



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 24/06/2015 TO: 24/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	2025 On 06-August-15			Bond Future	120.79	120.6621	120.7913	120.6621	38.00
24/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	209	0	0	0	0.00
24/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	219	0	0	0	0.00
24/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	199	0	0	0	0.00
24/06/2015	2025 On 05-November-15			Bond Future	122.71	122.5830	122.7111	122.5830	0.00
24/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	279	0	0	0	0.00
24/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	289	0	0	0	0.00
24/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	299	0	0	0	0.00
24/06/2015	2030 On 06-August-15			Bond Future	8.65	94.6390	94.9382	94.6390	9,953.00
24/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	7470	8	7	8	0.00
24/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	7383	8	7	8	0.00
24/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	7558	8	8	8	0.00
24/06/2015	2030 On 05-November-15			Bond Future	8.71	96.1462	96.4475	96.1462	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	1667	2	2	2	0.00
24/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	1588	2	2	2	0.00
24/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	1747	2	2	2	0.00
24/06/2015	2032 On 06-August-15			Bond Future	8.75	98.3474	98.6231	98.3474	1,678.00
24/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	2176	2	2	2	0.00
24/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	2263	3	2	3	0.00
24/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2089	2	2	2	0.00
24/06/2015	2032 On 05-November-15			Bond Future	8.82	95.7585	96.0359	95.7585	0.00
24/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7135	7	7	7	0.00
24/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	7227	8	7	8	0.00
24/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7043	7	7	7	0.00
24/06/2015	2032 On 04-February-16			Bond Future	8.87	97.3853	97.6674	97.3853	0.00
24/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	1510	2	2	2	0.00
24/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	1426	2	1	2	0.00
24/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	1343	2	1	2	0.00
24/06/2015	2037 On 06-August-15			Bond Future	8.87	96.4983	96.7552	96.4983	41,268.00
24/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1114	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1208	1	1	1	0.00
24/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1020	1	1	1	0.00
24/06/2015	2037 On 05-November-15			Bond Future	8.93	98.0351	98.2935	98.0351	0.00
24/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9109	9	9	9	0.00
24/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9215	9	9	9	0.00
24/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9004	9	9	9	0.00
24/06/2015	2037 On 04-February-16			Bond Future	8.98	95.4428	95.7055	95.4428	0.00
24/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2117	2	2	2	0.00
24/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2211	2	2	2	0.00
24/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2024	2	2	2	0.00
24/06/2015	2038 On 06-August-15			Bond Future	124.65	124.5106	124.6466	124.5106	3,582.00
24/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	3353	3	3	3	0.00
24/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	3363	3	3	3	0.00
24/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	3343	3	3	3	0.00
24/06/2015	2038 On 05-November-15			Bond Future	126.63	126.4929	126.6276	126.4929	0.00
24/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	7372	8	7	8	0.00
24/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	7382	8	7	8	0.00
24/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	7362	7	7	7	0.00
24/06/2015	2044 On 06-August-15			Bond Future	8.92	98.2793	98.5075	98.2793	13,051.00
24/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	1877	2	2	2	0.00
24/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	1668	2	2	2	0.00
24/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	1772	2	2	2	0.00
24/06/2015	2044 On 05-November-15			Bond Future	8.98	99.8445	100.0736	99.8445	0.00
24/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	7771	8	8	8	0.00
24/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	7658	8	8	8	0.00
24/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	7885	8	8	8	0.00
24/06/2015	2044 On 04-February-16			Bond Future	9.03	97.1576	97.3906	97.1576	0.00
24/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	181	0	0	0	0.00
24/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	380	1	0	1	0.00
24/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	280	1	0	1	0.00
24/06/2015	2046 On 06-August-15			Bond Future	123.10	122.9690	123.1030	122.9690	5,722.00
24/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	5887	6	6	6	0.00
24/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	5897	6	6	6	0.00
24/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	5907	6	6	6	0.00
24/06/2015	2046 On 05-November-15			Bond Future	123.65	123.5205	123.6534	123.5205	0.00
24/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9347	9	9	9	0.00
24/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9337	9	9	9	0.00
24/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9357	9	9	9	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	2050 On 06-August-15			Bond Future	132.83	132.6818	132.8259	132.6818	3,821.00
24/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4164	4	4	4	0.00
24/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4184	4	4	4	0.00
24/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4174	4	4	4	0.00
24/06/2015	2050 On 05-November-15			Bond Future	134.94	134.7936	134.9365	134.7936	0.00
24/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10074	10	10	10	0.00
24/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10064	10	10	10	0.00
24/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10054	10	10	10	0.00
24/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	AL37 On 06-August-15			Index Future	457.36	456.9980	457.3620	456.9980	124.00
24/06/2015	AL37 On 05-November-15			Index Future	464.71	464.3440	464.7070	464.3440	0.00
24/06/2015	AL7T On 06-August-15			Index Future	539.94	538.7310	539.9430	538.7310	3.00
24/06/2015	AL7T On 05-November-15			Index Future	548.61	547.3920	548.6140	547.3920	0.00
24/06/2015	ALBI On 06-August-15			Index Future	493.41	492.4700	493.4060	492.4700	508.00
24/06/2015	ALBI On 05-November-15			Index Future	501.33	500.3870	501.3300	500.3870	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	ALBI On 04-February-16			Index Future	509.84	508.8770	509.8390	508.8770	0.00
24/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/06/2015	EL28 On 06-August-15			Bond Future	124.56	124.4197	124.5568	124.4197	0.00
24/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	443	1	0	1	0.00
24/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	433	1	0	1	0.00
24/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	453	1	0	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	EL28 On 05-November-15			Bond Future	124.99	124.8523	124.9882	124.8523	0.00
24/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2012	2	2	2	0.00
24/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2022	2	2	2	0.00
24/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2002	2	2	2	0.00
24/06/2015	ES33 On 06-August-15			Bond Future	9.78	83.6860	83.8912	83.6860	6,396.00
24/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
24/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
24/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
24/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1361	2	1	2	0.00
24/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1215	1	1	1	0.00
24/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1288	1	1	1	0.00
24/06/2015	ES33 On 05-November-15			Bond Future	9.87	81.2315	81.4378	81.2315	0.00
24/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6496	7	6	7	0.00
24/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6416	7	6	7	0.00
24/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6575	7	7	7	0.00
24/06/2015	ES33 On 04-February-16			Bond Future	9.95	82.6115	82.8212	82.6115	0.00
24/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	248	0	0	0	0.00
24/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	386	0	0	0	0.00
24/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	317	0	0	0	0.00
24/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
24/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
24/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
24/06/2015	GOVI On 06-August-15			GOVI	489.83	488.9150	489.8260	488.9150	465.00
24/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
24/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
24/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	101740	11	10	11	0.00
24/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	101840	11	10	11	0.00
24/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	101640	11	10	11	0.00
24/06/2015	GOVI On 05-November-15			GOVI	497.69	496.7740	497.6920	496.7740	27.00
24/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
24/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
24/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
24/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	323080	33	32	33	0.00
24/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	322980	33	32	33	0.00
24/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	323180	33	32	33	0.00
24/06/2015	GOVI On 04-February-16			GOVI	506.14	505.2020	506.1400	505.2020	0.00
24/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
24/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
24/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
24/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	58500	7	6	7	0.00
24/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	58700	7	6	7	0.00
24/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	58600	7	6	7	0.00
24/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/06/2015	IGOV On 06-August-15			Index Future	227.90	227.7960	227.8950	227.7960	1,080.00
24/06/2015	IGOV On 05-November-15			Index Future	231.56	231.4580	231.5550	231.4580	17.00
24/06/2015	IGOV On 04-February-16			Index Future	235.49	235.3850	235.4850	235.3850	0.00
24/06/2015	ILBI On 06-August-15			Index Future	618.91	618.2100	618.9060	618.2100	159.00
24/06/2015	ILBI On 05-November-15			Index Future	629.02	628.3190	629.0240	628.3190	0.00
24/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	0.00
24/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
24/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
24/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
24/06/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.60	93.4000	93.4000	93.4000	500.00
24/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.69	93.2800	93.3100	93.2800	0.00
24/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.85	93.1000	93.1500	93.1000	2,000.00
24/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.97	92.9800	93.0300	92.9800	0.00
24/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.19	92.7700	92.8100	92.7700	0.00
24/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.40	92.5500	92.6000	92.5500	0.00
24/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.57	92.3700	92.4300	92.3700	0.00
24/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.69	92.2500	92.3100	92.2500	0.00
24/06/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	92.1900	92.1900	0.00
24/06/2015	R023 On 06-August-15			Bond Future	8.15	101.1961	101.2676	101.1961	20,973.00
24/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1293	1	1	1	0.00
24/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4937	5	5	5	0.00
24/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1325	1	1	1	0.00
24/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1357	1	1	1	0.00
24/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	778	1	1	1	0.00
24/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	734	1	1	1	0.00
24/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	756	1	1	1	0.00
24/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	31	0	0	0	911.00
24/06/2015	R023 On 05-November-15			Bond Future	8.22	98.8840	98.9540	98.8840	0.00
24/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1250	1	1	1	0.00
24/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1293	1	1	1	0.00
24/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1271	1	1	1	0.00
24/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2456	2	2	2	0.00
24/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2424	2	2	2	0.00
24/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2489	3	2	3	0.00
24/06/2015	R023 On 04-February-16			Bond Future	8.29	100.5633	100.6345	100.5633	0.00
24/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1633	2	2	2	0.00
24/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1590	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1611	2	2	2	0.00
24/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3142	3	3	3	0.00
24/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3110	3	3	3	0.00
24/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3079	3	3	3	0.00
24/06/2015	R186 On 06-August-15			Bond Future	8.27	117.3854	117.7332	117.3854	39,708.00
24/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2649	2	3	2	0.00
24/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	162	0	0	0	75.00
24/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	257	0	0	0	1,000.00
24/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1897	2	2	2	20.00
24/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	662	1	1	1	0.00
24/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	392	0	0	0	20.00
24/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	685	1	1	1	0.00
24/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	709	1	1	1	0.00
24/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	3708	3	4	3	0.00
24/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	5158	5	5	5	0.00
24/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2436	2	2	2	0.00
24/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2928	3	3	3	0.00
24/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2384	2	2	2	0.00
24/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	811	1	1	1	75.00
24/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	5275	6	5	6	0.00
24/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	774	1	1	1	5,229.00
24/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	4518	5	5	5	0.00
24/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	904	1	1	1	4,229.00
24/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	2911	3	3	3	0.00
24/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	2565	3	3	3	0.00
24/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	3809	4	4	4	0.00
24/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	2793	3	3	3	0.00
24/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1214	1	1	1	0.00
24/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	424	1	0	1	20.00
24/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	877	1	1	1	75.00
24/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	2852	3	3	3	0.00
24/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	185	0	0	0	5,350.00
24/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	659	1	1	1	7,229.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	R186 On 05-November-15			Bond Future	8.33	119.2539	119.6042	119.2539	500.00
24/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2384	2	2	2	0.00
24/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	3228	3	3	3	0.00
24/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2312	2	2	2	0.00
24/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2458	2	2	2	0.00
24/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2421	2	2	2	0.00
24/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	5208	5	5	5	0.00
24/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	6052	6	6	6	0.00
24/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2808	3	3	3	843.00
24/06/2015	R186 On 05-November-15	7.86	Call	Bond Future	1236	1	1	1	674.00
24/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	951	1	1	1	169.00
24/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2268	2	2	2	6,248.00
24/06/2015	R186 On 05-November-15	7.86	Put	Bond Future	5015	5	5	5	0.00
24/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	5810	6	6	6	0.00
24/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3168	3	3	3	1,090.00
24/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3081	3	3	3	0.00
24/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	2633	3	3	3	9,370.00
24/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	2996	3	3	3	0.00
24/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1180	1	1	1	843.00
24/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3038	3	3	3	8,690.00
24/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	901	1	1	1	2,600.00
24/06/2015	R186 On 04-February-16			Bond Future	8.38	115.9806	116.3368	115.9806	5,512.00
24/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	954	1	1	1	0.00
24/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	937	1	1	1	0.00
24/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	921	1	1	1	0.00
24/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8039	8	8	8	0.00
24/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	7972	8	8	8	0.00
24/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8108	8	8	8	0.00
24/06/2015	R186 On 05-May-16			Bond Future	8.42	118.0456	118.4056	118.0456	0.00
24/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3750	4	4	4	0.00
24/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3786	4	4	4	0.00
24/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3713	4	4	4	0.00
24/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1524	1	2	1	0.00
24/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4430	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4350	5	4	5	0.00
24/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	8344	9	8	9	0.00
24/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4390	5	4	5	0.00
24/06/2015	R197 On 06-August-15			Bond Future	288.90	288.4929	288.8999	288.4929	997.00
24/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	890	0	1	0	0.00
24/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	900	0	1	0	0.00
24/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	910	1	1	1	0.00
24/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
24/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
24/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
24/06/2015	R197 On 05-November-15			Bond Future	293.49	293.0853	293.4911	293.0853	0.00
24/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	1499	2	1	2	0.00
24/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	1519	2	2	2	0.00
24/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	1509	2	2	2	0.00
24/06/2015	R202 On 06-August-15			Bond Future	236.53	236.2733	236.5260	236.2733	53,356.00
24/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	3464	4	3	4	0.00
24/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	3474	4	3	4	0.00
24/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	3484	4	3	4	0.00
24/06/2015	R202 On 05-November-15			Bond Future	240.28	240.0344	240.2847	240.0344	0.00
24/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	5705	6	6	6	0.00
24/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	5725	6	6	6	0.00
24/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	5715	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	R203 On 06-August-15			Bond Future	7.26	105.1956	105.2454	105.1956	17,933.00
24/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	49	0	0	0	0.00
24/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1161	1	1	1	0.00
24/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	54	0	0	0	0.00
24/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	51	0	0	0	0.00
24/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1040	1	1	1	0.00
24/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1057	1	1	1	0.00
24/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	44	0	0	0	5,000.00
24/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1023	1	1	1	0.00
24/06/2015	R203 On 05-November-15			Bond Future	7.37	102.7049	102.7527	102.7049	0.00
24/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	14	0	0	0	0.00
24/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	15	0	0	0	0.00
24/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	15	0	0	0	0.00
24/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2396	2	2	2	0.00
24/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2378	2	2	2	0.00
24/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2413	2	2	2	0.00
24/06/2015	R203 On 04-February-16			Bond Future	7.45	104.4494	104.4980	104.4494	0.00
24/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	367	0	0	0	0.00
24/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	380	0	0	0	0.00
24/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	374	0	0	0	0.00
24/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	687	1	1	1	0.00
24/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	669	1	1	1	0.00
24/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	678	1	1	1	0.00
24/06/2015	R204 On 06-August-15			Bond Future	7.60	102.2115	102.2843	102.2115	14,357.00
24/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2364	2	2	2	0.00
24/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	744	1	1	1	0.00
24/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	782	1	1	1	0.00
24/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	763	1	1	1	0.00
24/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	21	0	0	0	699.00
24/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	327	0	0	0	0.00
24/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	337	0	0	0	0.00
24/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	316	0	0	0	0.00
24/06/2015	R204 On 05-November-15			Bond Future	7.70	103.8386	103.9097	103.8386	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	24	0	0	0	0.00
24/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	25	0	0	0	0.00
24/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	24	0	0	0	0.00
24/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4060	4	4	4	0.00
24/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4088	4	4	4	0.00
24/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4116	4	4	4	0.00
24/06/2015	R204 On 04-February-16			Bond Future	7.78	101.5648	101.6372	101.5648	0.00
24/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	650	1	1	1	0.00
24/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	639	1	1	1	0.00
24/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	630	1	1	1	0.00
24/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1348	1	1	1	0.00
24/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1333	1	1	1	0.00
24/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1363	1	1	1	0.00
24/06/2015	R207 On 06-August-15			Bond Future	7.82	98.3690	98.4580	98.3690	35,090.00
24/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	521	0	1	0	0.00
24/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	553	1	1	1	0.00
24/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	537	1	1	1	0.00
24/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	193	0	0	0	70.00
24/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	799	1	1	1	0.00
24/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1499	2	1	2	0.00
24/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	759	1	1	1	0.00
24/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	779	1	1	1	0.00
24/06/2015	R207 On 05-November-15			Bond Future	7.90	99.9352	100.0230	99.9352	0.00
24/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	862	1	1	1	0.00
24/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	893	1	1	1	0.00
24/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	877	1	1	1	0.00
24/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	551	1	1	1	19.00
24/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	477	0	0	0	53.00
24/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1427	1	1	1	0.00
24/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1407	1	1	1	0.00
24/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	1954	2	2	2	0.00
24/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1387	1	1	1	0.00
24/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2127	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	R207 On 04-February-16			Bond Future	7.98	97.9903	98.0795	97.9903	0.00
24/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	446	0	0	0	43.00
24/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	655	1	1	1	0.00
24/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	676	1	1	1	0.00
24/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	665	1	1	1	19.00
24/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2238	2	2	2	0.00
24/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2216	2	2	2	0.00
24/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2261	2	2	2	0.00
24/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	2790	3	3	3	0.00
24/06/2015	R207 On 05-May-16			Bond Future	8.04	99.7351	99.8236	99.7351	0.00
24/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1330	1	1	1	0.00
24/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1301	1	1	1	0.00
24/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	941	1	1	1	43.00
24/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1315	1	1	1	0.00
24/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	1900	2	2	2	0.00
24/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	1883	2	2	2	0.00
24/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2432	2	2	2	0.00
24/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	1916	2	2	2	0.00
24/06/2015	R208 On 06-August-15			Bond Future	7.94	97.0324	97.1349	97.0324	38,528.00
24/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	930	1	1	1	0.00
24/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	906	1	1	1	0.00
24/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	954	1	1	1	0.00
24/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3864	4	4	4	0.00
24/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	672	1	1	1	0.00
24/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	653	1	1	1	0.00
24/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	691	1	1	1	0.00
24/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	25	0	0	0	198.00
24/06/2015	R208 On 05-November-15			Bond Future	8.02	95.1779	95.2795	95.1779	0.00
24/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2532	2	3	2	0.00
24/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	870	1	1	1	0.00
24/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	885	1	1	1	0.00
24/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	854	1	1	1	0.00
24/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	637	1	1	1	2,200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	1998	2	2	2	0.00
24/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	1971	2	2	2	0.00
24/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2024	2	2	2	0.00
24/06/2015	R208 On 04-February-16			Bond Future	8.08	96.7946	96.8979	96.7946	0.00
24/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	1091	1	1	1	0.00
24/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	1076	1	1	1	0.00
24/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	1107	1	1	1	0.00
24/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2467	3	2	3	0.00
24/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2441	3	2	3	0.00
24/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2416	2	2	2	0.00
24/06/2015	R209 On 06-August-15			Bond Future	8.81	77.9050	78.1152	77.9050	28,177.00
24/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7726	8	8	8	0.00
24/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	2357	2	2	2	0.00
24/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2405	2	2	2	0.00
24/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	2309	2	2	2	0.00
24/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	929	1	1	1	0.00
24/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	36	0	0	0	2,914.00
24/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	903	1	1	1	0.00
24/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	956	1	1	1	0.00
24/06/2015	R209 On 05-November-15			Bond Future	8.87	75.9978	76.2093	75.9978	29.00
24/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	4398	4	4	4	0.00
24/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	579	1	1	1	0.00
24/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	605	1	1	1	0.00
24/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	591	1	1	1	0.00
24/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	7616	8	8	8	0.00
24/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1577	2	2	2	900.00
24/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	7690	8	8	8	0.00
24/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	7543	8	8	8	0.00
24/06/2015	R209 On 04-February-16			Bond Future	8.92	77.2888	77.5039	77.2888	0.00
24/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	3024	3	3	3	0.00
24/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	3057	3	3	3	0.00
24/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	3091	3	3	3	0.00
24/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4315	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4272	4	4	4	0.00
24/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4358	4	4	4	0.00
24/06/2015	R210 On 06-August-15			Bond Future	178.59	178.3980	178.5876	178.3980	1,227.00
24/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	422	1	0	1	0.00
24/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	412	1	0	1	0.00
24/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	402	1	0	1	0.00
24/06/2015	R210 On 05-November-15			Bond Future	179.29	179.1061	179.2942	179.1061	0.00
24/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	2706	3	3	3	0.00
24/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	2716	3	3	3	0.00
24/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	2696	3	3	3	0.00
24/06/2015	R211 On 06-August-15			Bond Future	134.09	133.9608	134.0932	133.9608	1,120.00
24/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	907	1	1	1	0.00
24/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	917	1	1	1	0.00
24/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	897	1	1	1	0.00
24/06/2015	R211 On 05-November-15			Bond Future	136.22	136.0935	136.2244	136.0935	0.00
24/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	1234	1	1	1	0.00
24/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	1224	1	1	1	0.00
24/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	1214	1	1	1	0.00
24/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
24/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
24/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
24/06/2015	R212 On 06-August-15			Bond Future	138.80	138.6493	138.7982	138.6493	1,109.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2192	2	2	2	0.00
24/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2202	2	2	2	0.00
24/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2212	2	2	2	0.00
24/06/2015	R212 On 05-November-15			Bond Future	141.00	140.8567	141.0042	140.8567	0.00
24/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	4996	5	5	5	0.00
24/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5006	5	5	5	0.00
24/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	4986	5	5	5	0.00
24/06/2015	R213 On 06-August-15			Bond Future	8.69	88.5910	88.8770	88.5910	17,330.00
24/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	874	1	1	1	0.00
24/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	900	1	1	1	0.00
24/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	928	1	1	1	0.00
24/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	2344	3	2	3	0.00
24/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	2294	2	2	2	0.00
24/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	2394	3	2	3	0.00
24/06/2015	R213 On 05-November-15			Bond Future	8.75	86.4579	86.7461	86.4579	0.00
24/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	409	0	0	0	0.00
24/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	429	0	0	0	0.00
24/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	419	0	0	0	0.00
24/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	8450	9	8	9	0.00
24/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	8300	9	8	9	0.00
24/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	8375	9	8	9	0.00
24/06/2015	R213 On 04-February-16			Bond Future	8.81	87.9262	88.2193	87.9262	0.00
24/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	3312	3	3	3	0.00
24/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3347	3	3	3	0.00
24/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	3277	3	3	3	0.00
24/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	3728	4	4	4	0.00
24/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	3690	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	3767	4	4	4	0.00
24/06/2015	R214 On 06-August-15			Bond Future	8.85	79.0820	79.2625	79.0820	22,215.00
24/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1240	1	1	1	0.00
24/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1274	1	1	1	0.00
24/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1309	1	1	1	0.00
24/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2136	2	2	2	0.00
24/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2088	2	2	2	0.00
24/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2041	2	2	2	0.00
24/06/2015	R214 On 05-November-15			Bond Future	8.90	77.0506	77.2319	77.0506	0.00
24/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	591	1	1	1	0.00
24/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	578	1	1	1	0.00
24/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	565	1	1	1	0.00
24/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	8513	9	9	9	0.00
24/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	8432	9	8	9	0.00
24/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	8351	9	8	9	0.00
24/06/2015	R214 On 04-February-16			Bond Future	8.95	78.3591	78.5436	78.3591	4,320.00
24/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	1131	1	1	1	0.00
24/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1149	1	1	1	0.00
24/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	1113	1	1	1	0.00
24/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9292	9	9	9	0.00
24/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	9367	10	9	10	0.00
24/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	9444	10	9	10	0.00
24/06/2015	R248 On 06-August-15			Bond Future	8.91	101.9873	102.2198	101.9873	38,733.00
24/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	1695	2	2	2	0.00
24/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	1802	2	2	2	0.00
24/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	1588	2	2	2	0.00
24/06/2015	R248 On 05-November-15			Bond Future	8.97	99.1815	99.4151	99.1815	0.00
24/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	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
24/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	11035	11	11	11	0.00
24/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	10912	11	11	11	0.00
24/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	10788	11	11	11	0.00
24/06/2015	R248 On 04-February-16			Bond Future	9.02	100.8661	101.1036	100.8661	0.00
24/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
24/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	191	0	0	0	0.00
24/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	89	0	0	0	0.00
24/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	293	1	0	1	0.00