.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	8993	9	8993	9	0.00
24/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	3826	4	3826	4	0.00
24/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	3876	4	3876	4	0.00
24/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	3776	4	3776	4	0.00
24/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	1251	1	1251	1	0.00
24/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	156	0	156	0	2,914.00
24/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	1227	1	1227	1	0.00
24/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	1276	1	1276	1	0.00
24/04/2015	R209 On 05-November-15			Bond Future	8.71	77.2880	8.7097	77.2880	0.00
24/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	1078	1	1078	1	0.00
24/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	1118	1	1118	1	0.00
24/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	1098	1	1098	1	0.00
24/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	6919	7	6919	7	0.00
24/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	6852	7	6852	7	0.00
24/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	6986	7	6986	7	0.00
24/04/2015	R209 On 04-February-16			Bond Future	8.75	78.6340	8.7497	78.6340	0.00
24/04/2015	R209 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R209 On 04-February-16	8.75	Call	Bond Future	3	0	3	0	0.00
24/04/2015	R209 On 04-February-16	8.76	Call	Bond Future	79	0	79	0	0.00
24/04/2015	R209 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R209 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R209 On 04-February-16	8.74	Put	Bond Future	74	0	74	0	0.00
24/04/2015	R210 On 07-May-15			Bond Future	178.00	178.0293	177.9963	178.0293	833.00
24/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	996	1	996	1	0.00
24/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	986	1	986	1	0.00
24/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	1006	1	1006	1	0.00
24/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R210 On 06-August-15			Bond Future	180.83	180.8619	180.8269	180.8619	18.00
24/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	1837	2	1837	2	0.00
24/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	1817	2	1817	2	0.00
24/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	1827	2	1827	2	0.00
24/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R210 On 05-November-15			Bond Future	181.70	181.7431	181.7031	181.7431	0.00
24/04/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R210 On 05-November-15	182.00	Put	Bond Future	297	0	297	0	0.00
24/04/2015	R210 On 05-November-15	182.01	Put	Bond Future	307	0	307	0	0.00
24/04/2015	R210 On 05-November-15	181.99	Put	Bond Future	287	0	287	0	0.00
24/04/2015	R211 On 07-May-15			Bond Future	132.15	132.1749	132.1475	132.1749	1,120.00
24/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	2852	3	2852	3	0.00
24/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	2862	3	2862	3	0.00
24/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	2842	3	2842	3	0.00
24/04/2015	R211 On 06-August-15			Bond Future	132.63	132.6606	132.6318	132.6606	0.00
24/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	2368	2	2368	2	0.00
24/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	2358	2	2358	2	0.00
24/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	2378	2	2378	2	0.00
24/04/2015	R211 On 05-November-15			Bond Future	134.82	134.8502	134.8175	134.8502	0.00
24/04/2015	R211 On 05-November-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R211 On 05-November-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R211 On 05-November-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R211 On 05-November-15	135.00	Put	Bond Future	182	0	182	0	0.00
24/04/2015	R211 On 05-November-15	135.01	Put	Bond Future	192	0	192	0	0.00
24/04/2015	R211 On 05-November-15	134.99	Put	Bond Future	172	0	172	0	0.00
24/04/2015	R212 On 07-May-15			Bond Future	138.98	139.0040	138.9778	139.0040	1,145.00
24/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	2012	2	2012	2	0.00
24/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	2032	2	2032	2	0.00
24/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	2022	2	2022	2	0.00
24/04/2015	R212 On 06-August-15			Bond Future	139.41	139.4405	139.4129	139.4405	7.00
24/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	1577	2	1577	2	0.00
24/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	1587	2	1587	2	0.00
24/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	1597	2	1597	2	0.00
24/04/2015	R212 On 05-November-15			Bond Future	141.71	141.7420	141.7104	141.7420	0.00
24/04/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R212 On 05-November-15	146.00	Put	Bond Future	4290	4	4290	4	0.00
24/04/2015	R212 On 05-November-15	146.01	Put	Bond Future	4300	4	4300	4	0.00
24/04/2015	R212 On 05-November-15	145.99	Put	Bond Future	4280	4	4280	4	0.00
24/04/2015	R213 On 07-May-15			Bond Future	8.51	88.2341	8.5082	88.2341	16,100.00
24/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	1989	2	1989	2	0.00
24/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	2114	2	2114	2	0.00
24/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	2051	2	2051	2	0.00
24/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	194	0	194	0	0.00
24/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	208	0	208	0	0.00
24/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	181	0	181	0	0.00
24/04/2015	R213 On 06-August-15			Bond Future	8.57	89.6307	8.5681	89.6307	6,011.00
24/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	2036	2	2036	2	0.00
24/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	2000	2	2000	2	0.00
24/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	1964	2	1964	2	0.00
24/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	2526	3	2526	3	0.00
24/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	2568	3	2568	3	0.00
24/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	2485	3	2485	3	0.00
24/04/2015	R213 On 05-November-15			Bond Future	8.62	87.5581	8.6206	87.5581	0.00
24/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	761	1	761	1	0.00
24/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	792	1	792	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	777	1	777	1	0.00
24/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	7826	8	7826	8	0.00
24/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	7688	8	7688	8	0.00
24/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	7757	8	7757	8	0.00
24/04/2015	R213 On 04-February-16			Bond Future	8.67	89.0826	8.6674	89.0826	0.00
24/04/2015	R213 On 04-February-16	8.75	Call	Bond Future	616	0	616	0	0.00
24/04/2015	R213 On 04-February-16	8.76	Call	Bond Future	690	1	690	1	0.00
24/04/2015	R213 On 04-February-16	8.74	Call	Bond Future	542	0	542	0	0.00
24/04/2015	R213 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R213 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R213 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R214 On 07-May-15			Bond Future	8.64	79.1470	8.6422	79.1470	12,953.00
24/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	4117	4	4117	4	0.00
24/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	4192	4	4192	4	0.00
24/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	4042	4	4042	4	0.00
24/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	26	0	26	0	0.00
24/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	28	0	28	0	0.00
24/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	31	0	31	0	0.00
24/04/2015	R214 On 06-August-15			Bond Future	8.69	80.3998	8.6949	80.3998	8,738.00
24/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	2678	3	2678	3	0.00
24/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	2721	3	2721	3	0.00
24/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	2764	3	2764	3	0.00
24/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	2304	2	2304	2	0.00
24/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	2264	2	2264	2	0.00
24/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	2226	2	2226	2	0.00
24/04/2015	R214 On 05-November-15			Bond Future	8.74	78.4289	8.7411	78.4289	0.00
24/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	1146	1	1146	1	0.00
24/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	1125	1	1125	1	0.00
24/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	1105	1	1105	1	0.00
24/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	7722	8	7722	8	0.00
24/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	7649	8	7649	8	0.00
24/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	7576	8	7576	8	0.00
24/04/2015	R214 On 04-February-16			Bond Future	8.78	79.7944	8.7823	79.7944	4,320.00
24/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	1600	2	1600	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	1623	2	1623	2	0.00
24/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	1576	2	1576	2	0.00
24/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	8378	8	8378	8	0.00
24/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	8448	9	8448	9	0.00
24/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	8519	9	8519	9	0.00
24/04/2015	R248 On 07-May-15			Bond Future	8.69	102.1657	8.6924	102.1657	22,627.00
24/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	5750	6	5750	6	0.00
24/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	5848	6	5848	6	0.00
24/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	5653	5	5653	5	0.00
24/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R248 On 06-August-15			Bond Future	8.75	103.7827	8.7463	103.7827	16,145.00
24/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	147	0	147	0	0.00
24/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	40	0	40	0	0.00
24/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	67	0	67	0	0.00
24/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R248 On 05-November-15			Bond Future	8.79	101.0565	8.7936	101.0565	0.00
24/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	9222	9	9222	9	0.00
24/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	9098	9	9098	9	0.00
24/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	8975	9	8975	9	0.00
24/04/2015	R248 On 04-February-16			Bond Future	8.84	102.8162	8.8361	102.8162	0.00
24/04/2015	R248 On 04-February-16	8.99	Call	Bond Future	1597	1	1597	1	0.00
24/04/2015	R248 On 04-February-16	9.01	Call	Bond Future	1802	2	1802	2	0.00
24/04/2015	R248 On 04-February-16	9.00	Call	Bond Future	1700	2	1700	2	0.00
24/04/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
24/04/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00