



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For May 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	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
22/05/2015	2025 On 06-August-15			Bond Future	121.03	122.1005	121.0346	122.1005	16.00
22/05/2015	2025 On 06-August-15	120.99	Call	Bond Future	45	1	45	1	0.00
22/05/2015	2025 On 06-August-15	121.00	Call	Bond Future	35	1	35	1	0.00
22/05/2015	2025 On 06-August-15	121.01	Call	Bond Future	25	1	25	1	0.00
22/05/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2025 On 05-November-15			Bond Future	123.01	124.0953	123.0113	124.0953	0.00
22/05/2015	2025 On 05-November-15	123.01	Call	Bond Future	1	1	1	1	0.00
22/05/2015	2025 On 05-November-15	122.99	Call	Bond Future	21	1	21	1	0.00
22/05/2015	2025 On 05-November-15	123.00	Call	Bond Future	11	1	11	1	0.00
22/05/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2030 On 06-August-15			Bond Future	8.50	96.7619	8.5038	96.7619	9,690.00
22/05/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2030 On 06-August-15	7.75	Put	Bond Future	6301	6	6301	6	0.00
22/05/2015	2030 On 06-August-15	7.76	Put	Bond Future	6214	6	6214	6	0.00
22/05/2015	2030 On 06-August-15	7.74	Put	Bond Future	6389	6	6389	6	0.00
22/05/2015	2030 On 05-November-15			Bond Future	8.56	98.3439	8.5553	98.3439	0.00
22/05/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2030 On 05-November-15	8.50	Put	Bond Future	437	0	437	0	0.00
22/05/2015	2030 On 05-November-15	8.51	Put	Bond Future	358	0	358	0	0.00
22/05/2015	2030 On 05-November-15	8.49	Put	Bond Future	516	0	516	0	0.00
22/05/2015	2032 On 06-August-15			Bond Future	8.60	100.6762	8.6007	100.6762	1,585.00
22/05/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2032 On 06-August-15	8.50	Put	Bond Future	869	0	869	0	0.00
22/05/2015	2032 On 06-August-15	8.49	Put	Bond Future	955	0	955	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
22/05/2015	2032 On 06-August-15	8.51	Put	Bond Future	782	0	782	0	0.00
22/05/2015	2032 On 05-November-15			Bond Future	8.65	98.1658	8.6538	98.1658	0.00
22/05/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2032 On 05-November-15	8.00	Put	Bond Future	5764	5	5764	5	0.00
22/05/2015	2032 On 05-November-15	7.99	Put	Bond Future	5856	5	5856	5	0.00
22/05/2015	2032 On 05-November-15	8.01	Put	Bond Future	5672	5	5672	5	0.00
22/05/2015	2032 On 04-February-16			Bond Future	8.70	99.8407	8.7029	99.8407	0.00
22/05/2015	2032 On 04-February-16	8.71	Call	Bond Future	59	1	59	1	0.00
22/05/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	1	0	1	0.00
22/05/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	1	0	1	0.00
22/05/2015	2032 On 04-February-16	8.69	Put	Bond Future	108	0	108	0	0.00
22/05/2015	2032 On 04-February-16	8.70	Put	Bond Future	24	0	24	0	0.00
22/05/2015	2032 On 04-February-16	8.71	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2037 On 06-August-15			Bond Future	8.69	99.2680	8.6898	99.2680	33,279.00
22/05/2015	2037 On 06-August-15	8.75	Call	Bond Future	570	1	570	1	0.00
22/05/2015	2037 On 06-August-15	8.74	Call	Bond Future	476	1	476	1	0.00
22/05/2015	2037 On 06-August-15	8.76	Call	Bond Future	665	1	665	1	0.00
22/05/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2037 On 05-November-15			Bond Future	8.74	100.8910	8.7385	100.8910	0.00
22/05/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2037 On 05-November-15	8.00	Put	Bond Future	7354	7	7354	7	0.00
22/05/2015	2037 On 05-November-15	7.99	Put	Bond Future	7460	7	7460	7	0.00
22/05/2015	2037 On 05-November-15	8.01	Put	Bond Future	7249	6	7249	6	0.00
22/05/2015	2037 On 04-February-16			Bond Future	8.78	98.3547	8.7848	98.3547	0.00
22/05/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	1	0	1	0.00
22/05/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	1	0	1	0.00
22/05/2015	2037 On 04-February-16	8.75	Put	Bond Future	325	0	325	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
22/05/2015	2037 On 04-February-16	8.74	Put	Bond Future	418	0	418	0	0.00
22/05/2015	2037 On 04-February-16	8.76	Put	Bond Future	231	0	231	0	0.00
22/05/2015	2038 On 06-August-15			Bond Future	125.57	127.6199	125.5743	127.6199	3,600.00
22/05/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2038 On 06-August-15	128.00	Put	Bond Future	2426	0	2426	0	0.00
22/05/2015	2038 On 06-August-15	128.01	Put	Bond Future	2436	0	2436	0	0.00
22/05/2015	2038 On 06-August-15	127.99	Put	Bond Future	2416	0	2416	0	0.00
22/05/2015	2038 On 05-November-15			Bond Future	127.63	129.7048	127.6252	129.7048	0.00
22/05/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2038 On 05-November-15	134.00	Put	Bond Future	6375	4	6375	4	0.00
22/05/2015	2038 On 05-November-15	134.01	Put	Bond Future	6385	4	6385	4	0.00
22/05/2015	2038 On 05-November-15	133.99	Put	Bond Future	6365	4	6365	4	0.00
22/05/2015	2044 On 06-August-15			Bond Future	8.75	101.2188	8.7522	101.2188	10,733.00
22/05/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	1	0	1	0.00
22/05/2015	2044 On 06-August-15	8.76	Call	Bond Future	81	1	81	1	0.00
22/05/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	1	0	1	0.00
22/05/2015	2044 On 06-August-15	8.74	Put	Bond Future	128	0	128	0	0.00
22/05/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2044 On 06-August-15	8.75	Put	Bond Future	23	0	23	0	0.00
22/05/2015	2044 On 05-November-15			Bond Future	8.80	102.8739	8.7989	102.8739	0.00
22/05/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2044 On 05-November-15	8.25	Put	Bond Future	5950	5	5950	5	0.00
22/05/2015	2044 On 05-November-15	8.26	Put	Bond Future	5836	5	5836	5	0.00
22/05/2015	2044 On 05-November-15	8.24	Put	Bond Future	6064	5	6064	5	0.00
22/05/2015	2044 On 04-February-16			Bond Future	8.84	100.2461	8.8433	100.2461	0.00
22/05/2015	2044 On 04-February-16	9.01	Call	Bond Future	1680	3	1680	3	0.00
22/05/2015	2044 On 04-February-16	8.99	Call	Bond Future	1481	2	1481	2	0.00
22/05/2015	2044 On 04-February-16	9.00	Call	Bond Future	1580	3	1580	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
22/05/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
22/05/2015	2046 On 06-August-15			Bond Future	128.13	128.6923	128.1326	128.6923	5,722.00
22/05/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2046 On 06-August-15	128.99	Put	Bond Future	857	0	857	0	0.00
22/05/2015	2046 On 06-August-15	129.00	Put	Bond Future	867	0	867	0	0.00
22/05/2015	2046 On 06-August-15	129.01	Put	Bond Future	877	0	877	0	0.00
22/05/2015	2046 On 05-November-15			Bond Future	128.83	129.3963	128.8273	129.3963	0.00
22/05/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2046 On 05-November-15	133.00	Put	Bond Future	4173	4	4173	4	0.00
22/05/2015	2046 On 05-November-15	132.99	Put	Bond Future	4163	4	4163	4	0.00
22/05/2015	2046 On 05-November-15	133.01	Put	Bond Future	4183	4	4183	4	0.00
22/05/2015	2050 On 06-August-15			Bond Future	135.16	138.5219	135.1613	138.5219	3,797.00
22/05/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	2	0	2	0.00
22/05/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	2	0	2	0.00
22/05/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	2	0	2	0.00
22/05/2015	2050 On 06-August-15	136.99	Put	Bond Future	1829	0	1829	0	0.00
22/05/2015	2050 On 06-August-15	137.01	Put	Bond Future	1849	0	1849	0	0.00
22/05/2015	2050 On 06-August-15	137.00	Put	Bond Future	1839	0	1839	0	0.00
22/05/2015	2050 On 05-November-15			Bond Future	137.37	140.7850	137.3683	140.7850	0.00
22/05/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	2050 On 05-November-15	145.01	Put	Bond Future	7642	4	7642	4	0.00
22/05/2015	2050 On 05-November-15	145.00	Put	Bond Future	7632	4	7632	4	0.00
22/05/2015	2050 On 05-November-15	144.99	Put	Bond Future	7622	4	7622	4	0.00
22/05/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	8607 On 21-December-26			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
22/05/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	AL37 On 06-August-15			Index Future	460.80	462.3460	460.8030	462.3460	124.00
22/05/2015	AL37 On 05-November-15			Index Future	468.40	469.9760	468.4040	469.9760	0.00
22/05/2015	AL7T On 06-August-15			Index Future	545.92	548.7850	545.9160	548.7850	3.00
22/05/2015	AL7T On 05-November-15			Index Future	554.92	557.8410	554.9220	557.8410	0.00
22/05/2015	ALBI On 06-August-15			Index Future	498.95	501.8860	498.9500	501.8860	510.00
22/05/2015	ALBI On 05-November-15			Index Future	507.18	510.1680	507.1800	510.1680	103.00
22/05/2015	ALBI On 04-February-16			Index Future	515.83	518.8650	515.8280	518.8650	0.00
22/05/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/05/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C213 On 28-February-31			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
22/05/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/05/2015	EL28 On 06-August-15			Bond Future	125.55	125.5422	125.5530	125.5422	0.00
22/05/2015	EL28 On 06-August-15	125.01	Call	Bond Future	543	1	543	1	0.00
22/05/2015	EL28 On 06-August-15	125.00	Call	Bond Future	553	1	553	1	0.00
22/05/2015	EL28 On 06-August-15	124.99	Call	Bond Future	563	1	563	1	0.00
22/05/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
22/05/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
22/05/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
22/05/2015	EL28 On 05-November-15			Bond Future	126.06	126.0541	126.0643	126.0541	0.00
22/05/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	EL28 On 05-November-15	127.00	Put	Bond Future	936	1	936	1	0.00
22/05/2015	EL28 On 05-November-15	127.01	Put	Bond Future	946	1	946	1	0.00
22/05/2015	EL28 On 05-November-15	126.99	Put	Bond Future	926	1	926	1	0.00
22/05/2015	ES33 On 06-August-15			Bond Future	9.64	85.5355	9.6431	85.5355	6,396.00
22/05/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
22/05/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
22/05/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
22/05/2015	ES33 On 06-August-15	9.59	Put	Bond Future	389	0	389	0	0.00
22/05/2015	ES33 On 06-August-15	9.61	Put	Bond Future	242	0	242	0	0.00
22/05/2015	ES33 On 06-August-15	9.60	Put	Bond Future	316	0	316	0	0.00
22/05/2015	ES33 On 05-November-15			Bond Future	9.72	83.1456	9.7244	83.1456	0.00
22/05/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	ES33 On 05-November-15	9.01	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
22/05/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0		0	0	0	0.00
22/05/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5471		5	5471	5	0.00
22/05/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5392		5	5392	5	0.00
22/05/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5550		5	5550	5	0.00
22/05/2015	ES33 On 04-February-16			Bond Future	9.80		84.5642	9.8049	84.5642	0.00
22/05/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1296		2	1296	2	0.00
22/05/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1434		2	1434	2	0.00
22/05/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1365		2	1365	2	0.00
22/05/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0		0	0	0	0.00
22/05/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0		0	0	0	0.00
22/05/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0		0	0	0	0.00
22/05/2015	GOVI On 06-August-15			GOVI	494.96		497.6670	494.9600	497.6670	454.00
22/05/2015	GOVI On 06-August-15	499.99	Call	GOVI	0		0	0	0	0.00
22/05/2015	GOVI On 06-August-15	500.01	Call	GOVI	0		0	0	0	0.00
22/05/2015	GOVI On 06-August-15	500.00	Call	GOVI	0		0	0	0	0.00
22/05/2015	GOVI On 06-August-15	500.00	Put	GOVI	50400		2	50400	2	0.00
22/05/2015	GOVI On 06-August-15	500.01	Put	GOVI	50500		2	50500	2	0.00
22/05/2015	GOVI On 06-August-15	499.99	Put	GOVI	50300		2	50300	2	0.00
22/05/2015	GOVI On 05-November-15			GOVI	503.13		505.8800	503.1260	505.8800	27.00
22/05/2015	GOVI On 05-November-15	530.01	Call	GOVI	0		0	0	0	0.00
22/05/2015	GOVI On 05-November-15	530.00	Call	GOVI	0		0	0	0	0.00
22/05/2015	GOVI On 05-November-15	529.99	Call	GOVI	0		0	0	0	0.00
22/05/2015	GOVI On 05-November-15	530.00	Put	GOVI	268740		24	268740	24	0.00
22/05/2015	GOVI On 05-November-15	529.99	Put	GOVI	268640		24	268640	24	0.00
22/05/2015	GOVI On 05-November-15	530.01	Put	GOVI	268840		24	268840	24	0.00
22/05/2015	GOVI On 04-February-16			GOVI	511.70		514.5030	511.7040	514.5030	0.00
22/05/2015	GOVI On 04-February-16	511.99	Call	GOVI	0		3	0	3	0.00
22/05/2015	GOVI On 04-February-16	512.01	Call	GOVI	0		2	0	2	0.00
22/05/2015	GOVI On 04-February-16	512.00	Call	GOVI	0		3	0	3	0.00
22/05/2015	GOVI On 04-February-16	511.99	Put	GOVI	2860		0	2860	0	0.00
22/05/2015	GOVI On 04-February-16	512.01	Put	GOVI	3060		0	3060	0	0.00
22/05/2015	GOVI On 04-February-16	512.00	Put	GOVI	2960		0	2960	0	0.00
22/05/2015	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
22/05/2015	IGOV On 06-August-15			Index Future	229.72		230.8790	229.7170	230.8790	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2015	IGOV On 05-November-15			Index Future	233.51	234.6890	233.5070	234.6890	17.00
22/05/2015	IGOV On 04-February-16			Index Future	237.49	238.6900	237.4880	238.6900	0.00
22/05/2015	ILBI On 06-August-15			Index Future	622.88	625.9270	622.8780	625.9270	159.00
22/05/2015	ILBI On 05-November-15			Index Future	633.17	636.2760	633.1730	636.2760	0.00
22/05/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
22/05/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
22/05/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
22/05/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
22/05/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
22/05/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.19	93.8100	6.1900	93.8100	7,500.00
22/05/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
22/05/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.37	93.6300	6.3700	93.6300	0.00
22/05/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.41	93.5900	6.4100	93.5900	0.00
22/05/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.55	93.4500	6.5500	93.4500	0.00
22/05/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
22/05/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
22/05/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.16	92.8400	7.1600	92.8400	0.00
22/05/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.35	92.6500	7.3500	92.6500	0.00
22/05/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.47	92.5300	7.4700	92.5300	0.00
22/05/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.60	92.4000	7.6000	92.4000	0.00
22/05/2015	R023 On 06-August-15			Bond Future	7.92	102.9998	7.9209	102.9998	10,246.00
22/05/2015	R023 On 06-August-15	8.24	Call	Bond Future	2400	3	2400	3	0.00
22/05/2015	R023 On 06-August-15	9.07	Call	Bond Future	6201	7	6201	7	0.00
22/05/2015	R023 On 06-August-15	8.25	Call	Bond Future	2439	3	2439	3	0.00
22/05/2015	R023 On 06-August-15	8.26	Call	Bond Future	2478	3	2478	3	0.00
22/05/2015	R023 On 06-August-15	8.24	Put	Bond Future	642	1	642	1	0.00
22/05/2015	R023 On 06-August-15	8.26	Put	Bond Future	611	0	611	0	0.00
22/05/2015	R023 On 06-August-15	8.25	Put	Bond Future	627	1	627	1	0.00
22/05/2015	R023 On 06-August-15	9.07	Put	Bond Future	52	0	52	0	911.00
22/05/2015	R023 On 05-November-15			Bond Future	7.98	100.7586	7.9775	100.7586	0.00
22/05/2015	R023 On 05-November-15	7.99	Call	Bond Future	2018	2	2018	2	0.00
22/05/2015	R023 On 05-November-15	8.01	Call	Bond Future	2074	2	2074	2	0.00
22/05/2015	R023 On 05-November-15	8.00	Call	Bond Future	2046	2	2046	2	0.00
22/05/2015	R023 On 05-November-15	8.00	Put	Bond Future	1924	2	1924	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
22/05/2015	R023 On 05-November-15	8.01	Put	Bond Future	1898	2	1898	2	0.00
22/05/2015	R023 On 05-November-15	7.99	Put	Bond Future	1951	2	1951	2	0.00
22/05/2015	R023 On 04-February-16			Bond Future	8.03	102.4773	8.0308	102.4773	0.00
22/05/2015	R023 On 04-February-16	8.01	Call	Bond Future	2352	3	2352	3	0.00
22/05/2015	R023 On 04-February-16	7.99	Call	Bond Future	2300	3	2300	3	0.00
22/05/2015	R023 On 04-February-16	8.00	Call	Bond Future	2326	3	2326	3	0.00
22/05/2015	R023 On 04-February-16	7.99	Put	Bond Future	2514	2	2514	2	0.00
22/05/2015	R023 On 04-February-16	8.00	Put	Bond Future	2488	2	2488	2	0.00
22/05/2015	R023 On 04-February-16	8.01	Put	Bond Future	2462	2	2462	2	0.00
22/05/2015	R186 On 06-August-15			Bond Future	8.10	119.7842	8.0959	119.7842	40,126.00
22/05/2015	R186 On 06-August-15	8.50	Call	Bond Future	4065	5	4065	5	0.00
22/05/2015	R186 On 06-August-15	7.65	Call	Bond Future	679	1	679	1	75.00
22/05/2015	R186 On 06-August-15	7.75	Call	Bond Future	898	1	898	1	1,000.00
22/05/2015	R186 On 06-August-15	7.99	Call	Bond Future	1616	2	1616	2	0.00
22/05/2015	R186 On 06-August-15	8.01	Call	Bond Future	1689	2	1689	2	0.00
22/05/2015	R186 On 06-August-15	8.00	Call	Bond Future	1653	2	1653	2	0.00
22/05/2015	R186 On 06-August-15	8.46	Call	Bond Future	3833	4	3833	4	0.00
22/05/2015	R186 On 06-August-15	8.90	Call	Bond Future	6626	7	6626	7	0.00
22/05/2015	R186 On 06-August-15	8.55	Call	Bond Future	4363	5	4363	5	0.00
22/05/2015	R186 On 06-August-15	8.05	Call	Bond Future	1841	2	1841	2	75.00
22/05/2015	R186 On 06-August-15	8.45	Call	Bond Future	3776	4	3776	4	0.00
22/05/2015	R186 On 06-August-15	7.65	Put	Bond Future	4415	4	4415	4	0.00
22/05/2015	R186 On 06-August-15	8.50	Put	Bond Future	813	1	813	1	5,229.00
22/05/2015	R186 On 06-August-15	8.45	Put	Bond Future	920	1	920	1	4,229.00
22/05/2015	R186 On 06-August-15	7.75	Put	Bond Future	3782	3	3782	3	0.00
22/05/2015	R186 On 06-August-15	7.99	Put	Bond Future	2489	2	2489	2	0.00
22/05/2015	R186 On 06-August-15	8.05	Put	Bond Future	2218	2	2218	2	0.00
22/05/2015	R186 On 06-August-15	8.01	Put	Bond Future	2396	2	2396	2	0.00
22/05/2015	R186 On 06-August-15	8.46	Put	Bond Future	897	1	897	1	75.00
22/05/2015	R186 On 06-August-15	8.00	Put	Bond Future	2442	2	2442	2	0.00
22/05/2015	R186 On 06-August-15	8.90	Put	Bond Future	275	0	275	0	5,350.00
22/05/2015	R186 On 06-August-15	8.55	Put	Bond Future	717	1	717	1	4,229.00
22/05/2015	R186 On 05-November-15			Bond Future	8.15	121.7415	8.1457	121.7415	500.00
22/05/2015	R186 On 05-November-15	8.45	Call	Bond Future	4384	5	4384	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
22/05/2015	R186 On 05-November-15	8.24	Call	Bond Future	3409	4	3409	4	0.00
22/05/2015	R186 On 05-November-15	8.22	Call	Bond Future	3324	4	3324	4	0.00
22/05/2015	R186 On 05-November-15	8.26	Call	Bond Future	3497	4	3497	4	0.00
22/05/2015	R186 On 05-November-15	8.25	Call	Bond Future	3453	4	3453	4	0.00
22/05/2015	R186 On 05-November-15	9.00	Call	Bond Future	7424	8	7424	8	0.00
22/05/2015	R186 On 05-November-15	8.35	Call	Bond Future	3904	4	3904	4	0.00
22/05/2015	R186 On 05-November-15	8.45	Put	Bond Future	1972	2	1972	2	6,248.00
22/05/2015	R186 On 05-November-15	8.22	Put	Bond Future	2728	2	2728	2	1,090.00
22/05/2015	R186 On 05-November-15	8.35	Put	Bond Future	2278	2	2278	2	9,370.00
22/05/2015	R186 On 05-November-15	8.24	Put	Bond Future	2655	2	2655	2	0.00
22/05/2015	R186 On 05-November-15	8.26	Put	Bond Future	2583	2	2583	2	0.00
22/05/2015	R186 On 05-November-15	8.25	Put	Bond Future	2618	2	2618	2	8,690.00
22/05/2015	R186 On 05-November-15	9.00	Put	Bond Future	822	1	822	1	2,600.00
22/05/2015	R186 On 04-February-16			Bond Future	8.19	118.5194	8.1904	118.5194	5,512.00
22/05/2015	R186 On 04-February-16	7.51	Call	Bond Future	1459	2	1459	2	0.00
22/05/2015	R186 On 04-February-16	7.50	Call	Bond Future	1437	2	1437	2	0.00
22/05/2015	R186 On 04-February-16	7.49	Call	Bond Future	1415	2	1415	2	0.00
22/05/2015	R186 On 04-February-16	7.50	Put	Bond Future	7054	7	7054	7	0.00
22/05/2015	R186 On 04-February-16	7.51	Put	Bond Future	6992	7	6992	7	0.00
22/05/2015	R186 On 04-February-16	7.49	Put	Bond Future	7116	7	7116	7	0.00
22/05/2015	R186 On 05-May-16			Bond Future	8.22	120.6633	8.2219	120.6633	0.00
22/05/2015	R186 On 05-May-16	8.34	Call	Bond Future	4710	5	4710	5	0.00
22/05/2015	R186 On 05-May-16	8.35	Call	Bond Future	4751	5	4751	5	0.00
22/05/2015	R186 On 05-May-16	8.33	Call	Bond Future	4668	5	4668	5	0.00
22/05/2015	R186 On 05-May-16	7.56	Call	Bond Future	2098	2	2098	2	0.00
22/05/2015	R186 On 05-May-16	8.33	Put	Bond Future	3837	4	3837	4	0.00
22/05/2015	R186 On 05-May-16	8.35	Put	Bond Future	3767	3	3767	3	0.00
22/05/2015	R186 On 05-May-16	7.56	Put	Bond Future	7370	7	7370	7	0.00
22/05/2015	R186 On 05-May-16	8.34	Put	Bond Future	3802	3	3802	3	0.00
22/05/2015	R197 On 06-August-15			Bond Future	290.02	290.0022	290.0230	290.0022	1,046.00
22/05/2015	R197 On 06-August-15	288.01	Call	Bond Future	2013	2	2013	2	0.00
22/05/2015	R197 On 06-August-15	288.00	Call	Bond Future	2023	2	2023	2	0.00
22/05/2015	R197 On 06-August-15	287.99	Call	Bond Future	2033	2	2033	2	0.00
22/05/2015	R197 On 06-August-15	288.00	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
22/05/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R197 On 05-November-15			Bond Future	294.76	294.7393	294.7589	294.7393	0.00
22/05/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R197 On 05-November-15	294.99	Put	Bond Future	231	0	231	0	0.00
22/05/2015	R197 On 05-November-15	295.01	Put	Bond Future	251	0	251	0	0.00
22/05/2015	R197 On 05-November-15	295.00	Put	Bond Future	241	0	241	0	0.00
22/05/2015	R202 On 06-August-15			Bond Future	238.65	239.4869	238.6460	239.4869	54,213.00
22/05/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R202 On 06-August-15	239.99	Put	Bond Future	1344	1	1344	1	0.00
22/05/2015	R202 On 06-August-15	240.00	Put	Bond Future	1354	1	1354	1	0.00
22/05/2015	R202 On 06-August-15	240.01	Put	Bond Future	1364	1	1364	1	0.00
22/05/2015	R202 On 05-November-15			Bond Future	242.54	243.3987	242.5426	243.3987	0.00
22/05/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R202 On 05-November-15	245.99	Put	Bond Future	3447	3	3447	3	0.00
22/05/2015	R202 On 05-November-15	246.01	Put	Bond Future	3467	3	3467	3	0.00
22/05/2015	R202 On 05-November-15	246.00	Put	Bond Future	3457	3	3457	3	0.00
22/05/2015	R203 On 06-August-15			Bond Future	7.12	105.6972	7.1245	105.6972	17,001.00
22/05/2015	R203 On 06-August-15	6.74	Call	Bond Future	164	0	164	0	0.00
22/05/2015	R203 On 06-August-15	7.84	Call	Bond Future	1444	2	1444	2	0.00
22/05/2015	R203 On 06-August-15	6.76	Call	Bond Future	174	0	174	0	0.00
22/05/2015	R203 On 06-August-15	6.75	Call	Bond Future	169	0	169	0	0.00
22/05/2015	R203 On 06-August-15	6.75	Put	Bond Future	899	1	899	1	0.00
22/05/2015	R203 On 06-August-15	6.74	Put	Bond Future	914	1	914	1	0.00
22/05/2015	R203 On 06-August-15	7.84	Put	Bond Future	68	0	68	0	5,000.00
22/05/2015	R203 On 06-August-15	6.76	Put	Bond Future	885	1	885	1	0.00
22/05/2015	R203 On 05-November-15			Bond Future	7.19	103.2579	7.1870	103.2579	0.00
22/05/2015	R203 On 05-November-15	5.99	Call	Bond Future	37	0	37	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
22/05/2015	R203 On 05-November-15	6.00	Call	Bond Future	39	0	39	0	0.00
22/05/2015	R203 On 05-November-15	6.01	Call	Bond Future	40	0	40	0	0.00
22/05/2015	R203 On 05-November-15	6.00	Put	Bond Future	2111	2	2111	2	0.00
22/05/2015	R203 On 05-November-15	6.01	Put	Bond Future	2094	2	2094	2	0.00
22/05/2015	R203 On 05-November-15	5.99	Put	Bond Future	2127	2	2127	2	0.00
22/05/2015	R203 On 04-February-16			Bond Future	7.24	105.0194	7.2383	105.0194	0.00
22/05/2015	R203 On 04-February-16	7.24	Call	Bond Future	532	1	532	1	0.00
22/05/2015	R203 On 04-February-16	7.26	Call	Bond Future	548	1	548	1	0.00
22/05/2015	R203 On 04-February-16	7.25	Call	Bond Future	540	1	540	1	0.00
22/05/2015	R203 On 04-February-16	7.24	Put	Bond Future	529	0	529	0	0.00
22/05/2015	R203 On 04-February-16	7.26	Put	Bond Future	515	0	515	0	0.00
22/05/2015	R203 On 04-February-16	7.25	Put	Bond Future	522	0	522	0	0.00
22/05/2015	R204 On 06-August-15			Bond Future	7.38	103.2185	7.3807	103.2185	13,744.00
22/05/2015	R204 On 06-August-15	8.41	Call	Bond Future	3024	3	3024	3	0.00
22/05/2015	R204 On 06-August-15	7.74	Call	Bond Future	1331	2	1331	2	0.00
22/05/2015	R204 On 06-August-15	7.76	Call	Bond Future	1375	2	1375	2	0.00
22/05/2015	R204 On 06-August-15	7.75	Call	Bond Future	1353	2	1353	2	0.00
22/05/2015	R204 On 06-August-15	8.41	Put	Bond Future	31	0	31	0	699.00
22/05/2015	R204 On 06-August-15	7.75	Put	Bond Future	266	0	266	0	0.00
22/05/2015	R204 On 06-August-15	7.74	Put	Bond Future	274	0	274	0	0.00
22/05/2015	R204 On 06-August-15	7.76	Put	Bond Future	259	0	259	0	0.00
22/05/2015	R204 On 05-November-15			Bond Future	7.44	104.9051	7.4420	104.9051	0.00
22/05/2015	R204 On 05-November-15	6.25	Call	Bond Future	75	0	75	0	0.00
22/05/2015	R204 On 05-November-15	6.26	Call	Bond Future	77	0	77	0	0.00
22/05/2015	R204 On 05-November-15	6.24	Call	Bond Future	73	0	73	0	0.00
22/05/2015	R204 On 05-November-15	6.26	Put	Bond Future	3406	3	3406	3	0.00
22/05/2015	R204 On 05-November-15	6.25	Put	Bond Future	3432	3	3432	3	0.00
22/05/2015	R204 On 05-November-15	6.24	Put	Bond Future	3459	3	3459	3	0.00
22/05/2015	R204 On 04-February-16			Bond Future	7.49	102.6572	7.4929	102.6572	0.00
22/05/2015	R204 On 04-February-16	7.51	Call	Bond Future	1018	1	1018	1	0.00
22/05/2015	R204 On 04-February-16	7.50	Call	Bond Future	1005	1	1005	1	0.00
22/05/2015	R204 On 04-February-16	7.49	Call	Bond Future	991	1	991	1	0.00
22/05/2015	R204 On 04-February-16	7.50	Put	Bond Future	987	1	987	1	0.00
22/05/2015	R204 On 04-February-16	7.51	Put	Bond Future	974	1	974	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
22/05/2015	R204 On 04-February-16	7.49	Put	Bond Future	999	1	999	1	0.00
22/05/2015	R207 On 06-August-15			Bond Future	7.62	99.5278	7.6184	99.5278	35,859.00
22/05/2015	R207 On 06-August-15	7.74	Call	Bond Future	1091	1	1091	1	0.00
22/05/2015	R207 On 06-August-15	7.76	Call	Bond Future	1134	1	1134	1	0.00
22/05/2015	R207 On 06-August-15	7.75	Call	Bond Future	1112	1	1112	1	0.00
22/05/2015	R207 On 06-August-15	7.46	Call	Bond Future	585	1	585	1	70.00
22/05/2015	R207 On 06-August-15	7.74	Put	Bond Future	646	1	646	1	0.00
22/05/2015	R207 On 06-August-15	7.46	Put	Bond Future	1167	1	1167	1	0.00
22/05/2015	R207 On 06-August-15	7.76	Put	Bond Future	617	0	617	0	0.00
22/05/2015	R207 On 06-August-15	7.75	Put	Bond Future	631	1	631	1	0.00
22/05/2015	R207 On 05-November-15			Bond Future	7.68	101.1545	7.6784	101.1545	0.00
22/05/2015	R207 On 05-November-15	7.74	Call	Bond Future	1338	2	1338	2	0.00
22/05/2015	R207 On 05-November-15	7.76	Call	Bond Future	1376	2	1376	2	0.00
22/05/2015	R207 On 05-November-15	7.75	Call	Bond Future	1357	2	1357	2	0.00
22/05/2015	R207 On 05-November-15	7.50	Call	Bond Future	933	1	933	1	19.00
22/05/2015	R207 On 05-November-15	7.43	Call	Bond Future	831	1	831	1	53.00
22/05/2015	R207 On 05-November-15	7.74	Put	Bond Future	1123	1	1123	1	0.00
22/05/2015	R207 On 05-November-15	7.75	Put	Bond Future	1107	1	1107	1	0.00
22/05/2015	R207 On 05-November-15	7.50	Put	Bond Future	1557	1	1557	1	0.00
22/05/2015	R207 On 05-November-15	7.76	Put	Bond Future	1091	1	1091	1	0.00
22/05/2015	R207 On 05-November-15	7.43	Put	Bond Future	1702	1	1702	1	0.00
22/05/2015	R207 On 04-February-16			Bond Future	7.73	99.2379	7.7328	99.2379	0.00
22/05/2015	R207 On 04-February-16	7.27	Call	Bond Future	717	1	717	1	43.00
22/05/2015	R207 On 04-February-16	7.49	Call	Bond Future	993	1	993	1	0.00
22/05/2015	R207 On 04-February-16	7.51	Call	Bond Future	1021	1	1021	1	0.00
22/05/2015	R207 On 04-February-16	7.50	Call	Bond Future	1007	1	1007	1	19.00
22/05/2015	R207 On 04-February-16	7.50	Put	Bond Future	1780	2	1780	2	0.00
22/05/2015	R207 On 04-February-16	7.51	Put	Bond Future	1760	2	1760	2	0.00
22/05/2015	R207 On 04-February-16	7.49	Put	Bond Future	1799	2	1799	2	0.00
22/05/2015	R207 On 04-February-16	7.27	Put	Bond Future	2261	2	2261	2	0.00
22/05/2015	R207 On 05-May-16			Bond Future	7.77	101.0330	7.7665	101.0330	0.00
22/05/2015	R207 On 05-May-16	7.86	Call	Bond Future	1779	2	1779	2	0.00
22/05/2015	R207 On 05-May-16	7.84	Call	Bond Future	1746	2	1746	2	0.00
22/05/2015	R207 On 05-May-16	7.56	Call	Bond Future	1309	1	1309	1	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2015	R207 On 05-May-16	7.85	Call	Bond Future	1762	2	1762	2	0.00
22/05/2015	R207 On 05-May-16	7.85	Put	Bond Future	1502	1	1502	1	0.00
22/05/2015	R207 On 05-May-16	7.86	Put	Bond Future	1488	1	1488	1	0.00
22/05/2015	R207 On 05-May-16	7.56	Put	Bond Future	1956	2	1956	2	0.00
22/05/2015	R207 On 05-May-16	7.84	Put	Bond Future	1517	1	1517	1	0.00
22/05/2015	R208 On 06-August-15			Bond Future	7.73	98.4507	7.7270	98.4507	38,758.00
22/05/2015	R208 On 06-August-15	8.00	Call	Bond Future	1745	2	1745	2	0.00
22/05/2015	R208 On 06-August-15	7.99	Call	Bond Future	1716	2	1716	2	0.00
22/05/2015	R208 On 06-August-15	8.01	Call	Bond Future	1775	2	1775	2	0.00
22/05/2015	R208 On 06-August-15	8.85	Call	Bond Future	4810	5	4810	5	0.00
22/05/2015	R208 On 06-August-15	8.00	Put	Bond Future	559	0	559	0	0.00
22/05/2015	R208 On 06-August-15	8.01	Put	Bond Future	545	0	545	0	0.00
22/05/2015	R208 On 06-August-15	7.99	Put	Bond Future	573	0	573	0	0.00
22/05/2015	R208 On 06-August-15	8.85	Put	Bond Future	43	0	43	0	198.00
22/05/2015	R208 On 05-November-15			Bond Future	7.78	96.6593	7.7838	96.6593	0.00
22/05/2015	R208 On 05-November-15	8.48	Call	Bond Future	3393	4	3393	4	0.00
22/05/2015	R208 On 05-November-15	7.75	Call	Bond Future	1437	2	1437	2	0.00
22/05/2015	R208 On 05-November-15	7.76	Call	Bond Future	1458	2	1458	2	0.00
22/05/2015	R208 On 05-November-15	7.74	Call	Bond Future	1417	2	1417	2	0.00
22/05/2015	R208 On 05-November-15	8.48	Put	Bond Future	512	0	512	0	2,200.00
22/05/2015	R208 On 05-November-15	7.75	Put	Bond Future	1580	1	1580	1	0.00
22/05/2015	R208 On 05-November-15	7.76	Put	Bond Future	1559	1	1559	1	0.00
22/05/2015	R208 On 05-November-15	7.74	Put	Bond Future	1602	1	1602	1	0.00
22/05/2015	R208 On 04-February-16			Bond Future	7.83	98.3082	7.8337	98.3082	0.00
22/05/2015	R208 On 04-February-16	7.75	Call	Bond Future	1615	2	1615	2	0.00
22/05/2015	R208 On 04-February-16	7.74	Call	Bond Future	1595	2	1595	2	0.00
22/05/2015	R208 On 04-February-16	7.76	Call	Bond Future	1635	2	1635	2	0.00
22/05/2015	R208 On 04-February-16	7.74	Put	Bond Future	1976	2	1976	2	0.00
22/05/2015	R208 On 04-February-16	7.75	Put	Bond Future	1955	2	1955	2	0.00
22/05/2015	R208 On 04-February-16	7.76	Put	Bond Future	1934	2	1934	2	0.00
22/05/2015	R209 On 06-August-15			Bond Future	8.64	80.1747	8.6391	80.1747	25,841.00
22/05/2015	R209 On 06-August-15	9.90	Call	Bond Future	9112	10	9112	10	0.00
22/05/2015	R209 On 06-August-15	9.00	Call	Bond Future	3739	4	3739	4	0.00
22/05/2015	R209 On 06-August-15	9.01	Call	Bond Future	3791	4	3791	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
22/05/2015	R209 On 06-August-15	8.99	Call	Bond Future	3686	4	3686	4	0.00
22/05/2015	R209 On 06-August-15	9.00	Put	Bond Future	977	1	977	1	0.00
22/05/2015	R209 On 06-August-15	9.90	Put	Bond Future	88	0	88	0	2,914.00
22/05/2015	R209 On 06-August-15	9.01	Put	Bond Future	955	1	955	1	0.00
22/05/2015	R209 On 06-August-15	8.99	Put	Bond Future	999	1	999	1	0.00
22/05/2015	R209 On 05-November-15			Bond Future	8.69	78.3365	8.6859	78.3365	0.00
22/05/2015	R209 On 05-November-15	7.99	Call	Bond Future	1084	1	1084	1	0.00
22/05/2015	R209 On 05-November-15	8.01	Call	Bond Future	1125	1	1125	1	0.00
22/05/2015	R209 On 05-November-15	8.00	Call	Bond Future	1104	1	1104	1	0.00
22/05/2015	R209 On 05-November-15	8.00	Put	Bond Future	6740	6	6740	6	0.00
22/05/2015	R209 On 05-November-15	8.01	Put	Bond Future	6673	6	6673	6	0.00
22/05/2015	R209 On 05-November-15	7.99	Put	Bond Future	6806	6	6806	6	0.00
22/05/2015	R209 On 04-February-16			Bond Future	8.73	79.6730	8.7290	79.6730	0.00
22/05/2015	R209 On 04-February-16	8.74	Call	Bond Future	3968	4	3968	4	0.00
22/05/2015	R209 On 04-February-16	8.75	Call	Bond Future	4006	4	4006	4	0.00
22/05/2015	R209 On 04-February-16	8.76	Call	Bond Future	4045	4	4045	4	0.00
22/05/2015	R209 On 04-February-16	8.75	Put	Bond Future	3844	4	3844	4	0.00
22/05/2015	R209 On 04-February-16	8.76	Put	Bond Future	3806	3	3806	3	0.00
22/05/2015	R209 On 04-February-16	8.74	Put	Bond Future	3883	4	3883	4	0.00
22/05/2015	R210 On 06-August-15			Bond Future	179.29	179.2790	179.2921	179.2790	1,184.00
22/05/2015	R210 On 06-August-15	178.99	Call	Bond Future	302	0	302	0	0.00
22/05/2015	R210 On 06-August-15	179.01	Call	Bond Future	282	0	282	0	0.00
22/05/2015	R210 On 06-August-15	179.00	Call	Bond Future	292	0	292	0	0.00
22/05/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R210 On 05-November-15			Bond Future	180.10	180.0884	180.1008	180.0884	0.00
22/05/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R210 On 05-November-15	182.00	Put	Bond Future	1899	2	1899	2	0.00
22/05/2015	R210 On 05-November-15	182.01	Put	Bond Future	1909	2	1909	2	0.00
22/05/2015	R210 On 05-November-15	181.99	Put	Bond Future	1889	2	1889	2	0.00
22/05/2015	R211 On 06-August-15			Bond Future	133.08	133.0723	133.0783	133.0723	1,120.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/05/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R211 On 06-August-15	135.00	Put	Bond Future	1922	2	1922	2	0.00
22/05/2015	R211 On 06-August-15	135.01	Put	Bond Future	1932	2	1932	2	0.00
22/05/2015	R211 On 06-August-15	134.99	Put	Bond Future	1912	2	1912	2	0.00
22/05/2015	R211 On 05-November-15			Bond Future	135.25	135.2465	135.2519	135.2465	0.00
22/05/2015	R211 On 05-November-15	134.99	Call	Bond Future	262	0	262	0	0.00
22/05/2015	R211 On 05-November-15	135.00	Call	Bond Future	252	0	252	0	0.00
22/05/2015	R211 On 05-November-15	135.01	Call	Bond Future	242	0	242	0	0.00
22/05/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R212 On 06-August-15			Bond Future	138.90	139.3169	138.8984	139.3169	1,113.00
22/05/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R212 On 06-August-15	140.99	Put	Bond Future	2092	2	2092	2	0.00
22/05/2015	R212 On 06-August-15	141.00	Put	Bond Future	2102	2	2102	2	0.00
22/05/2015	R212 On 06-August-15	141.01	Put	Bond Future	2112	2	2112	2	0.00
22/05/2015	R212 On 05-November-15			Bond Future	141.17	141.5931	141.1671	141.5931	0.00
22/05/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R212 On 05-November-15	146.00	Put	Bond Future	4833	4	4833	4	0.00
22/05/2015	R212 On 05-November-15	146.01	Put	Bond Future	4843	4	4843	4	0.00
22/05/2015	R212 On 05-November-15	145.99	Put	Bond Future	4823	4	4823	4	0.00
22/05/2015	R213 On 06-August-15			Bond Future	8.54	90.6166	8.5433	90.6166	18,397.00
22/05/2015	R213 On 06-August-15	8.49	Call	Bond Future	1798	2	1798	2	0.00
22/05/2015	R213 On 06-August-15	8.50	Call	Bond Future	1834	2	1834	2	0.00
22/05/2015	R213 On 06-August-15	8.51	Call	Bond Future	1871	2	1871	2	0.00
22/05/2015	R213 On 06-August-15	8.50	Put	Bond Future	2169	2	2169	2	0.00
22/05/2015	R213 On 06-August-15	8.51	Put	Bond Future	2128	2	2128	2	0.00
22/05/2015	R213 On 06-August-15	8.49	Put	Bond Future	2210	2	2210	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
22/05/2015	R213 On 05-November-15			Bond Future	8.60	88.5529	8.5959	88.5529	0.00
22/05/2015	R213 On 05-November-15	7.74	Call	Bond Future	755	1	755	1	0.00
22/05/2015	R213 On 05-November-15	7.76	Call	Bond Future	785	1	785	1	0.00
22/05/2015	R213 On 05-November-15	7.75	Call	Bond Future	770	1	770	1	0.00
22/05/2015	R213 On 05-November-15	7.74	Put	Bond Future	7632	7	7632	7	0.00
22/05/2015	R213 On 05-November-15	7.76	Put	Bond Future	7492	7	7492	7	0.00
22/05/2015	R213 On 05-November-15	7.75	Put	Bond Future	7561	7	7561	7	0.00
22/05/2015	R213 On 04-February-16			Bond Future	8.65	90.0633	8.6463	90.0633	0.00
22/05/2015	R213 On 04-February-16	8.75	Call	Bond Future	4160	5	4160	5	0.00
22/05/2015	R213 On 04-February-16	8.76	Call	Bond Future	4200	5	4200	5	0.00
22/05/2015	R213 On 04-February-16	8.74	Call	Bond Future	4121	4	4121	4	0.00
22/05/2015	R213 On 04-February-16	8.75	Put	Bond Future	3386	3	3386	3	0.00
22/05/2015	R213 On 04-February-16	8.76	Put	Bond Future	3352	3	3352	3	0.00
22/05/2015	R213 On 04-February-16	8.74	Put	Bond Future	3421	3	3421	3	0.00
22/05/2015	R214 On 06-August-15			Bond Future	8.67	81.4970	8.6717	81.4970	20,996.00
22/05/2015	R214 On 06-August-15	8.74	Call	Bond Future	2511	3	2511	3	0.00
22/05/2015	R214 On 06-August-15	8.75	Call	Bond Future	2555	3	2555	3	0.00
22/05/2015	R214 On 06-August-15	8.76	Call	Bond Future	2601	3	2601	3	0.00
22/05/2015	R214 On 06-August-15	8.74	Put	Bond Future	1944	2	1944	2	0.00
22/05/2015	R214 On 06-August-15	8.75	Put	Bond Future	1906	2	1906	2	0.00
22/05/2015	R214 On 06-August-15	8.76	Put	Bond Future	1869	2	1869	2	0.00
22/05/2015	R214 On 05-November-15			Bond Future	8.72	79.5375	8.7179	79.5375	0.00
22/05/2015	R214 On 05-November-15	8.01	Call	Bond Future	1138	1	1138	1	0.00
22/05/2015	R214 On 05-November-15	8.00	Call	Bond Future	1117	1	1117	1	0.00
22/05/2015	R214 On 05-November-15	7.99	Call	Bond Future	1097	1	1097	1	0.00
22/05/2015	R214 On 05-November-15	7.99	Put	Bond Future	7523	7	7523	7	0.00
22/05/2015	R214 On 05-November-15	8.00	Put	Bond Future	7450	7	7450	7	0.00
22/05/2015	R214 On 05-November-15	8.01	Put	Bond Future	7377	7	7377	7	0.00
22/05/2015	R214 On 04-February-16			Bond Future	8.76	80.8943	8.7621	80.8943	4,320.00
22/05/2015	R214 On 04-February-16	8.00	Call	Bond Future	1736	2	1736	2	0.00
22/05/2015	R214 On 04-February-16	8.01	Call	Bond Future	1760	2	1760	2	0.00
22/05/2015	R214 On 04-February-16	7.99	Call	Bond Future	1711	2	1711	2	0.00
22/05/2015	R214 On 04-February-16	8.01	Put	Bond Future	8349	8	8349	8	0.00
22/05/2015	R214 On 04-February-16	8.00	Put	Bond Future	8419	8	8419	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
22/05/2015	R214 On 04-February-16	7.99	Put	Bond Future	8488	8	8488	8	0.00
22/05/2015	R248 On 06-August-15			Bond Future	8.74	105.0912	8.7381	105.0912	35,237.00
22/05/2015	R248 On 06-August-15	8.74	Call	Bond Future	21	1	21	1	0.00
22/05/2015	R248 On 06-August-15	8.76	Call	Bond Future	235	1	235	1	0.00
22/05/2015	R248 On 06-August-15	8.75	Call	Bond Future	128	1	128	1	0.00
22/05/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R248 On 05-November-15			Bond Future	8.79	102.3781	8.7858	102.3781	0.00
22/05/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
22/05/2015	R248 On 05-November-15	7.99	Put	Bond Future	9139	8	9139	8	0.00
22/05/2015	R248 On 05-November-15	8.00	Put	Bond Future	9015	8	9015	8	0.00
22/05/2015	R248 On 05-November-15	8.01	Put	Bond Future	8892	8	8892	8	0.00
22/05/2015	R248 On 04-February-16			Bond Future	8.83	104.1244	8.8317	104.1244	0.00
22/05/2015	R248 On 04-February-16	8.99	Call	Bond Future	1644	3	1644	3	0.00
22/05/2015	R248 On 04-February-16	9.01	Call	Bond Future	1848	3	1848	3	0.00
22/05/2015	R248 On 04-February-16	9.00	Call	Bond Future	1746	3	1746	3	0.00
22/05/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
22/05/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00