



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 July 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	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
15/07/2015	2025 On 06-August-15			Bond Future	122.00	122.0426	121.9965	122.0426	38.00
15/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1007	1	1007	1	0.00
15/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	997	1	997	1	0.00
15/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	987	1	987	1	0.00
15/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2025 On 05-November-15			Bond Future	123.90	123.9529	123.9048	123.9529	0.00
15/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	895	1	895	1	0.00
15/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	915	1	915	1	0.00
15/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	905	1	905	1	0.00
15/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 06-August-15			Bond Future	8.61	95.2555	8.6085	95.2555	7,281.00
15/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7133	7	7133	7	0.00
15/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7046	7	7046	7	0.00
15/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7220	7	7220	7	0.00
15/07/2015	2030 On 05-November-15			Bond Future	8.67	96.7467	8.6718	96.7467	0.00
15/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1349	1	1349	1	0.00
15/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1270	1	1270	1	0.00
15/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1428	1	1428	1	0.00
15/07/2015	2032 On 06-August-15			Bond Future	8.70	99.0819	8.6981	99.0819	1,678.00
15/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1697	2	1697	2	0.00
15/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1784	2	1784	2	0.00

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15/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1611	2	1611	2	0.00
15/07/2015	2032 On 05-November-15			Bond Future	8.76	96.4786	8.7621	96.4786	0.00
15/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6674	7	6674	7	0.00
15/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6765	7	6765	7	0.00
15/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6582	7	6582	7	0.00
15/07/2015	2032 On 04-February-16			Bond Future	8.82	98.1104	8.8165	98.1104	0.00
15/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	1049	1	1049	1	0.00
15/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	965	1	965	1	0.00
15/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	882	1	882	1	0.00
15/07/2015	2037 On 06-August-15			Bond Future	8.83	97.1213	8.8324	97.1213	42,328.00
15/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	773	1	773	1	0.00
15/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	867	1	867	1	0.00
15/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	678	1	678	1	0.00
15/07/2015	2037 On 05-November-15			Bond Future	8.89	98.6417	8.8925	98.6417	0.00
15/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8787	9	8787	9	0.00
15/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8893	9	8893	9	0.00
15/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8682	9	8682	9	0.00
15/07/2015	2037 On 04-February-16			Bond Future	8.95	96.0521	8.9451	96.0521	0.00
15/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1799	2	1799	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
15/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1893	2	1893	2	0.00
15/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1705	2	1705	2	0.00
15/07/2015	2038 On 06-August-15			Bond Future	125.15	124.8586	125.1461	124.8586	4,218.00
15/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	2854	3	2854	3	0.00
15/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	2864	3	2864	3	0.00
15/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	2844	3	2844	3	0.00
15/07/2015	2038 On 05-November-15			Bond Future	127.10	126.8130	127.1034	126.8130	0.00
15/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	6897	7	6897	7	0.00
15/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	6907	7	6907	7	0.00
15/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	6887	7	6887	7	0.00
15/07/2015	2044 On 06-August-15			Bond Future	8.87	99.1063	8.8664	99.1063	13,321.00
15/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	1306	1	1306	1	0.00
15/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	1098	1	1098	1	0.00
15/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1202	1	1202	1	0.00
15/07/2015	2044 On 05-November-15			Bond Future	8.92	100.6578	8.9230	100.6578	0.00
15/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	7218	7	7218	7	0.00
15/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	7104	7	7104	7	0.00
15/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	7332	7	7332	7	0.00
15/07/2015	2044 On 04-February-16			Bond Future	8.97	97.9770	8.9725	97.9770	0.00
15/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	374	0	374	0	0.00
15/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	175	0	175	0	0.00
15/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	274	0	274	0	0.00

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15/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 06-August-15			Bond Future	123.06	122.9984	123.0626	122.9984	5,722.00
15/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	5927	6	5927	6	0.00
15/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	5937	6	5937	6	0.00
15/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	5947	6	5947	6	0.00
15/07/2015	2046 On 05-November-15			Bond Future	123.58	123.5177	123.5816	123.5177	0.00
15/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9418	9	9418	9	0.00
15/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9408	9	9408	9	0.00
15/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9428	9	9428	9	0.00
15/07/2015	2050 On 06-August-15			Bond Future	132.23	132.1625	132.2310	132.1625	3,821.00
15/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	4759	5	4759	5	0.00
15/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	4779	5	4779	5	0.00
15/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	4769	5	4769	5	0.00
15/07/2015	2050 On 05-November-15			Bond Future	134.30	134.2312	134.2993	134.2312	0.00
15/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	10711	11	10711	11	0.00
15/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	10701	11	10701	11	0.00
15/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	10691	11	10691	11	0.00
15/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	AL37 On 06-August-15			Index Future	459.94	460.1010	459.9430	460.1010	26.00
15/07/2015	AL37 On 05-November-15			Index Future	467.21	467.3750	467.2140	467.3750	0.00
15/07/2015	AL7T On 06-August-15			Index Future	543.42	543.6080	543.4200	543.6080	1.00
15/07/2015	AL7T On 05-November-15			Index Future	552.01	552.2030	552.0110	552.2030	0.00
15/07/2015	ALBI On 06-August-15			Index Future	495.92	496.0750	495.9190	496.0750	507.00
15/07/2015	ALBI On 05-November-15			Index Future	503.76	503.9180	503.7580	503.9180	103.00
15/07/2015	ALBI On 04-February-16			Index Future	512.27	512.4300	512.2650	512.4300	0.00
15/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/07/2015	EL28 On 06-August-15			Bond Future	125.48	125.4108	125.4776	125.4108	0.00
15/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	468	0	468	0	0.00
15/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	478	0	478	0	0.00
15/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	488	0	488	0	0.00
15/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	EL28 On 05-November-15			Bond Future	125.89	125.8260	125.8924	125.8260	0.00
15/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1108	1	1108	1	0.00
15/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1118	1	1118	1	0.00
15/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1098	1	1098	1	0.00
15/07/2015	ES33 On 06-August-15			Bond Future	9.72	84.2841	9.7248	84.2841	6,396.00
15/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	982	1	982	1	0.00
15/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	835	1	835	1	0.00
15/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	908	1	908	1	0.00
15/07/2015	ES33 On 05-November-15			Bond Future	9.82	81.8171	9.8167	81.8171	0.00
15/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	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
15/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6131	6	6131	6	0.00
15/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6051	6	6051	6	0.00
15/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6210	6	6210	6	0.00
15/07/2015	ES33 On 04-February-16			Bond Future	9.90	83.2008	9.9021	83.2008	0.00
15/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	611	1	611	1	0.00
15/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	750	1	750	1	0.00
15/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	681	1	681	1	0.00
15/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	GOVI On 06-August-15			GOVI	492.38	492.5430	492.3820	492.5430	472.00
15/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	76180	7	76180	7	0.00
15/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	76280	7	76280	7	0.00
15/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	76080	7	76080	7	0.00
15/07/2015	GOVI On 05-November-15			GOVI	500.17	500.3300	500.1660	500.3300	28.00
15/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	298340	30	298340	30	0.00
15/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	298240	30	298240	30	0.00
15/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	298440	30	298440	30	0.00
15/07/2015	GOVI On 04-February-16			GOVI	508.61	508.7810	508.6120	508.7810	0.00
15/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
15/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	33780	3	33780	3	0.00
15/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	33980	3	33980	3	0.00
15/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	33880	3	33880	3	0.00
15/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/07/2015	IGOV On 06-August-15			Index Future	228.89	228.7740	228.8890	228.7740	1,077.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2015	IGOV On 05-November-15			Index Future	232.51	232.3910	232.5070	232.3910	17.00
15/07/2015	IGOV On 04-February-16			Index Future	236.43	236.3170	236.4330	236.3170	0.00
15/07/2015	ILBI On 06-August-15			Index Future	621.02	620.5000	621.0170	620.5000	159.00
15/07/2015	ILBI On 05-November-15			Index Future	631.10	630.5750	631.0970	630.5750	0.00
15/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
15/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/07/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
15/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.30	93.7000	6.3000	93.7000	0.00
15/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
15/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	500.00
15/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	500.00
15/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
15/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.69	93.3100	6.6900	93.3100	2,000.00
15/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.73	93.2700	6.7300	93.2700	0.00
15/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.93	93.0700	6.9300	93.0700	0.00
15/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
15/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.29	92.7100	7.2900	92.7100	0.00
15/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
15/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.63	92.3700	7.6300	92.3700	0.00
15/07/2015	R023 On 06-August-15			Bond Future	8.03	101.9716	8.0254	101.9716	20,973.00
15/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1454	2	1454	2	0.00
15/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5569	6	5569	6	0.00
15/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1495	2	1495	2	0.00
15/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1537	2	1537	2	0.00
15/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	277	0	277	0	0.00
15/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	251	0	251	0	0.00
15/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	264	0	264	0	0.00
15/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	1	0	1	0	911.00
15/07/2015	R023 On 05-November-15			Bond Future	8.10	99.6452	8.0997	99.6452	0.00
15/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1350	1	1350	1	0.00
15/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1400	1	1400	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
15/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1375	1	1375	1	0.00
15/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1912	2	1912	2	0.00
15/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1883	2	1883	2	0.00
15/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1941	2	1941	2	0.00
15/07/2015	R023 On 04-February-16			Bond Future	8.16	101.3299	8.1620	101.3299	0.00
15/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1765	2	1765	2	0.00
15/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1717	2	1717	2	0.00
15/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1741	2	1741	2	0.00
15/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2618	3	2618	3	0.00
15/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2589	3	2589	3	0.00
15/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2560	3	2560	3	0.00
15/07/2015	R186 On 06-August-15			Bond Future	8.17	118.5032	8.1728	118.5032	35,051.00
15/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2877	3	2877	3	0.00
15/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	61	0	61	0	75.00
15/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	125	0	125	0	1,000.00
15/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1959	2	1959	2	20.00
15/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	499	1	499	1	0.00
15/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	235	0	235	0	20.00
15/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	524	1	524	1	0.00
15/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	549	1	549	1	0.00
15/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4123	4	4123	4	0.00
15/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5743	6	5743	6	0.00
15/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2619	3	2619	3	0.00
15/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	3211	3	3211	3	0.00
15/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2556	3	2556	3	0.00
15/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	660	1	660	1	75.00
15/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4426	4	4426	4	0.00
15/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	254	0	254	0	5,229.00
15/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3639	4	3639	4	0.00
15/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	328	0	328	0	4,229.00
15/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2001	2	2001	2	0.00
15/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1666	2	1666	2	0.00
15/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2905	3	2905	3	0.00
15/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1885	2	1885	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
15/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	528	1	528	1	0.00
15/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	91	0	91	0	20.00
15/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	312	0	312	0	75.00
15/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1943	2	1943	2	0.00
15/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	21	0	21	0	5,350.00
15/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	194	0	194	0	7,229.00
15/07/2015	R186 On 05-November-15			Bond Future	8.24	120.3581	8.2359	120.3581	500.00
15/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2512	3	2512	3	0.00
15/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3438	3	3438	3	0.00
15/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2432	2	2432	2	0.00
15/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2594	3	2594	3	0.00
15/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2553	3	2553	3	0.00
15/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5580	6	5580	6	0.00
15/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6482	7	6482	7	0.00
15/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2978	3	2978	3	843.00
15/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1244	1	1244	1	674.00
15/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	934	1	934	1	169.00
15/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1748	2	1748	2	6,248.00
15/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4293	4	4293	4	0.00
15/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5064	5	5064	5	0.00
15/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2558	3	2558	3	1,090.00
15/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2479	2	2479	2	0.00
15/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2073	2	2073	2	9,370.00
15/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2401	2	2401	2	0.00
15/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	822	1	822	1	843.00
15/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2440	2	2440	2	8,690.00
15/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	602	1	602	1	2,600.00
15/07/2015	R186 On 04-February-16			Bond Future	8.29	117.0949	8.2864	117.0949	5,512.00
15/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	954	1	954	1	0.00
15/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	936	1	936	1	0.00
15/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	918	1	918	1	0.00
15/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7307	7	7307	7	0.00
15/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7241	7	7241	7	0.00
15/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7373	7	7373	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/07/2015	R186 On 05-May-16			Bond Future	8.33	119.1618	8.3288	119.1618	0.00
15/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3967	4	3967	4	0.00
15/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	4006	4	4006	4	0.00
15/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3928	4	3928	4	0.00
15/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1553	2	1553	2	0.00
15/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3919	4	3919	4	0.00
15/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3844	4	3844	4	0.00
15/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7648	8	7648	8	0.00
15/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3882	4	3882	4	0.00
15/07/2015	R197 On 06-August-15			Bond Future	291.12	290.8721	291.1153	290.8721	929.00
15/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	3105	3	3105	3	0.00
15/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	3115	3	3115	3	0.00
15/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	3125	3	3125	3	0.00
15/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R197 On 05-November-15			Bond Future	295.67	295.4249	295.6685	295.4249	0.00
15/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	679	0	679	0	0.00
15/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	659	0	659	0	0.00
15/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	669	0	669	0	0.00
15/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 06-August-15			Bond Future	235.27	235.1522	235.2713	235.1522	52,787.00
15/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4719	5	4719	5	0.00
15/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4729	5	4729	5	0.00
15/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4739	5	4739	5	0.00
15/07/2015	R202 On 05-November-15			Bond Future	238.95	238.8326	238.9512	238.8326	0.00
15/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R202 On 05-November-15	246.00	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
15/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	7039	7	7039	7	0.00
15/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	7059	7	7059	7	0.00
15/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	7049	7	7049	7	0.00
15/07/2015	R203 On 06-August-15			Bond Future	7.12	105.5452	7.1152	105.5452	17,933.00
15/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	31	0	31	0	0.00
15/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1397	1	1397	1	0.00
15/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	36	0	36	0	0.00
15/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	34	0	34	0	0.00
15/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	746	1	746	1	0.00
15/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	763	1	763	1	0.00
15/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	3	0	3	0	5,000.00
15/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	728	1	728	1	0.00
15/07/2015	R203 On 05-November-15			Bond Future	7.22	103.0323	7.2180	103.0323	0.00
15/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	11	0	11	0	0.00
15/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	12	0	12	0	0.00
15/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	12	0	12	0	0.00
15/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2137	2	2137	2	0.00
15/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2120	2	2120	2	0.00
15/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2155	2	2155	2	0.00
15/07/2015	R203 On 04-February-16			Bond Future	7.29	104.7747	7.2859	104.7747	0.00
15/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	444	0	444	0	0.00
15/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	460	0	460	0	0.00
15/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	452	0	452	0	0.00
15/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	513	1	513	1	0.00
15/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	498	0	498	0	0.00
15/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	505	0	505	0	0.00
15/07/2015	R204 On 06-August-15			Bond Future	7.45	102.7578	7.4472	102.7578	15,357.00
15/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2797	3	2797	3	0.00
15/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	947	1	947	1	0.00
15/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	996	1	996	1	0.00
15/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	971	1	971	1	0.00
15/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
15/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	81	0	81	0	0.00
15/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	86	0	86	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
15/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	77	0	77	0	0.00
15/07/2015	R204 On 05-November-15			Bond Future	7.54	104.3662	7.5405	104.3662	0.00
15/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	20	0	20	0	0.00
15/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	21	0	21	0	0.00
15/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	19	0	19	0	0.00
15/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3621	4	3621	4	0.00
15/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3649	4	3649	4	0.00
15/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3677	4	3677	4	0.00
15/07/2015	R204 On 04-February-16			Bond Future	7.61	102.0939	7.6077	102.0939	0.00
15/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	775	1	775	1	0.00
15/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	762	1	762	1	0.00
15/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	751	1	751	1	0.00
15/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1037	1	1037	1	0.00
15/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1024	1	1024	1	0.00
15/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1051	1	1051	1	0.00
15/07/2015	R207 On 06-August-15			Bond Future	7.65	99.0957	7.6488	99.0957	46,035.00
15/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	646	1	646	1	0.00
15/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	692	1	692	1	0.00
15/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	669	1	669	1	0.00
15/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	190	0	190	0	70.00
15/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	313	0	313	0	0.00
15/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	884	1	884	1	0.00
15/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	286	0	286	0	0.00
15/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	300	0	300	0	0.00
15/07/2015	R207 On 05-November-15			Bond Future	7.73	100.6467	7.7308	100.6467	1,383.00
15/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	1034	1	1034	1	0.00
15/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	1070	1	1070	1	0.00
15/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	1052	1	1052	1	0.00
15/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	654	1	654	1	19.00
15/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	563	1	563	1	53.00
15/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1002	1	1002	1	0.00
15/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	985	1	985	1	0.00
15/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1462	1	1462	1	0.00
15/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	968	1	968	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
15/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1617	2	1617	2	0.00
15/07/2015	R207 On 04-February-16			Bond Future	7.79	98.7063	7.7942	98.7063	0.00
15/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	527	1	527	1	43.00
15/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	779	1	779	1	0.00
15/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	806	1	806	1	0.00
15/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	792	1	792	1	19.00
15/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1768	2	1768	2	0.00
15/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1748	2	1748	2	0.00
15/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1788	2	1788	2	0.00
15/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2273	2	2273	2	0.00
15/07/2015	R207 On 05-May-16			Bond Future	7.85	100.4486	7.8477	100.4486	0.00
15/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1537	2	1537	2	0.00
15/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1505	2	1505	2	0.00
15/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1089	1	1089	1	43.00
15/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1521	2	1521	2	0.00
15/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1514	2	1514	2	0.00
15/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1499	1	1499	1	0.00
15/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	1989	2	1989	2	0.00
15/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1529	2	1529	2	0.00
15/07/2015	R208 On 06-August-15			Bond Future	7.80	97.7656	7.8024	97.7656	37,517.00
15/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	1088	1	1088	1	0.00
15/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	1057	1	1057	1	0.00
15/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	1120	1	1120	1	0.00
15/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4439	4	4439	4	0.00
15/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	231	0	231	0	0.00
15/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	220	0	220	0	0.00
15/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	243	0	243	0	0.00
15/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
15/07/2015	R208 On 05-November-15			Bond Future	7.88	95.8969	7.8793	95.8969	0.00
15/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2873	3	2873	3	0.00
15/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	982	1	982	1	0.00
15/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	1001	1	1001	1	0.00
15/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	964	1	964	1	0.00
15/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	394	0	394	0	2,200.00

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15/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1527	2	1527	2	0.00
15/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1503	1	1503	1	0.00
15/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1550	2	1550	2	0.00
15/07/2015	R208 On 04-February-16			Bond Future	7.94	97.5187	7.9387	97.5187	0.00
15/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1226	1	1226	1	0.00
15/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1209	1	1209	1	0.00
15/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1244	1	1244	1	0.00
15/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2013	2	2013	2	0.00
15/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	1990	2	1990	2	0.00
15/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1968	2	1968	2	0.00
15/07/2015	R209 On 06-August-15			Bond Future	8.77	78.4828	8.7661	78.4828	28,380.00
15/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8036	8	8036	8	0.00
15/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2205	2	2205	2	0.00
15/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	894	1	894	1	640.00
15/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2260	2	2260	2	0.00
15/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3151	3	3151	3	0.00
15/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2150	2	2150	2	0.00
15/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	432	0	432	0	0.00
15/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	2	0	2	0	2,914.00
15/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	201	0	201	0	0.00
15/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	413	0	413	0	0.00
15/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	1329	1	1329	1	0.00
15/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	452	0	452	0	0.00
15/07/2015	R209 On 05-November-15			Bond Future	8.82	76.5641	8.8232	76.5641	32.00
15/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4412	4	4412	4	0.00
15/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	465	0	465	0	0.00
15/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	3978	4	3978	4	0.00
15/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	490	1	490	1	0.00
15/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	477	1	477	1	0.00
15/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7171	7	7171	7	0.00
15/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1260	1	1260	1	900.00
15/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7246	7	7246	7	0.00
15/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1474	1	1474	1	640.00
15/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	7097	7	7097	7	0.00



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15/07/2015	R209 On 04-February-16			Bond Future	8.87	77.8591	8.8717	77.8591	0.00
15/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2975	3	2975	3	0.00
15/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3010	3	3010	3	0.00
15/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3046	3	3046	3	0.00
15/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3938	4	3938	4	0.00
15/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3897	4	3897	4	0.00
15/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3980	4	3980	4	0.00
15/07/2015	R210 On 06-August-15			Bond Future	179.86	179.7697	179.8586	179.7697	1,160.00
15/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	869	1	869	1	0.00
15/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	849	1	849	1	0.00
15/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	859	1	859	1	0.00
15/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R210 On 05-November-15			Bond Future	180.54	180.4524	180.5404	180.4524	0.00
15/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1460	2	1460	2	0.00
15/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1470	2	1470	2	0.00
15/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1450	2	1450	2	0.00
15/07/2015	R211 On 06-August-15			Bond Future	134.31	134.2528	134.3095	134.2528	1,120.00
15/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	690	1	690	1	0.00
15/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	700	1	700	1	0.00
15/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	680	1	680	1	0.00
15/07/2015	R211 On 05-November-15			Bond Future	136.41	136.3542	136.4103	136.3542	0.00
15/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1420	1	1420	1	0.00
15/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1410	1	1410	1	0.00
15/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1400	1	1400	1	0.00
15/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R211 On 05-November-15	135.01	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
15/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 06-August-15			Bond Future	140.34	140.0209	140.3421	140.0209	1,045.00
15/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	648	1	648	1	0.00
15/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	658	1	658	1	0.00
15/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	668	1	668	1	0.00
15/07/2015	R212 On 05-November-15			Bond Future	142.54	142.2126	142.5373	142.2126	0.00
15/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	3463	4	3463	4	0.00
15/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	3473	4	3473	4	0.00
15/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	3453	4	3453	4	0.00
15/07/2015	R213 On 06-August-15			Bond Future	8.63	89.3243	8.6323	89.3243	17,330.00
15/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	613	1	613	1	0.00
15/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	640	1	640	1	0.00
15/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	668	1	668	1	0.00
15/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1658	2	1658	2	0.00
15/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1608	2	1608	2	0.00
15/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1708	2	1708	2	0.00
15/07/2015	R213 On 05-November-15			Bond Future	8.70	87.1797	8.6955	87.1797	0.00
15/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	319	0	319	0	0.00
15/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	337	0	337	0	0.00
15/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	328	0	328	0	0.00
15/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7949	8	7949	8	0.00
15/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7798	8	7798	8	0.00
15/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7873	8	7873	8	0.00
15/07/2015	R213 On 04-February-16			Bond Future	8.75	88.6536	8.7509	88.6536	0.00
15/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3355	3	3355	3	0.00
15/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3393	3	3393	3	0.00
15/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3318	3	3318	3	0.00
15/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3362	3	3362	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
15/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3325	3	3325	3	0.00
15/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3399	3	3399	3	0.00
15/07/2015	R214 On 06-August-15			Bond Future	8.79	79.7705	8.7903	79.7705	21,939.00
15/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	980	1	980	1	0.00
15/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	1017	1	1017	1	0.00
15/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	1055	1	1055	1	0.00
15/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	1394	1	1394	1	0.00
15/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	1348	1	1348	1	0.00
15/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	1304	1	1304	1	0.00
15/07/2015	R214 On 05-November-15			Bond Future	8.85	77.7293	8.8462	77.7293	487.00
15/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	492	1	492	1	0.00
15/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	479	1	479	1	0.00
15/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	467	0	467	0	0.00
15/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7944	8	7944	8	0.00
15/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7862	8	7862	8	0.00
15/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7781	8	7781	8	0.00
15/07/2015	R214 On 04-February-16			Bond Future	8.90	79.0435	8.8955	79.0435	4,320.00
15/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1046	1	1046	1	0.00
15/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1065	1	1065	1	0.00
15/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1029	1	1029	1	0.00
15/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8736	9	8736	9	0.00
15/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8811	9	8811	9	0.00
15/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8887	9	8887	9	0.00
15/07/2015	R248 On 06-August-15			Bond Future	8.86	102.7703	8.8608	102.7703	44,993.00
15/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	1176	1	1176	1	0.00
15/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1283	1	1283	1	0.00
15/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	1069	1	1069	1	0.00
15/07/2015	R248 On 05-November-15			Bond Future	8.92	99.9501	8.9185	99.9501	0.00
15/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 05-November-15	8.00	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
15/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10534	11	10534	11	0.00
15/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10410	10	10410	10	0.00
15/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	10286	10	10286	10	0.00
15/07/2015	R248 On 04-February-16			Bond Future	8.97	101.6402	8.9696	101.6402	0.00
15/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	209	0	209	0	0.00
15/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	413	0	413	0	0.00
15/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	311	0	311	0	0.00
15/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
15/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00