



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
20/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	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
20/07/2015	2025 On 06-August-15			Bond Future	122.06	122.0383	122.0580	122.0383	38.00
20/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	1068	1	1068	1	0.00
20/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	1058	1	1058	1	0.00
20/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	1048	1	1048	1	0.00
20/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
20/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
20/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
20/07/2015	2025 On 05-November-15			Bond Future	123.96	123.9423	123.9607	123.9423	0.00
20/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	951	1	951	1	0.00
20/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	971	1	971	1	0.00
20/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	961	1	961	1	0.00
20/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
20/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
20/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
20/07/2015	2030 On 06-August-15			Bond Future	8.61	96.1317	8.6057	96.1317	7,281.00
20/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7111	6	7111	6	0.00
20/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7023	6	7023	6	0.00
20/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7198	6	7198	6	0.00
20/07/2015	2030 On 05-November-15			Bond Future	8.67	97.6315	8.6696	97.6315	0.00
20/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1332	0	1332	0	0.00
20/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1253	0	1253	0	0.00
20/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1411	1	1411	1	0.00
20/07/2015	2032 On 06-August-15			Bond Future	8.69	100.0592	8.6907	100.0592	1,579.00
20/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1635	1	1635	1	0.00
20/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1722	1	1722	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
20/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1548	1	1548	1	0.00
20/07/2015	2032 On 05-November-15			Bond Future	8.76	97.4661	8.7551	97.4661	0.00
20/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6615	6	6615	6	0.00
20/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6707	6	6707	6	0.00
20/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6523	6	6523	6	0.00
20/07/2015	2032 On 04-February-16			Bond Future	8.81	99.1128	8.8095	99.1128	0.00
20/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	991	0	991	0	0.00
20/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	908	0	908	0	0.00
20/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	825	0	825	0	0.00
20/07/2015	2037 On 06-August-15			Bond Future	8.82	98.1543	8.8248	98.1543	42,638.00
20/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	701	0	701	0	0.00
20/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	795	0	795	0	0.00
20/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	607	0	607	0	0.00
20/07/2015	2037 On 05-November-15			Bond Future	8.89	99.6857	8.8852	99.6857	0.00
20/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8720	8	8720	8	0.00
20/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8825	8	8825	8	0.00
20/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8615	8	8615	8	0.00
20/07/2015	2037 On 04-February-16			Bond Future	8.94	97.1116	8.9378	97.1116	0.00
20/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1732	1	1732	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
20/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1826	1	1826	1	0.00
20/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1639	1	1639	1	0.00
20/07/2015	2038 On 06-August-15			Bond Future	125.32	125.3029	125.3240	125.3029	4,218.00
20/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	2676	3	2676	3	0.00
20/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	2686	3	2686	3	0.00
20/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	2666	3	2666	3	0.00
20/07/2015	2038 On 05-November-15			Bond Future	127.28	127.2578	127.2776	127.2578	0.00
20/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	6722	7	6722	7	0.00
20/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	6732	7	6732	7	0.00
20/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	6712	7	6712	7	0.00
20/07/2015	2044 On 06-August-15			Bond Future	8.86	100.1863	8.8589	100.1863	13,321.00
20/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	1229	0	1229	0	0.00
20/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	1021	0	1021	0	0.00
20/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	1125	0	1125	0	0.00
20/07/2015	2044 On 05-November-15			Bond Future	8.92	101.7493	8.9158	101.7493	0.00
20/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	7145	6	7145	6	0.00
20/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	7031	6	7031	6	0.00
20/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	7259	6	7259	6	0.00
20/07/2015	2044 On 04-February-16			Bond Future	8.97	99.0848	8.9653	99.0848	0.00
20/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	445	2	445	2	0.00
20/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	247	1	247	1	0.00
20/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	346	1	346	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
20/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
20/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
20/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
20/07/2015	2046 On 06-August-15			Bond Future	123.66	123.1058	123.6631	123.1058	5,722.00
20/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	5327	6	5327	6	0.00
20/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	5337	6	5337	6	0.00
20/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	5347	6	5347	6	0.00
20/07/2015	2046 On 05-November-15			Bond Future	124.18	123.6204	124.1849	123.6204	0.00
20/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	8815	9	8815	9	0.00
20/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	8805	9	8805	9	0.00
20/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	8825	9	8825	9	0.00
20/07/2015	2050 On 06-August-15			Bond Future	132.94	132.9183	132.9408	132.9183	3,821.00
20/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	4049	4	4049	4	0.00
20/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	4069	4	4069	4	0.00
20/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	4059	4	4059	4	0.00
20/07/2015	2050 On 05-November-15			Bond Future	135.01	134.9920	135.0133	134.9920	0.00
20/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	9997	10	9997	10	0.00
20/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	9987	10	9987	10	0.00
20/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	9977	10	9977	10	0.00
20/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	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
20/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	AL37 On 06-August-15			Index Future	459.47	461.2140	459.4650	461.2140	26.00
20/07/2015	AL37 On 05-November-15			Index Future	466.70	468.4860	466.7000	468.4860	0.00
20/07/2015	AL7T On 06-August-15			Index Future	543.52	547.1730	543.5150	547.1730	1.00
20/07/2015	AL7T On 05-November-15			Index Future	552.07	555.8010	552.0740	555.8010	0.00
20/07/2015	ALBI On 06-August-15			Index Future	495.99	499.4620	495.9920	499.4620	507.00
20/07/2015	ALBI On 05-November-15			Index Future	503.80	507.3370	503.8020	507.3370	103.00
20/07/2015	ALBI On 04-February-16			Index Future	512.30	515.9020	512.2960	515.9020	0.00
20/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	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
20/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/07/2015	EL28 On 06-August-15			Bond Future	125.54	125.5221	125.5442	125.5221	0.00
20/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	534	1	534	1	0.00
20/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	544	1	544	1	0.00
20/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	554	1	554	1	0.00
20/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
20/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
20/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
20/07/2015	EL28 On 05-November-15			Bond Future	125.95	125.9327	125.9534	125.9327	0.00
20/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1047	1	1047	1	0.00
20/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1057	1	1057	1	0.00
20/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1037	1	1037	1	0.00
20/07/2015	ES33 On 06-August-15			Bond Future	9.71	85.1295	9.7115	85.1295	6,396.00
20/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
20/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
20/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
20/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	886	0	886	0	0.00
20/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	739	0	739	0	0.00
20/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	812	0	812	0	0.00
20/07/2015	ES33 On 05-November-15			Bond Future	9.80	82.6714	9.8036	82.6714	0.00
20/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	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
20/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6037	5	6037	5	0.00
20/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5958	5	5958	5	0.00
20/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6117	5	6117	5	0.00
20/07/2015	ES33 On 04-February-16			Bond Future	9.89	84.0679	9.8888	84.0679	0.00
20/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	705	1	705	1	0.00
20/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	843	2	843	2	0.00
20/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	774	2	774	2	0.00
20/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
20/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
20/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
20/07/2015	GOVI On 06-August-15			GOVI	492.37	495.5960	492.3660	495.5960	471.00
20/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
20/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
20/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
20/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	76340	4	76340	4	0.00
20/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	76440	4	76440	4	0.00
20/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	76240	4	76240	4	0.00
20/07/2015	GOVI On 05-November-15			GOVI	500.12	503.4110	500.1190	503.4110	28.00
20/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
20/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
20/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
20/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	298810	27	298810	27	0.00
20/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	298710	27	298710	27	0.00
20/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	298910	27	298910	27	0.00
20/07/2015	GOVI On 04-February-16			GOVI	508.55	511.9090	508.5500	511.9090	0.00
20/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
20/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
20/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
20/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	34400	0	34400	0	0.00
20/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	34600	0	34600	0	0.00
20/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	34500	0	34500	0	0.00
20/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/07/2015	IGOV On 06-August-15			Index Future	229.32	229.1580	229.3170	229.1580	1,068.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2015	IGOV On 05-November-15			Index Future	232.93	232.7710	232.9280	232.7710	17.00
20/07/2015	IGOV On 04-February-16			Index Future	236.86	236.7010	236.8550	236.7010	0.00
20/07/2015	ILBI On 06-August-15			Index Future	621.94	621.7350	621.9420	621.7350	159.00
20/07/2015	ILBI On 05-November-15			Index Future	632.02	631.8200	632.0190	631.8200	0.00
20/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.31	93.7000	6.3100	93.7000	0.00
20/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
20/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.5500	6.4600	93.5500	0.00
20/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.50	93.5300	6.5000	93.5300	0.00
20/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.4200	6.6000	93.4200	0.00
20/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.72	93.2900	6.7200	93.2900	2,000.00
20/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.81	93.2700	6.8100	93.2700	0.00
20/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.0500	6.9700	93.0500	0.00
20/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.17	92.8500	7.1700	92.8500	0.00
20/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.33	92.7000	7.3300	92.7000	0.00
20/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.45	92.5700	7.4500	92.5700	0.00
20/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.59	92.3700	7.5900	92.3700	0.00
20/07/2015	R023 On 06-August-15			Bond Future	8.05	102.3883	8.0480	102.3883	20,973.00
20/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1291	2	1291	2	0.00
20/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5444	6	5444	6	0.00
20/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1332	2	1332	2	0.00
20/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1374	2	1374	2	0.00
20/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	239	0	239	0	0.00
20/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	213	0	213	0	0.00
20/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	225	0	225	0	0.00
20/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
20/07/2015	R023 On 05-November-15			Bond Future	8.12	100.0633	8.1243	100.0633	0.00
20/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1256	2	1256	2	0.00
20/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1304	2	1304	2	0.00
20/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1280	2	1280	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
20/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1949	2	1949	2	0.00
20/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1919	2	1919	2	0.00
20/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1979	2	1979	2	0.00
20/07/2015	R023 On 04-February-16			Bond Future	8.19	101.7532	8.1881	101.7532	0.00
20/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1678	2	1678	2	0.00
20/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1632	2	1632	2	0.00
20/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1655	2	1655	2	0.00
20/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2669	2	2669	2	0.00
20/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2639	2	2639	2	0.00
20/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2610	2	2610	2	0.00
20/07/2015	R186 On 06-August-15			Bond Future	8.17	119.4018	8.1655	119.4018	34,801.00
20/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2849	4	2849	4	0.00
20/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	33	0	33	0	75.00
20/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	79	0	79	0	0.00
20/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1888	3	1888	3	20.00
20/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	404	1	404	1	0.00
20/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	167	0	167	0	20.00
20/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	428	1	428	1	0.00
20/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	452	1	452	1	0.00
20/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	4139	5	4139	5	0.00
20/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5789	7	5789	7	0.00
20/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2579	3	2579	3	0.00
20/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	3197	4	3197	4	0.00
20/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2513	3	2513	3	0.00
20/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	559	1	559	1	75.00
20/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4339	4	4339	4	0.00
20/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	166	0	166	0	5,229.00
20/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3532	3	3532	3	0.00
20/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	226	0	226	0	4,229.00
20/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1846	1	1846	1	0.00
20/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1505	1	1505	1	0.00
20/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2777	2	2777	2	0.00
20/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1728	1	1728	1	0.00
20/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	398	0	398	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
20/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	48	0	48	0	20.00
20/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	213	0	213	0	75.00
20/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1787	1	1787	1	0.00
20/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	8	0	8	0	5,350.00
20/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	120	0	120	0	7,229.00
20/07/2015	R186 On 05-November-15			Bond Future	8.23	121.2646	8.2290	121.2646	520.00
20/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3418	4	3418	4	0.00
20/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2484	3	2484	3	0.00
20/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2403	3	2403	3	0.00
20/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2566	3	2566	3	0.00
20/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2525	3	2525	3	0.00
20/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	948	1	948	1	1,200.00
20/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6491	7	6491	7	0.00
20/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5581	6	5581	6	0.00
20/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2954	4	2954	4	843.00
20/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1212	2	1212	2	674.00
20/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	905	1	905	1	169.00
20/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1673	1	1673	1	6,248.00
20/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4207	4	4207	4	0.00
20/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	4980	4	4980	4	0.00
20/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2475	2	2475	2	1,090.00
20/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2397	2	2397	2	0.00
20/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	1994	2	1994	2	9,370.00
20/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2320	2	2320	2	0.00
20/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4856	4	4856	4	0.00
20/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	768	1	768	1	843.00
20/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2358	2	2358	2	8,690.00
20/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	557	0	557	0	2,600.00
20/07/2015	R186 On 04-February-16			Bond Future	8.28	118.0144	8.2796	118.0144	5,512.00
20/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	938	1	938	1	0.00
20/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	920	1	920	1	0.00
20/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	902	1	902	1	0.00
20/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7237	7	7237	7	0.00
20/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7171	7	7171	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
20/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7303	7	7303	7	0.00
20/07/2015	R186 On 05-May-16			Bond Future	8.32	120.0910	8.3222	120.0910	0.00
20/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3960	4	3960	4	0.00
20/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3999	5	3999	5	0.00
20/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3921	4	3921	4	0.00
20/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1540	2	1540	2	0.00
20/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3861	3	3861	3	0.00
20/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3787	3	3787	3	0.00
20/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7584	7	7584	7	0.00
20/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3824	3	3824	3	0.00
20/07/2015	R197 On 06-August-15			Bond Future	291.66	291.6156	291.6625	291.6156	929.00
20/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	3653	4	3653	4	0.00
20/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	3663	4	3663	4	0.00
20/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	3673	4	3673	4	0.00
20/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R197 On 05-November-15			Bond Future	296.21	296.1651	296.2089	296.1651	0.00
20/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	1219	1	1219	1	0.00
20/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	1199	1	1199	1	0.00
20/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	1209	1	1209	1	0.00
20/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R202 On 06-August-15			Bond Future	235.56	235.5175	235.5570	235.5175	52,787.00
20/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4433	4	4433	4	0.00
20/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4443	4	4443	4	0.00
20/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4453	4	4453	4	0.00
20/07/2015	R202 On 05-November-15			Bond Future	239.23	239.1919	239.2286	239.1919	0.00
20/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R202 On 05-November-15	246.01	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
20/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6761	7	6761	7	0.00
20/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6781	7	6781	7	0.00
20/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6771	7	6771	7	0.00
20/07/2015	R203 On 06-August-15			Bond Future	7.16	105.6377	7.1627	105.6377	17,933.00
20/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	13	0	13	0	0.00
20/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1304	2	1304	2	0.00
20/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	15	0	15	0	0.00
20/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	14	0	14	0	0.00
20/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	818	1	818	1	0.00
20/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	837	1	837	1	0.00
20/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	2	0	2	0	5,000.00
20/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	800	1	800	1	0.00
20/07/2015	R203 On 05-November-15			Bond Future	7.28	103.1209	7.2756	103.1209	19.00
20/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	8	0	8	0	0.00
20/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	8	0	8	0	0.00
20/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	8	0	8	0	0.00
20/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2233	2	2233	2	0.00
20/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2215	2	2215	2	0.00
20/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2250	2	2250	2	0.00
20/07/2015	R203 On 04-February-16			Bond Future	7.35	104.8628	7.3546	104.8628	0.00
20/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	391	0	391	0	0.00
20/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	405	1	405	1	0.00
20/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	398	1	398	1	0.00
20/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	562	0	562	0	0.00
20/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	547	0	547	0	0.00
20/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	554	0	554	0	0.00
20/07/2015	R204 On 06-August-15			Bond Future	7.48	102.9409	7.4793	102.9409	15,357.00
20/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2701	3	2701	3	0.00
20/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	840	1	840	1	0.00
20/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	889	1	889	1	0.00
20/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	864	1	864	1	0.00
20/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
20/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	69	0	69	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
20/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	74	0	74	0	0.00
20/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	65	0	65	0	0.00
20/07/2015	R204 On 05-November-15			Bond Future	7.58	104.5469	7.5775	104.5469	28.00
20/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	15	0	15	0	0.00
20/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	15	0	15	0	0.00
20/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	14	0	14	0	0.00
20/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3717	3	3717	3	0.00
20/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3745	3	3745	3	0.00
20/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3774	3	3774	3	0.00
20/07/2015	R204 On 04-February-16			Bond Future	7.65	102.2758	7.6490	102.2758	0.00
20/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	716	1	716	1	0.00
20/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	705	1	705	1	0.00
20/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	693	1	693	1	0.00
20/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1085	1	1085	1	0.00
20/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1071	1	1071	1	0.00
20/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1099	1	1099	1	0.00
20/07/2015	R207 On 06-August-15			Bond Future	7.69	99.3192	7.6863	99.3192	46,035.00
20/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	510	1	510	1	0.00
20/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	554	1	554	1	0.00
20/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	532	1	532	1	0.00
20/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	114	0	114	0	70.00
20/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	314	0	314	0	0.00
20/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	946	1	946	1	0.00
20/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	285	0	285	0	0.00
20/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	299	0	299	0	0.00
20/07/2015	R207 On 05-November-15			Bond Future	7.77	100.8687	7.7724	100.8687	1,404.00
20/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	939	1	939	1	0.00
20/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	973	1	973	1	0.00
20/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	956	1	956	1	0.00
20/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	580	1	580	1	19.00
20/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	496	1	496	1	53.00
20/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1051	1	1051	1	0.00
20/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1034	1	1034	1	0.00
20/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1532	1	1532	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
20/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1017	1	1017	1	0.00
20/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1694	1	1694	1	0.00
20/07/2015	R207 On 04-February-16			Bond Future	7.84	98.9302	7.8395	98.9302	0.00
20/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	474	1	474	1	43.00
20/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	711	1	711	1	0.00
20/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	736	1	736	1	0.00
20/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	723	1	723	1	19.00
20/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1847	2	1847	2	0.00
20/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1827	2	1827	2	0.00
20/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1868	2	1868	2	0.00
20/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2369	2	2369	2	0.00
20/07/2015	R207 On 05-May-16			Bond Future	7.90	100.6709	7.8973	100.6709	0.00
20/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1447	2	1447	2	0.00
20/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1416	2	1416	2	0.00
20/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	1015	1	1015	1	43.00
20/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1431	2	1431	2	0.00
20/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1578	1	1578	1	0.00
20/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1563	1	1563	1	0.00
20/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2069	2	2069	2	0.00
20/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1594	1	1594	1	0.00
20/07/2015	R208 On 06-August-15			Bond Future	7.82	98.0965	7.8248	98.0965	37,517.00
20/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	961	1	961	1	0.00
20/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	930	1	930	1	0.00
20/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	993	1	993	1	0.00
20/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4341	5	4341	5	0.00
20/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	202	0	202	0	0.00
20/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	191	0	191	0	0.00
20/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	213	0	213	0	0.00
20/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
20/07/2015	R208 On 05-November-15			Bond Future	7.90	96.2281	7.9041	96.2281	0.00
20/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2770	3	2770	3	0.00
20/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	911	1	911	1	0.00
20/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	929	1	929	1	0.00
20/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	893	1	893	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
20/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	395	0	395	0	2,200.00
20/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1559	1	1559	1	0.00
20/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1535	1	1535	1	0.00
20/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1583	1	1583	1	0.00
20/07/2015	R208 On 04-February-16			Bond Future	7.97	97.8537	7.9655	97.8537	0.00
20/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1161	1	1161	1	0.00
20/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1144	1	1144	1	0.00
20/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1179	1	1179	1	0.00
20/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2057	2	2057	2	0.00
20/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2033	2	2033	2	0.00
20/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2010	2	2010	2	0.00
20/07/2015	R209 On 06-August-15			Bond Future	8.75	79.3721	8.7540	79.3721	28,380.00
20/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8129	9	8129	9	0.00
20/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2173	3	2173	3	0.00
20/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	805	1	805	1	640.00
20/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2231	3	2231	3	0.00
20/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3165	4	3165	4	0.00
20/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2115	3	2115	3	0.00
20/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	307	0	307	0	0.00
20/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
20/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	122	0	122	0	0.00
20/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	291	0	291	0	0.00
20/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	1146	1	1146	1	0.00
20/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	323	0	323	0	0.00
20/07/2015	R209 On 05-November-15			Bond Future	8.81	77.4633	8.8113	77.4633	32.00
20/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4427	5	4427	5	0.00
20/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	447	1	447	1	0.00
20/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	3987	5	3987	5	0.00
20/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	471	1	471	1	0.00
20/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	459	1	459	1	0.00
20/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7061	6	7061	6	0.00
20/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1184	1	1184	1	900.00
20/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7137	6	7137	6	0.00
20/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1392	1	1392	1	640.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6988	6	6988	6	0.00
20/07/2015	R209 On 04-February-16			Bond Future	8.86	78.7720	8.8596	78.7720	0.00
20/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2977	3	2977	3	0.00
20/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3012	3	3012	3	0.00
20/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3048	4	3048	4	0.00
20/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3848	3	3848	3	0.00
20/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3807	3	3807	3	0.00
20/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3890	3	3890	3	0.00
20/07/2015	R210 On 06-August-15			Bond Future	179.95	179.9178	179.9473	179.9178	1,160.00
20/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	957	1	957	1	0.00
20/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	937	1	937	1	0.00
20/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	947	1	947	1	0.00
20/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R210 On 05-November-15			Bond Future	180.62	180.5937	180.6212	180.5937	0.00
20/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1379	1	1379	1	0.00
20/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1389	1	1389	1	0.00
20/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1369	1	1369	1	0.00
20/07/2015	R211 On 06-August-15			Bond Future	134.37	134.3496	134.3681	134.3496	1,120.00
20/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	632	1	632	1	0.00
20/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	642	1	642	1	0.00
20/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	622	1	622	1	0.00
20/07/2015	R211 On 05-November-15			Bond Future	136.46	136.4456	136.4627	136.4456	0.00
20/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1473	1	1473	1	0.00
20/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1463	1	1463	1	0.00
20/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1453	1	1453	1	0.00
20/07/2015	R211 On 05-November-15	135.00	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
20/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R212 On 06-August-15			Bond Future	140.33	140.3064	140.3288	140.3064	1,045.00
20/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	661	1	661	1	0.00
20/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	671	1	671	1	0.00
20/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	681	1	681	1	0.00
20/07/2015	R212 On 05-November-15			Bond Future	142.52	142.4954	142.5163	142.4954	0.00
20/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	3484	4	3484	4	0.00
20/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	3494	4	3494	4	0.00
20/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	3474	3	3474	3	0.00
20/07/2015	R213 On 06-August-15			Bond Future	8.63	90.1266	8.6300	90.1266	17,330.00
20/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	501	1	501	1	0.00
20/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	526	1	526	1	0.00
20/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	553	1	553	1	0.00
20/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1527	1	1527	1	0.00
20/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1476	1	1476	1	0.00
20/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1579	1	1579	1	0.00
20/07/2015	R213 On 05-November-15			Bond Future	8.69	87.9899	8.6938	87.9899	0.00
20/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	295	0	295	0	0.00
20/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	313	0	313	0	0.00
20/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	304	0	304	0	0.00
20/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7913	7	7913	7	0.00
20/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7761	7	7761	7	0.00
20/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7837	7	7837	7	0.00
20/07/2015	R213 On 04-February-16			Bond Future	8.75	89.4758	8.7494	89.4758	0.00
20/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3320	4	3320	4	0.00
20/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3357	4	3357	4	0.00
20/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3282	4	3282	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
20/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3315	3	3315	3	0.00
20/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3278	3	3278	3	0.00
20/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3352	3	3352	3	0.00
20/07/2015	R214 On 06-August-15			Bond Future	8.78	80.6297	8.7833	80.6297	21,886.00
20/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	865	1	865	1	0.00
20/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	903	1	903	1	0.00
20/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	941	1	941	1	0.00
20/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	1222	1	1222	1	0.00
20/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	1176	1	1176	1	0.00
20/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	1132	1	1132	1	0.00
20/07/2015	R214 On 05-November-15			Bond Future	8.84	78.5978	8.8395	78.5978	487.00
20/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	466	1	466	1	0.00
20/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	454	1	454	1	0.00
20/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	442	1	442	1	0.00
20/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7865	7	7865	7	0.00
20/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7782	7	7782	7	0.00
20/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7701	7	7701	7	0.00
20/07/2015	R214 On 04-February-16			Bond Future	8.89	79.9253	8.8888	79.9253	4,320.00
20/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1026	1	1026	1	0.00
20/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1045	1	1045	1	0.00
20/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1009	1	1009	1	0.00
20/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8662	8	8662	8	0.00
20/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8737	8	8737	8	0.00
20/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8813	8	8813	8	0.00
20/07/2015	R248 On 06-August-15			Bond Future	8.85	103.8748	8.8537	103.8748	44,993.00
20/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	1101	0	1101	0	0.00
20/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	1209	0	1209	0	0.00
20/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	994	0	994	0	0.00
20/07/2015	R248 On 05-November-15			Bond Future	8.91	101.0669	8.9117	101.0669	0.00
20/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R248 On 05-November-15	8.01	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
20/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
20/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10463	9	10463	9	0.00
20/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10340	9	10340	9	0.00
20/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	10216	9	10216	9	0.00
20/07/2015	R248 On 04-February-16			Bond Future	8.96	102.7738	8.9629	102.7738	0.00
20/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	278	1	278	1	0.00
20/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	483	2	483	2	0.00
20/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	381	1	381	1	0.00
20/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
20/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00