



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: 29/07/2015 TO: 29/07/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	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
29/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	2025 On 06-August-15			Bond Future	123.14	122.7570	123.1364	122.7570	38.00
29/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	2146	2	2	2	0.00
29/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	2136	2	2	2	0.00
29/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	2126	2	2	2	0.00
29/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2025 On 05-November-15			Bond Future	125.13	124.7469	125.1309	124.7469	0.00
29/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	2121	2	2	2	0.00
29/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	2141	2	2	2	0.00
29/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	2131	2	2	2	0.00
29/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2025 On 04-February-16			Bond Future	127.26	126.8700	127.2576	126.8700	0.00
29/07/2015	2025 On 04-February-16	125.99	Call	Bond Future	1268	0	1	0	0.00
29/07/2015	2025 On 04-February-16	126.01	Call	Bond Future	1248	0	1	0	0.00
29/07/2015	2025 On 04-February-16	126.00	Call	Bond Future	1258	0	1	0	0.00
29/07/2015	2025 On 04-February-16	125.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2025 On 04-February-16	126.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2025 On 04-February-16	126.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2030 On 06-August-15			Bond Future	8.58	95.4357	95.4917	95.4357	6,511.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	6917	7	7	7	0.00
29/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	6829	7	7	7	0.00
29/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	7004	7	7	7	0.00
29/07/2015	2030 On 05-November-15			Bond Future	8.64	96.9748	97.0305	96.9748	770.00
29/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	1084	1	1	1	0.00
29/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	1005	1	1	1	0.00
29/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	1164	1	1	1	0.00
29/07/2015	2030 On 04-February-16			Bond Future	8.69	8.6900	94.6953	8.6900	400.00
29/07/2015	2030 On 04-February-16	8.76	Call	Bond Future	559	0	1	0	0.00
29/07/2015	2030 On 04-February-16	8.75	Call	Bond Future	483	0	0	0	0.00
29/07/2015	2030 On 04-February-16	8.74	Call	Bond Future	407	0	0	0	0.00
29/07/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2032 On 06-August-15			Bond Future	8.66	99.3528	99.4133	99.3528	1,579.00
29/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	1386	1	1	1	0.00
29/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	1299	1	1	1	0.00
29/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	1472	2	1	2	0.00
29/07/2015	2032 On 05-November-15			Bond Future	8.72	96.7999	96.8602	96.7999	0.00
29/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	6311	6	6	6	0.00
29/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	6403	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
29/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	6219	6	6	6	0.00
29/07/2015	2032 On 04-February-16			Bond Future	8.77	98.4693	98.5296	98.4693	0.00
29/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	648	1	1	1	0.00
29/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	564	1	1	1	0.00
29/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	481	1	0	1	0.00
29/07/2015	2032 On 05-May-16			Bond Future	8.81	8.8200	96.1427	8.8200	0.00
29/07/2015	2032 On 05-May-16	9.00	Call	Bond Future	1533	0	2	0	0.00
29/07/2015	2032 On 05-May-16	8.99	Call	Bond Future	1453	0	1	0	0.00
29/07/2015	2032 On 05-May-16	9.01	Call	Bond Future	1612	0	2	0	0.00
29/07/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2037 On 06-August-15			Bond Future	8.80	97.3731	97.4383	97.3731	39,035.00
29/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	431	0	0	0	0.00
29/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	336	0	0	0	0.00
29/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	525	1	1	1	0.00
29/07/2015	2037 On 05-November-15			Bond Future	8.85	98.9435	99.0085	98.9435	3,601.00
29/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	8394	8	8	8	0.00
29/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	8499	9	8	9	0.00
29/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	8289	8	8	8	0.00
29/07/2015	2037 On 04-February-16			Bond Future	8.90	96.3918	96.4569	96.3918	370.00
29/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2037 On 04-February-16	8.76	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
29/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	1366	1	1	1	0.00
29/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	1459	2	1	2	0.00
29/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	1272	1	1	1	0.00
29/07/2015	2037 On 05-May-16			Bond Future	8.94	8.9700	98.1909	8.9700	0.00
29/07/2015	2037 On 05-May-16	8.99	Call	Bond Future	449	0	0	0	0.00
29/07/2015	2037 On 05-May-16	9.01	Call	Bond Future	628	0	1	0	0.00
29/07/2015	2037 On 05-May-16	9.00	Call	Bond Future	538	0	1	0	0.00
29/07/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2038 On 06-August-15			Bond Future	126.41	126.5151	126.4133	126.5151	4,218.00
29/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	1597	1	2	1	0.00
29/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	1587	1	2	1	0.00
29/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	1577	1	2	1	0.00
29/07/2015	2038 On 05-November-15			Bond Future	128.46	128.5657	128.4610	128.5657	745.00
29/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	5539	5	6	5	0.00
29/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	5549	5	6	5	0.00
29/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	5529	5	6	5	0.00
29/07/2015	2038 On 04-February-16			Bond Future	130.64	130.7500	130.6403	130.7500	0.00
29/07/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2038 On 04-February-16	131.01	Put	Bond Future	370	0	0	0	0.00
29/07/2015	2038 On 04-February-16	131.00	Put	Bond Future	360	0	0	0	0.00
29/07/2015	2038 On 04-February-16	130.99	Put	Bond Future	350	0	0	0	0.00
29/07/2015	2044 On 06-August-15			Bond Future	8.83	99.3755	99.4459	99.3755	13,051.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	938	1	1	1	0.00
29/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	834	1	1	1	0.00
29/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	730	1	1	1	0.00
29/07/2015	2044 On 05-November-15			Bond Future	8.88	100.9781	101.0485	100.9781	270.00
29/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	6797	7	7	7	0.00
29/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	6683	7	7	7	0.00
29/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	6911	7	7	7	0.00
29/07/2015	2044 On 04-February-16			Bond Future	8.93	98.3364	98.4068	98.3364	0.00
29/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	835	1	1	1	0.00
29/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	637	1	1	1	0.00
29/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	736	1	1	1	0.00
29/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2044 On 05-May-16			Bond Future	8.97	8.9800	100.1759	8.9800	0.00
29/07/2015	2044 On 05-May-16	9.00	Call	Bond Future	332	0	0	0	0.00
29/07/2015	2044 On 05-May-16	8.99	Call	Bond Future	232	0	0	0	0.00
29/07/2015	2044 On 05-May-16	9.01	Call	Bond Future	431	0	0	0	0.00
29/07/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2044 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2046 On 06-August-15			Bond Future	124.94	124.6560	124.9398	124.6560	5,722.00
29/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	4050	4	4	4	0.00
29/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	4060	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
29/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	4070	4	4	4	0.00
29/07/2015	2046 On 05-November-15			Bond Future	125.56	125.2702	125.5571	125.2702	0.00
29/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	7443	8	7	8	0.00
29/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	7433	8	7	8	0.00
29/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	7453	8	7	8	0.00
29/07/2015	2046 On 04-February-16			Bond Future	127.73	127.4400	127.7304	127.4400	0.00
29/07/2015	2046 On 04-February-16	127.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2046 On 04-February-16	128.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2046 On 04-February-16	128.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2046 On 04-February-16	128.01	Put	Bond Future	280	0	0	0	0.00
29/07/2015	2046 On 04-February-16	128.00	Put	Bond Future	270	0	0	0	0.00
29/07/2015	2046 On 04-February-16	127.99	Put	Bond Future	260	0	0	0	0.00
29/07/2015	2050 On 06-August-15			Bond Future	135.10	134.7575	135.0972	134.7575	3,821.00
29/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	1893	2	2	2	0.00
29/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	1903	2	2	2	0.00
29/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	1913	2	2	2	0.00
29/07/2015	2050 On 05-November-15			Bond Future	137.29	136.9420	137.2857	136.9420	0.00
29/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	7724	8	8	8	0.00
29/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	7714	8	8	8	0.00
29/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	7704	8	8	8	0.00
29/07/2015	2050 On 04-February-16			Bond Future	138.14	138.0000	138.1445	138.0000	0.00
29/07/2015	2050 On 04-February-16	138.00	Call	Bond Future	145	0	0	0	0.00
29/07/2015	2050 On 04-February-16	138.01	Call	Bond Future	135	0	0	0	0.00
29/07/2015	2050 On 04-February-16	137.99	Call	Bond Future	155	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
29/07/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	AL37 On 06-August-15			Index Future	458.97	459.0550	458.9680	459.0550	26.00
29/07/2015	AL37 On 05-November-15			Index Future	466.44	466.5340	466.4440	466.5340	3.00
29/07/2015	AL37 On 04-February-16			Index Future	474.48	475.0000	474.4790	475.0000	0.00
29/07/2015	AL7T On 06-August-15			Index Future	542.78	542.7560	542.7830	542.7560	0.00
29/07/2015	AL7T On 05-November-15			Index Future	551.63	551.5990	551.6250	551.5990	1.00
29/07/2015	AL7T On 04-February-16			Index Future	561.13	561.0000	561.1270	561.0000	0.00
29/07/2015	ALBI On 06-August-15			Index Future	496.25	496.1620	496.2510	496.1620	375.00
29/07/2015	ALBI On 05-November-15			Index Future	504.34	504.2460	504.3350	504.2460	233.00
29/07/2015	ALBI On 04-February-16			Index Future	513.02	512.9340	513.0230	512.9340	0.00
29/07/2015	ALBI On 05-May-16			Index Future	522.23	522.1500	522.2340	522.1500	0.00
29/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C025 On 31-January-25			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
29/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C212 On 31-January-22			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
29/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2015	EL28 On 06-August-15			Bond Future	126.77	126.1426	126.7727	126.1426	0.00
29/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	1763	1	2	1	0.00
29/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	1773	1	2	1	0.00
29/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	1783	1	2	1	0.00
29/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	EL28 On 05-November-15			Bond Future	127.28	126.6393	127.2783	126.6393	0.00
29/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	288	0	0	0	0.00
29/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	268	0	0	0	0.00
29/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	278	0	0	0	0.00
29/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2015	EL28 On 04-February-16			Bond Future	129.48	128.8400	129.4815	128.8400	0.00
29/07/2015	EL28 On 04-February-16	128.99	Call	Bond Future	491	0	0	0	0.00
29/07/2015	EL28 On 04-February-16	129.00	Call	Bond Future	481	0	0	0	0.00
29/07/2015	EL28 On 04-February-16	129.01	Call	Bond Future	471	0	0	0	0.00
29/07/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	ES33 On 06-August-15			Bond Future	9.68	84.5448	84.6028	84.5448	6,396.00
29/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
29/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
29/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
29/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	650	1	1	1	0.00
29/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	503	1	1	1	0.00
29/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	576	1	1	1	0.00
29/07/2015	ES33 On 05-November-15			Bond Future	9.76	82.1208	82.1787	82.1208	0.00
29/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5755	6	6	6	0.00
29/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5675	6	6	6	0.00
29/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5834	6	6	6	0.00
29/07/2015	ES33 On 04-February-16			Bond Future	9.84	83.5369	83.5950	83.5369	0.00
29/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1021	1	1	1	0.00
29/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1159	1	1	1	0.00
29/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1090	1	1	1	0.00
29/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	ES33 On 05-May-16			Bond Future	9.92	9.9200	81.3061	9.9200	0.00
29/07/2015	ES33 On 05-May-16	9.99	Call	Bond Future	515	0	1	0	0.00
29/07/2015	ES33 On 05-May-16	10.01	Call	Bond Future	653	0	1	0	0.00
29/07/2015	ES33 On 05-May-16	10.00	Call	Bond Future	584	0	1	0	0.00
29/07/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	GOVI On 06-August-15			GOVI	492.39	492.3250	492.3930	492.3250	425.00
29/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
29/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
29/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
29/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	76070	8	8	8	0.00
29/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	76170	8	8	8	0.00
29/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	75970	8	8	8	0.00
29/07/2015	GOVI On 05-November-15			GOVI	500.41	500.3460	500.4140	500.3460	78.00
29/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
29/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
29/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
29/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	295860	30	30	30	0.00
29/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	295760	30	30	30	0.00
29/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	295960	30	30	30	0.00
29/07/2015	GOVI On 04-February-16			GOVI	509.03	508.9670	509.0340	508.9670	0.00
29/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
29/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
29/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
29/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	29560	3	3	3	0.00
29/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	29760	3	3	3	0.00
29/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	29660	3	3	3	0.00
29/07/2015	GOVI On 05-May-16			GOVI	518.17	518.1200	518.1730	518.1200	0.00
29/07/2015	GOVI On 05-May-16	517.99	Call	GOVI	1830	0	0	0	0.00
29/07/2015	GOVI On 05-May-16	518.01	Call	GOVI	1630	0	0	0	0.00
29/07/2015	GOVI On 05-May-16	518.00	Call	GOVI	1730	0	0	0	0.00
29/07/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	0	0	0	0.00
29/07/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	0	0	0	0.00
29/07/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	0	0	0	0.00
29/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
29/07/2015	IGOV On 06-August-15			Index Future	231.27	230.3080	231.2730	230.3080	533.00
29/07/2015	IGOV On 05-November-15			Index Future	235.06	234.0800	235.0600	234.0800	606.00
29/07/2015	IGOV On 04-February-16			Index Future	239.13	238.1320	239.1280	238.1320	0.00
29/07/2015	IGOV On 05-May-16			Index Future	243.44	242.4300	243.4390	242.4300	0.00
29/07/2015	ILBI On 06-August-15			Index Future	627.00	624.5020	626.9960	624.5020	159.00
29/07/2015	ILBI On 05-November-15			Index Future	637.36	634.8260	637.3580	634.8260	0.00
29/07/2015	ILBI On 04-February-16			Index Future	648.32	645.7500	648.3200	645.7500	0.00
29/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	0.00
29/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
29/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.48	93.5200	93.5200	93.5200	0.00
29/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	0.00
29/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.63	93.3700	93.3700	93.3700	0.00
29/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	2,000.00
29/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
29/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.9100	92.9100	92.9100	0.00
29/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
29/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
29/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
29/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.65	92.3500	92.3500	92.3500	0.00
29/07/2015	R023 On 06-August-15			Bond Future	8.06	101.7143	101.7274	101.7143	19,748.00
29/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1084	1	1	1	0.00
29/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	5366	5	5	5	0.00
29/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1129	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
29/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1175	1	1	1	0.00
29/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	110	0	0	0	0.00
29/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	91	0	0	0	0.00
29/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	100	0	0	0	0.00
29/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	0	0	0	0	911.00
29/07/2015	R023 On 05-November-15			Bond Future	8.13	99.4305	99.4426	99.4305	1,295.00
29/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1179	1	1	1	0.00
29/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1227	1	1	1	0.00
29/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1203	1	1	1	0.00
29/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	1899	2	2	2	0.00
29/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	1869	2	2	2	0.00
29/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	1930	2	2	2	0.00
29/07/2015	R023 On 04-February-16			Bond Future	8.19	101.1448	101.1561	101.1448	1,050.00
29/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1639	2	2	2	0.00
29/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1593	2	2	2	0.00
29/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1616	2	2	2	0.00
29/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	2623	3	3	3	0.00
29/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	2593	3	3	3	0.00
29/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	2564	3	3	3	0.00
29/07/2015	R023 On 05-May-16			Bond Future	8.23	8.2300	99.0441	8.2300	0.00
29/07/2015	R023 On 05-May-16	8.26	Call	Bond Future	170	0	0	0	0.00
29/07/2015	R023 On 05-May-16	8.25	Call	Bond Future	119	0	0	0	0.00
29/07/2015	R023 On 05-May-16	8.24	Call	Bond Future	69	0	0	0	0.00
29/07/2015	R023 On 05-May-16	8.25	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R023 On 05-May-16	8.26	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R023 On 05-May-16	8.24	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R186 On 06-August-15			Bond Future	8.19	118.3550	118.3719	118.3550	34,195.00
29/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2562	3	3	3	0.00
29/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	2	0	0	0	75.00
29/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	30	0	0	0	20.00
29/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	156	0	0	0	0.00
29/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	172	0	0	0	0.00
29/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	8	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
29/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1522	2	2	2	20.00
29/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	142	0	0	0	0.00
29/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2198	2	2	2	0.00
29/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	244	0	0	0	75.00
29/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2935	3	3	3	0.00
29/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	5613	6	6	6	0.00
29/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2270	2	2	2	0.00
29/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3928	4	4	4	0.00
29/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	2809	3	3	3	0.00
29/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	1617	2	2	2	0.00
29/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	200	0	0	0	0.00
29/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	3630	4	4	4	0.00
29/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	80	0	0	0	4,229.00
29/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	1753	2	2	2	0.00
29/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	1359	1	1	1	0.00
29/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	4476	4	4	4	0.00
29/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	48	0	0	0	5,229.00
29/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	5	0	0	0	20.00
29/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	72	0	0	0	75.00
29/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	1684	2	2	2	0.00
29/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	0	0	0	0	5,350.00
29/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	27	0	0	0	7,229.00
29/07/2015	R186 On 05-November-15			Bond Future	8.24	120.2637	120.2795	120.2637	5,649.00
29/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2322	2	2	2	0.00
29/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3248	3	3	3	0.00
29/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2242	2	2	2	0.00
29/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	5418	5	5	5	0.00
29/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	6333	6	6	6	0.00
29/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2786	3	3	3	843.00
29/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1086	1	1	1	674.00
29/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	795	1	1	1	169.00
29/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2363	2	2	2	0.00
29/07/2015	R186 On 05-November-15	7.75	Call	Bond Future	835	1	1	1	1,200.00
29/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2403	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
29/07/2015	R186 On 05-November-15	8.50	Call	Bond Future	3492	3	3	3	0.00
29/07/2015	R186 On 05-November-15	8.55	Call	Bond Future	3745	4	4	4	0.00
29/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	2423	2	2	2	1,090.00
29/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	4190	4	4	4	0.00
29/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	4979	5	5	5	0.00
29/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	1612	2	2	2	6,248.00
29/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	2344	2	2	2	0.00
29/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	1936	2	2	2	9,370.00
29/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2265	2	2	2	0.00
29/07/2015	R186 On 05-November-15	8.50	Put	Bond Future	1467	1	1	1	4,666.00
29/07/2015	R186 On 05-November-15	8.55	Put	Bond Future	1332	1	1	1	4,667.00
29/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	714	1	1	1	843.00
29/07/2015	R186 On 05-November-15	7.75	Put	Bond Future	4853	5	5	5	0.00
29/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	2304	2	2	2	8,690.00
29/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	507	1	1	1	2,600.00
29/07/2015	R186 On 04-February-16			Bond Future	8.29	117.0381	117.0528	117.0381	6,262.00
29/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	869	1	1	1	0.00
29/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	852	1	1	1	0.00
29/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	835	1	1	1	0.00
29/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	7239	7	7	7	0.00
29/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	7172	7	7	7	0.00
29/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	7305	7	7	7	0.00
29/07/2015	R186 On 05-May-16			Bond Future	8.33	119.1452	119.1565	119.1452	0.00
29/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3882	4	4	4	0.00
29/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3921	4	4	4	0.00
29/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3842	4	4	4	0.00
29/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1481	1	1	1	0.00
29/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	3808	4	4	4	0.00
29/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	3734	4	4	4	0.00
29/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	7551	8	8	8	0.00
29/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	3771	4	4	4	0.00
29/07/2015	R186 On 04-August-16			Bond Future	8.37	8.3700	116.0149	8.3700	0.00
29/07/2015	R186 On 04-August-16	8.49	Call	Bond Future	929	0	1	0	0.00
29/07/2015	R186 On 04-August-16	8.51	Call	Bond Future	1077	0	1	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
29/07/2015	R186 On 04-August-16	8.50	Call	Bond Future	1003	0	1	0	0.00
29/07/2015	R186 On 04-August-16	8.49	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R186 On 04-August-16	8.50	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R186 On 04-August-16	8.51	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R197 On 06-August-15			Bond Future	293.71	292.8773	293.7085	292.8773	929.00
29/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	5699	5	6	5	0.00
29/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	5709	5	6	5	0.00
29/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	5719	5	6	5	0.00
29/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R197 On 05-November-15			Bond Future	298.47	297.6245	298.4659	297.6245	0.00
29/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	3476	3	3	3	0.00
29/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	3456	3	3	3	0.00
29/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	3466	3	3	3	0.00
29/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R197 On 04-February-16			Bond Future	297.33	296.5000	297.3335	296.5000	0.00
29/07/2015	R197 On 04-February-16	296.99	Call	Bond Future	343	0	0	0	0.00
29/07/2015	R197 On 04-February-16	297.01	Call	Bond Future	323	0	0	0	0.00
29/07/2015	R197 On 04-February-16	297.00	Call	Bond Future	333	0	0	0	0.00
29/07/2015	R197 On 04-February-16	297.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R197 On 04-February-16	297.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R197 On 04-February-16	296.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R202 On 06-August-15			Bond Future	237.59	235.2313	237.5874	235.2313	50,734.00
29/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	2403	5	2	5	0.00
29/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	2413	5	2	5	0.00
29/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	2423	5	2	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
29/07/2015	R202 On 05-November-15			Bond Future	241.44	239.0441	241.4357	239.0441	1,640.00
29/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	4554	7	5	7	0.00
29/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	4574	7	5	7	0.00
29/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	4564	7	5	7	0.00
29/07/2015	R202 On 04-February-16			Bond Future	242.27	240.0000	242.2690	240.0000	0.00
29/07/2015	R202 On 04-February-16	239.99	Call	Bond Future	2279	0	2	0	0.00
29/07/2015	R202 On 04-February-16	240.00	Call	Bond Future	2269	0	2	0	0.00
29/07/2015	R202 On 04-February-16	240.01	Call	Bond Future	2259	0	2	0	0.00
29/07/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R203 On 06-August-15			Bond Future	7.18	105.4008	105.3874	105.4008	17,733.00
29/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	1	0	0	0	0.00
29/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1259	1	1	1	0.00
29/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	1	0	0	0	0.00
29/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	1	0	0	0	0.00
29/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	848	1	1	1	0.00
29/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	829	1	1	1	0.00
29/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	868	1	1	1	0.00
29/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	0	0	0	0	5,000.00
29/07/2015	R203 On 05-November-15			Bond Future	7.27	102.9343	102.9194	102.9343	4,003.00
29/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	6	0	0	0	0.00
29/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	7	0	0	0	0.00
29/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	7	0	0	0	0.00
29/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2221	2	2	2	0.00
29/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2238	2	2	2	0.00
29/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2203	2	2	2	0.00
29/07/2015	R203 On 04-February-16			Bond Future	7.32	104.7092	104.6930	104.7092	0.00
29/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	416	0	0	0	0.00
29/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	402	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
29/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	409	0	0	0	0.00
29/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	526	1	1	1	0.00
29/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	510	1	1	1	0.00
29/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	518	1	1	1	0.00
29/07/2015	R203 On 05-May-16			Bond Future	7.33	7.3100	102.4040	7.3100	0.00
29/07/2015	R203 On 05-May-16	7.24	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R203 On 05-May-16	7.26	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R203 On 05-May-16	7.25	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R203 On 05-May-16	7.26	Put	Bond Future	86	0	0	0	0.00
29/07/2015	R203 On 05-May-16	7.24	Put	Bond Future	111	0	0	0	0.00
29/07/2015	R203 On 05-May-16	7.25	Put	Bond Future	98	0	0	0	0.00
29/07/2015	R204 On 06-August-15			Bond Future	7.50	102.5902	102.5694	102.5902	11,295.00
29/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2628	3	3	3	0.00
29/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	719	1	1	1	0.00
29/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	772	1	1	1	0.00
29/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	745	1	1	1	0.00
29/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	0	0	0	0	699.00
29/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	24	0	0	0	0.00
29/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	27	0	0	0	0.00
29/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	21	0	0	0	0.00
29/07/2015	R204 On 05-November-15			Bond Future	7.58	104.2446	104.2223	104.2446	7,238.00
29/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	11	0	0	0	0.00
29/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	12	0	0	0	0.00
29/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	11	0	0	0	0.00
29/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	3734	4	4	4	0.00
29/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	3762	4	4	4	0.00
29/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	3791	4	4	4	0.00
29/07/2015	R204 On 04-February-16			Bond Future	7.64	102.0044	101.9806	102.0044	0.00
29/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	709	1	1	1	0.00
29/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	697	1	1	1	0.00
29/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	686	1	1	1	0.00
29/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1062	1	1	1	0.00
29/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1048	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
29/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1076	1	1	1	0.00
29/07/2015	R204 On 05-May-16			Bond Future	7.68	7.6700	103.8132	7.6700	0.00
29/07/2015	R204 On 05-May-16	7.76	Call	Bond Future	186	0	0	0	0.00
29/07/2015	R204 On 05-May-16	7.75	Call	Bond Future	163	0	0	0	0.00
29/07/2015	R204 On 05-May-16	7.74	Call	Bond Future	140	0	0	0	0.00
29/07/2015	R204 On 05-May-16	7.75	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R204 On 05-May-16	7.74	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R204 On 05-May-16	7.76	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R207 On 06-August-15			Bond Future	7.72	98.8423	98.8155	98.8423	45,145.00
29/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	320	0	0	0	0.00
29/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	362	0	0	0	0.00
29/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	340	0	0	0	0.00
29/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	27	0	0	0	70.00
29/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	241	0	0	0	0.00
29/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	975	1	1	1	0.00
29/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	209	0	0	0	0.00
29/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	225	0	0	0	0.00
29/07/2015	R207 On 05-November-15			Bond Future	7.79	100.4363	100.4079	100.4363	2,294.00
29/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	854	1	1	1	0.00
29/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	888	1	1	1	0.00
29/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	871	1	1	1	0.00
29/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	509	1	1	1	19.00
29/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	429	0	0	0	53.00
29/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1033	1	1	1	0.00
29/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1016	1	1	1	0.00
29/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1527	2	2	2	0.00
29/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	998	1	1	1	0.00
29/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	1694	2	2	2	0.00
29/07/2015	R207 On 04-February-16			Bond Future	7.85	98.5257	98.4958	98.5257	0.00
29/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	436	0	0	0	43.00
29/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	664	1	1	1	0.00
29/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	688	1	1	1	0.00
29/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	675	1	1	1	19.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	1832	2	2	2	0.00
29/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	1811	2	2	2	0.00
29/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	1854	2	2	2	0.00
29/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2363	2	2	2	0.00
29/07/2015	R207 On 05-May-16			Bond Future	7.90	100.2995	100.2659	100.2995	0.00
29/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1412	1	1	1	0.00
29/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1381	1	1	1	0.00
29/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	981	1	1	1	43.00
29/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1396	1	1	1	0.00
29/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1538	2	2	2	0.00
29/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1522	2	2	2	0.00
29/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2030	2	2	2	0.00
29/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1554	2	2	2	0.00
29/07/2015	R207 On 04-August-16			Bond Future	7.95	7.9400	98.4398	7.9400	0.00
29/07/2015	R207 On 04-August-16	7.99	Call	Bond Future	118	0	0	0	0.00
29/07/2015	R207 On 04-August-16	8.01	Call	Bond Future	176	0	0	0	0.00
29/07/2015	R207 On 04-August-16	8.00	Call	Bond Future	147	0	0	0	0.00
29/07/2015	R207 On 04-August-16	7.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R207 On 04-August-16	8.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R207 On 04-August-16	8.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R208 On 06-August-15			Bond Future	7.85	97.5249	97.5362	97.5249	37,517.00
29/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	764	1	1	1	0.00
29/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	799	1	1	1	0.00
29/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	4240	4	4	4	0.00
29/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	731	1	1	1	0.00
29/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	115	0	0	0	0.00
29/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	0	0	0	0	198.00
29/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	96	0	0	0	0.00
29/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	105	0	0	0	0.00
29/07/2015	R208 On 05-November-15			Bond Future	7.92	95.6980	95.7083	95.6980	1,200.00
29/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2694	3	3	3	0.00
29/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	841	1	1	1	0.00
29/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	824	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
29/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	859	1	1	1	0.00
29/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	370	0	0	0	2,200.00
29/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1541	2	2	2	0.00
29/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1516	2	2	2	0.00
29/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1566	2	2	2	0.00
29/07/2015	R208 On 04-February-16			Bond Future	7.97	97.3483	97.3577	97.3483	0.00
29/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1125	1	1	1	0.00
29/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1107	1	1	1	0.00
29/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1142	1	1	1	0.00
29/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2038	2	2	2	0.00
29/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2015	2	2	2	0.00
29/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	1991	2	2	2	0.00
29/07/2015	R208 On 05-May-16			Bond Future	8.01	8.0100	95.7054	8.0100	0.00
29/07/2015	R208 On 05-May-16	7.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R208 On 05-May-16	8.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R208 On 05-May-16	8.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R208 On 05-May-16	8.00	Put	Bond Future	43	0	0	0	0.00
29/07/2015	R208 On 05-May-16	8.01	Put	Bond Future	4	0	0	0	0.00
29/07/2015	R208 On 05-May-16	7.99	Put	Bond Future	81	0	0	0	0.00
29/07/2015	R209 On 06-August-15			Bond Future	8.73	78.7198	78.7733	78.7198	25,609.00
29/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	8348	8	8	8	0.00
29/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	2108	2	2	2	0.00
29/07/2015	R209 On 06-August-15	9.16	Call	Bond Future	3280	3	3	3	0.00
29/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	2174	2	2	2	0.00
29/07/2015	R209 On 06-August-15	8.71	Call	Bond Future	612	1	1	1	640.00
29/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	2241	2	2	2	0.00
29/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	0	0	0	0	2,914.00
29/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	88	0	0	0	0.00
29/07/2015	R209 On 06-August-15	9.16	Put	Bond Future	17	0	0	0	0.00
29/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	80	0	0	0	0.00
29/07/2015	R209 On 06-August-15	8.71	Put	Bond Future	734	1	1	1	0.00
29/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	97	0	0	0	0.00
29/07/2015	R209 On 05-November-15			Bond Future	8.78	76.8415	76.8948	76.8415	6,142.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4527	4	5	4	0.00
29/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	426	0	0	0	0.00
29/07/2015	R209 On 05-November-15	8.50	Call	Bond Future	1445	1	1	1	900.00
29/07/2015	R209 On 05-November-15	9.16	Call	Bond Future	4071	4	4	4	0.00
29/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	450	0	0	0	0.00
29/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	438	0	0	0	0.00
29/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	6777	7	7	7	0.00
29/07/2015	R209 On 05-November-15	8.50	Put	Bond Future	3617	4	4	4	0.00
29/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1020	1	1	1	900.00
29/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	6852	7	7	7	0.00
29/07/2015	R209 On 05-November-15	9.16	Put	Bond Future	1212	1	1	1	640.00
29/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	6703	7	7	7	0.00
29/07/2015	R209 On 04-February-16			Bond Future	8.82	78.1666	78.2201	78.1666	400.00
29/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	3040	3	3	3	0.00
29/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	3076	3	3	3	0.00
29/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	3113	3	3	3	0.00
29/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	3617	4	4	4	0.00
29/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	3577	4	4	4	0.00
29/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	3658	4	4	4	0.00
29/07/2015	R209 On 05-May-16			Bond Future	8.86	8.8700	76.4761	8.8700	0.00
29/07/2015	R209 On 05-May-16	9.00	Call	Bond Future	1056	0	1	0	0.00
29/07/2015	R209 On 05-May-16	9.01	Call	Bond Future	1130	0	1	0	0.00
29/07/2015	R209 On 05-May-16	8.99	Call	Bond Future	982	0	1	0	0.00
29/07/2015	R209 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R209 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R209 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R210 On 06-August-15			Bond Future	181.68	180.7849	181.6787	180.7849	1,160.00
29/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	2689	2	3	2	0.00
29/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	2669	2	3	2	0.00
29/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	2679	2	3	2	0.00
29/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2015	R210 On 05-November-15			Bond Future	182.49	181.5835	182.4896	181.5835	0.00
29/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	490	0	0	0	0.00
29/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	480	0	0	0	0.00
29/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	500	0	0	0	0.00
29/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R210 On 04-February-16			Bond Future	185.65	185.0000	185.6484	185.0000	0.00
29/07/2015	R210 On 04-February-16	184.99	Call	Bond Future	658	0	1	0	0.00
29/07/2015	R210 On 04-February-16	185.00	Call	Bond Future	648	0	1	0	0.00
29/07/2015	R210 On 04-February-16	185.01	Call	Bond Future	638	0	1	0	0.00
29/07/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R211 On 06-August-15			Bond Future	134.40	134.4006	134.4009	134.4006	1,120.00
29/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	599	1	1	1	0.00
29/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	589	1	1	1	0.00
29/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	609	1	1	1	0.00
29/07/2015	R211 On 05-November-15			Bond Future	136.58	136.5791	136.5778	136.5791	0.00
29/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1588	2	2	2	0.00
29/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1578	2	2	2	0.00
29/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1568	2	2	2	0.00
29/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R211 On 04-February-16			Bond Future	138.89	139.0000	138.8874	139.0000	0.00
29/07/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R211 On 04-February-16	138.99	Put	Bond Future	103	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
29/07/2015	R211 On 04-February-16	139.01	Put	Bond Future	123	0	0	0	0.00
29/07/2015	R211 On 04-February-16	139.00	Put	Bond Future	113	0	0	0	0.00
29/07/2015	R212 On 06-August-15			Bond Future	141.24	140.9422	141.2448	140.9422	1,045.00
29/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	255	0	0	0	0.00
29/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	245	0	0	0	0.00
29/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	235	0	0	0	0.00
29/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R212 On 05-November-15			Bond Future	143.53	143.2267	143.5326	143.2267	0.00
29/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	2467	3	2	3	0.00
29/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	2477	3	2	3	0.00
29/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	2457	3	2	3	0.00
29/07/2015	R212 On 04-February-16			Bond Future	145.96	146.0000	145.9573	146.0000	0.00
29/07/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R212 On 04-February-16	146.00	Put	Bond Future	43	0	0	0	0.00
29/07/2015	R212 On 04-February-16	146.01	Put	Bond Future	53	0	0	0	0.00
29/07/2015	R212 On 04-February-16	145.99	Put	Bond Future	33	0	0	0	0.00
29/07/2015	R213 On 06-August-15			Bond Future	8.61	89.4496	89.5034	89.4496	16,379.00
29/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	296	0	0	0	0.00
29/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	344	0	0	0	0.00
29/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	319	0	0	0	0.00
29/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	1136	1	1	1	0.00
29/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	1191	1	1	1	0.00
29/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	1083	1	1	1	0.00
29/07/2015	R213 On 05-November-15			Bond Future	8.66	87.3478	87.4013	87.3478	1,478.00
29/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	275	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
29/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	292	0	0	0	0.00
29/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	283	0	0	0	0.00
29/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	7661	8	8	8	0.00
29/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	7508	8	8	8	0.00
29/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	7584	8	8	8	0.00
29/07/2015	R213 On 04-February-16			Bond Future	8.71	88.8538	88.9073	88.8538	0.00
29/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3381	3	3	3	0.00
29/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3420	3	3	3	0.00
29/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	3343	3	3	3	0.00
29/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3110	3	3	3	0.00
29/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3074	3	3	3	0.00
29/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3146	3	3	3	0.00
29/07/2015	R213 On 05-May-16			Bond Future	8.75	8.7600	86.9556	8.7600	0.00
29/07/2015	R213 On 05-May-16	8.74	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R213 On 05-May-16	8.75	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R213 On 05-May-16	8.76	Call	Bond Future	57	0	0	0	0.00
29/07/2015	R213 On 05-May-16	8.75	Put	Bond Future	17	0	0	0	0.00
29/07/2015	R213 On 05-May-16	8.74	Put	Bond Future	91	0	0	0	0.00
29/07/2015	R213 On 05-May-16	8.76	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R214 On 06-August-15			Bond Future	8.76	80.0177	80.0325	80.0177	19,403.00
29/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	648	1	1	1	0.00
29/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	688	1	1	1	0.00
29/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	729	1	1	1	0.00
29/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	775	1	1	1	0.00
29/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	732	1	1	1	0.00
29/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	691	1	1	1	0.00
29/07/2015	R214 On 05-November-15			Bond Future	8.81	78.0169	78.0310	78.0169	3,299.00
29/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	444	0	0	0	0.00
29/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	432	0	0	0	0.00
29/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	420	0	0	0	0.00
29/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	7569	8	8	8	0.00
29/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	7486	8	7	8	0.00
29/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	7405	7	7	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
29/07/2015	R214 On 04-February-16			Bond Future	8.85	79.3621	79.3754	79.3621	4,620.00
29/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	1032	1	1	1	0.00
29/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	1051	1	1	1	0.00
29/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	1014	1	1	1	0.00
29/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	8363	8	8	8	0.00
29/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	8437	8	8	8	0.00
29/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	8513	9	9	9	0.00
29/07/2015	R214 On 05-May-16			Bond Future	8.89	8.8800	77.5061	8.8800	0.00
29/07/2015	R214 On 05-May-16	8.99	Call	Bond Future	829	0	1	0	0.00
29/07/2015	R214 On 05-May-16	9.01	Call	Bond Future	986	0	1	0	0.00
29/07/2015	R214 On 05-May-16	9.00	Call	Bond Future	908	0	1	0	0.00
29/07/2015	R214 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R214 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R214 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R248 On 06-August-15			Bond Future	8.83	102.9846	103.0570	102.9846	28,535.00
29/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	750	1	1	1	0.00
29/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	965	1	1	1	0.00
29/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	857	1	1	1	0.00
29/07/2015	R248 On 05-November-15			Bond Future	8.88	100.2149	100.2874	100.2149	16,449.00
29/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
29/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	10163	10	10	10	0.00
29/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	10040	10	10	10	0.00
29/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	9916	10	10	10	0.00
29/07/2015	R248 On 04-February-16			Bond Future	8.93	101.9428	102.0153	101.9428	0.00
29/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	619	1	1	1	0.00
29/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	823	1	1	1	0.00
29/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	721	1	1	1	0.00
29/07/2015	R248 On 04-February-16	9.00	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
29/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R248 On 05-May-16			Bond Future	8.97	8.9700	99.4120	8.9700	0.00
29/07/2015	R248 On 05-May-16	8.99	Call	Bond Future	239	0	0	0	0.00
29/07/2015	R248 On 05-May-16	9.01	Call	Bond Future	443	0	0	0	0.00
29/07/2015	R248 On 05-May-16	9.00	Call	Bond Future	341	0	0	0	0.00
29/07/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
29/07/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00