



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/06/2015 TO: 23/06/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	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
23/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	2025 On 06-August-15			Bond Future	120.66	120.6196	120.6621	120.6196	38.00
23/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	338	0	0	0	0.00
23/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	348	0	0	0	0.00
23/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	328	0	0	0	0.00
23/06/2015	2025 On 05-November-15			Bond Future	122.58	122.5408	122.5830	122.5408	0.00
23/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	407	0	0	0	0.00
23/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	417	0	0	0	0.00
23/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	427	0	0	0	0.00
23/06/2015	2030 On 06-August-15			Bond Future	8.69	94.5531	94.6390	94.5531	9,953.00
23/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	7769	8	8	8	0.00
23/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	7682	8	8	8	0.00
23/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	7857	8	8	8	0.00
23/06/2015	2030 On 05-November-15			Bond Future	8.75	96.0597	96.1462	96.0597	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
23/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	1969	2	2	2	0.00
23/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	1889	2	2	2	0.00
23/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2048	2	2	2	0.00
23/06/2015	2032 On 06-August-15			Bond Future	8.79	98.2562	98.3474	98.2562	1,678.00
23/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	2452	3	2	3	0.00
23/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	2538	3	3	3	0.00
23/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2365	2	2	2	0.00
23/06/2015	2032 On 05-November-15			Bond Future	8.85	95.6665	95.7585	95.6665	0.00
23/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7413	8	7	8	0.00
23/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	7505	8	8	8	0.00
23/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7321	7	7	7	0.00
23/06/2015	2032 On 04-February-16			Bond Future	8.91	97.2935	97.3853	97.2935	0.00
23/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	1792	2	2	2	0.00
23/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	1708	2	2	2	0.00
23/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	1625	2	2	2	0.00
23/06/2015	2037 On 06-August-15			Bond Future	8.90	96.4444	96.4983	96.4444	41,268.00
23/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1371	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
23/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1465	2	1	2	0.00
23/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1276	1	1	1	0.00
23/06/2015	2037 On 05-November-15			Bond Future	8.96	97.9812	98.0351	97.9812	0.00
23/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9367	9	9	9	0.00
23/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9473	10	9	10	0.00
23/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9262	9	9	9	0.00
23/06/2015	2037 On 04-February-16			Bond Future	9.01	95.3896	95.4428	95.3896	0.00
23/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2380	2	2	2	0.00
23/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2474	3	2	3	0.00
23/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2287	2	2	2	0.00
23/06/2015	2038 On 06-August-15			Bond Future	124.51	124.4658	124.5106	124.4658	3,582.00
23/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	3489	4	3	4	0.00
23/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	3499	4	3	4	0.00
23/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	3479	4	3	4	0.00
23/06/2015	2038 On 05-November-15			Bond Future	126.49	126.4485	126.4929	126.4485	0.00
23/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	7507	8	8	8	0.00
23/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	7517	8	8	8	0.00
23/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	7497	8	7	8	0.00
23/06/2015	2044 On 06-August-15			Bond Future	8.95	98.2208	98.2793	98.2208	13,051.00
23/06/2015	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
23/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2105	2	2	2	0.00
23/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	1896	2	2	2	0.00
23/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2000	2	2	2	0.00
23/06/2015	2044 On 05-November-15			Bond Future	9.00	99.7859	99.8445	99.7859	0.00
23/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8001	8	8	8	0.00
23/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	7887	8	8	8	0.00
23/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8115	8	8	8	0.00
23/06/2015	2044 On 04-February-16			Bond Future	9.05	97.0998	97.1576	97.0998	0.00
23/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	414	0	0	0	0.00
23/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	613	1	1	1	0.00
23/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	513	1	1	1	0.00
23/06/2015	2046 On 06-August-15			Bond Future	122.97	122.9251	122.9690	122.9251	5,722.00
23/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	6021	6	6	6	0.00
23/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	6031	6	6	6	0.00
23/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	6041	6	6	6	0.00
23/06/2015	2046 On 05-November-15			Bond Future	123.52	123.4767	123.5205	123.4767	0.00
23/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9480	10	9	10	0.00
23/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9470	10	9	10	0.00
23/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9490	10	9	10	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
23/06/2015	2050 On 06-August-15			Bond Future	132.68	132.6342	132.6818	132.6342	3,821.00
23/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4308	4	4	4	0.00
23/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4328	4	4	4	0.00
23/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4318	4	4	4	0.00
23/06/2015	2050 On 05-November-15			Bond Future	134.79	134.7466	134.7936	134.7466	0.00
23/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10216	10	10	10	0.00
23/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10206	10	10	10	0.00
23/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10196	10	10	10	0.00
23/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	AL37 On 06-August-15			Index Future	457.00	456.6340	456.9980	456.6340	124.00
23/06/2015	AL37 On 05-November-15			Index Future	464.34	463.9780	464.3440	463.9780	0.00
23/06/2015	AL7T On 06-August-15			Index Future	538.73	537.9940	538.7310	537.9940	3.00
23/06/2015	AL7T On 05-November-15			Index Future	547.39	546.6470	547.3920	546.6470	0.00
23/06/2015	ALBI On 06-August-15			Index Future	492.47	492.0460	492.4700	492.0460	508.00
23/06/2015	ALBI On 05-November-15			Index Future	500.39	499.9600	500.3870	499.9600	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
23/06/2015	ALBI On 04-February-16			Index Future	508.88	508.4510	508.8770	508.4510	0.00
23/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	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
23/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2015	EL28 On 06-August-15			Bond Future	124.42	124.3746	124.4197	124.3746	0.00
23/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	580	1	1	1	0.00
23/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	570	1	1	1	0.00
23/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	590	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
23/06/2015	EL28 On 05-November-15			Bond Future	124.85	124.8075	124.8523	124.8075	0.00
23/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2148	2	2	2	0.00
23/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2158	2	2	2	0.00
23/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2138	2	2	2	0.00
23/06/2015	ES33 On 06-August-15			Bond Future	9.81	83.6423	83.6860	83.6423	6,396.00
23/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
23/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
23/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
23/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1567	2	2	2	0.00
23/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1420	1	1	1	0.00
23/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1493	2	1	2	0.00
23/06/2015	ES33 On 05-November-15			Bond Future	9.90	81.1878	81.2315	81.1878	0.00
23/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6702	7	7	7	0.00
23/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6623	7	7	7	0.00
23/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6781	7	7	7	0.00
23/06/2015	ES33 On 04-February-16			Bond Future	9.98	82.5684	82.6115	82.5684	0.00
23/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	38	0	0	0	0.00
23/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	176	0	0	0	0.00
23/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	107	0	0	0	0.00
23/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
23/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
23/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	0	0	0	0	0.00
23/06/2015	GOVI On 06-August-15			GOVI	488.92	488.4780	488.9150	488.4780	465.00
23/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
23/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
23/06/2015	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
23/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	110850	12	11	12	0.00
23/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	110950	12	11	12	0.00
23/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	110750	12	11	12	0.00
23/06/2015	GOVI On 05-November-15			GOVI	496.77	496.3350	496.7740	496.3350	27.00
23/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
23/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
23/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
23/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	332260	34	33	34	0.00
23/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	332160	34	33	34	0.00
23/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	332360	34	33	34	0.00
23/06/2015	GOVI On 04-February-16			GOVI	505.20	504.7640	505.2020	504.7640	0.00
23/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
23/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
23/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
23/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	67880	7	7	7	0.00
23/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	68080	7	7	7	0.00
23/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	67980	7	7	7	0.00
23/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/06/2015	IGOV On 06-August-15			Index Future	227.80	227.6830	227.7960	227.6830	1,080.00
23/06/2015	IGOV On 05-November-15			Index Future	231.46	231.3450	231.4580	231.3450	17.00
23/06/2015	IGOV On 04-February-16			Index Future	235.39	235.2740	235.3850	235.2740	0.00
23/06/2015	ILBI On 06-August-15			Index Future	618.21	617.9030	618.2100	617.9030	159.00
23/06/2015	ILBI On 05-November-15			Index Future	628.32	628.0110	628.3190	628.0110	0.00
23/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/06/2015	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
23/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	0.00
23/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
23/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	0.00
23/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
23/06/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.60	93.4000	93.4000	93.4000	500.00
23/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.72	93.2800	93.2800	93.2800	0.00
23/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.90	93.1000	93.1000	93.1000	2,000.00
23/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.02	92.9800	92.9800	92.9800	0.00
23/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.23	92.7700	92.7700	92.7700	0.00
23/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
23/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.63	92.3700	92.3700	92.3700	0.00
23/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.75	92.2500	92.2500	92.2500	0.00
23/06/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	92.1900	92.1900	0.00
23/06/2015	R023 On 06-August-15			Bond Future	8.16	101.0793	101.1961	101.0793	20,973.00
23/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1270	1	1	1	0.00
23/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4872	5	5	5	0.00
23/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1301	1	1	1	0.00
23/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1333	1	1	1	0.00
23/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	827	1	1	1	0.00
23/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	781	1	1	1	0.00
23/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	803	1	1	1	0.00
23/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	37	0	0	0	911.00
23/06/2015	R023 On 05-November-15			Bond Future	8.23	98.7661	98.8840	98.7661	0.00
23/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1224	1	1	1	0.00
23/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1266	1	1	1	0.00
23/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1245	1	1	1	0.00
23/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2500	3	2	3	0.00
23/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2467	3	2	3	0.00
23/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2533	3	3	3	0.00
23/06/2015	R023 On 04-February-16			Bond Future	8.30	100.4452	100.5633	100.4452	0.00
23/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1602	2	2	2	0.00
23/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1560	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
23/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1581	2	2	2	0.00
23/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3183	3	3	3	0.00
23/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3151	3	3	3	0.00
23/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3120	3	3	3	0.00
23/06/2015	R186 On 06-August-15			Bond Future	8.31	117.2156	117.3854	117.2156	39,708.00
23/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2439	2	2	2	0.00
23/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	142	0	0	0	75.00
23/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	227	0	0	0	1,000.00
23/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1730	2	2	2	20.00
23/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	590	1	1	1	0.00
23/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	347	0	0	0	20.00
23/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	611	1	1	1	0.00
23/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	633	1	1	1	0.00
23/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	3452	3	3	3	0.00
23/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4861	5	5	5	0.00
23/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2237	2	2	2	0.00
23/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2705	3	3	3	0.00
23/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2188	2	2	2	0.00
23/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	726	1	1	1	75.00
23/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	5603	6	6	6	0.00
23/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	911	1	1	1	5,229.00
23/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	4835	5	5	5	0.00
23/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1056	1	1	1	4,229.00
23/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3187	3	3	3	0.00
23/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	2827	3	3	3	0.00
23/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4112	4	4	4	0.00
23/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3065	3	3	3	0.00
23/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1395	1	1	1	0.00
23/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	516	1	1	1	20.00
23/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1026	1	1	1	75.00
23/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3126	3	3	3	0.00
23/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	235	0	0	0	5,350.00
23/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	783	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
23/06/2015	R186 On 05-November-15			Bond Future	8.37	119.0824	119.2539	119.0824	500.00
23/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2250	2	2	2	0.00
23/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	3061	3	3	3	0.00
23/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2181	2	2	2	0.00
23/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2321	2	2	2	0.00
23/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2285	2	2	2	0.00
23/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4979	5	5	5	0.00
23/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5802	6	6	6	0.00
23/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2657	3	3	3	843.00
23/06/2015	R186 On 05-November-15	7.86	Call	Bond Future	1157	1	1	1	674.00
23/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	888	1	1	1	169.00
23/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2450	3	2	3	6,248.00
23/06/2015	R186 On 05-November-15	7.86	Put	Bond Future	5287	5	5	5	0.00
23/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6098	6	6	6	0.00
23/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3387	3	3	3	1,090.00
23/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3297	3	3	3	0.00
23/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	2832	3	3	3	9,370.00
23/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3209	3	3	3	0.00
23/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1300	1	1	1	843.00
23/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3253	3	3	3	8,690.00
23/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1002	1	1	1	2,600.00
23/06/2015	R186 On 04-February-16			Bond Future	8.43	115.8082	115.9806	115.8082	5,512.00
23/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	901	1	1	1	0.00
23/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	885	1	1	1	0.00
23/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	870	1	1	1	0.00
23/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8344	8	8	8	0.00
23/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8276	8	8	8	0.00
23/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8413	9	8	9	0.00
23/06/2015	R186 On 05-May-16			Bond Future	8.47	117.8699	118.0456	117.8699	0.00
23/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3609	4	4	4	0.00
23/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3645	4	4	4	0.00
23/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3574	3	4	3	0.00
23/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1457	1	1	1	0.00
23/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	4650	5	5	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
23/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4568	5	5	5	0.00
23/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	8637	9	9	9	0.00
23/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4609	5	5	5	0.00
23/06/2015	R197 On 06-August-15			Bond Future	288.49	288.3924	288.4929	288.3924	997.00
23/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	483	0	0	0	0.00
23/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	493	0	0	0	0.00
23/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	503	0	1	0	0.00
23/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
23/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
23/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
23/06/2015	R197 On 05-November-15			Bond Future	293.09	292.9852	293.0853	292.9852	0.00
23/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	1905	2	2	2	0.00
23/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	1925	2	2	2	0.00
23/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	1915	2	2	2	0.00
23/06/2015	R202 On 06-August-15			Bond Future	236.27	236.0221	236.2733	236.0221	53,356.00
23/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	3717	4	4	4	0.00
23/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	3727	4	4	4	0.00
23/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	3737	4	4	4	0.00
23/06/2015	R202 On 05-November-15			Bond Future	240.03	239.7810	240.0344	239.7810	0.00
23/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	5956	6	6	6	0.00
23/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	5976	6	6	6	0.00
23/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	5966	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
23/06/2015	R203 On 06-August-15			Bond Future	7.28	105.1725	105.1956	105.1725	17,933.00
23/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1119	1	1	1	0.00
23/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	46	0	0	0	0.00
23/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	50	0	0	0	0.00
23/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	48	0	0	0	0.00
23/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1087	1	1	1	0.00
23/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1104	1	1	1	0.00
23/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	52	0	0	0	5,000.00
23/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1070	1	1	1	0.00
23/06/2015	R203 On 05-November-15			Bond Future	7.39	102.6823	102.7049	102.6823	0.00
23/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	14	0	0	0	0.00
23/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	14	0	0	0	0.00
23/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	15	0	0	0	0.00
23/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2443	2	2	2	0.00
23/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2426	2	2	2	0.00
23/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2460	2	2	2	0.00
23/06/2015	R203 On 04-February-16			Bond Future	7.49	104.4282	104.4494	104.4282	0.00
23/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	355	0	0	0	0.00
23/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	368	0	0	0	0.00
23/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	361	0	0	0	0.00
23/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	723	1	1	1	0.00
23/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	706	1	1	1	0.00
23/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	714	1	1	1	0.00
23/06/2015	R204 On 06-August-15			Bond Future	7.63	102.1468	102.2115	102.1468	14,357.00
23/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2296	2	2	2	0.00
23/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	705	1	1	1	0.00
23/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	741	1	1	1	0.00
23/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	723	1	1	1	0.00
23/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	26	0	0	0	699.00
23/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	360	0	0	0	0.00
23/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	371	0	0	0	0.00
23/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	349	0	0	0	0.00
23/06/2015	R204 On 05-November-15			Bond Future	7.73	103.7736	103.8386	103.7736	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
23/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	23	0	0	0	0.00
23/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	24	0	0	0	0.00
23/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	22	0	0	0	0.00
23/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4130	4	4	4	0.00
23/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4158	4	4	4	0.00
23/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4186	4	4	4	0.00
23/06/2015	R204 On 04-February-16			Bond Future	7.81	101.5007	101.5648	101.5007	0.00
23/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	633	1	1	1	0.00
23/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	623	1	1	1	0.00
23/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	613	1	1	1	0.00
23/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1404	1	1	1	0.00
23/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1388	1	1	1	0.00
23/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1420	1	1	1	0.00
23/06/2015	R207 On 06-August-15			Bond Future	7.84	98.2896	98.3690	98.2896	35,090.00
23/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	494	0	0	0	0.00
23/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	525	0	1	0	0.00
23/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	510	0	1	0	0.00
23/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	182	0	0	0	70.00
23/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	862	1	1	1	0.00
23/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1577	2	2	2	0.00
23/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	820	1	1	1	0.00
23/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	841	1	1	1	0.00
23/06/2015	R207 On 05-November-15			Bond Future	7.93	99.8554	99.9352	99.8554	0.00
23/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	825	1	1	1	0.00
23/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	854	1	1	1	0.00
23/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	839	1	1	1	0.00
23/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	523	1	1	1	19.00
23/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	452	0	0	0	53.00
23/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1477	2	1	2	0.00
23/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1457	2	1	2	0.00
23/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2015	2	2	2	0.00
23/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1437	1	1	1	0.00
23/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2190	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
23/06/2015	R207 On 04-February-16			Bond Future	8.00	97.9109	97.9903	97.9109	0.00
23/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	425	0	0	0	43.00
23/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	624	1	1	1	0.00
23/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	645	1	1	1	0.00
23/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	634	1	1	1	19.00
23/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2296	2	2	2	0.00
23/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2274	2	2	2	0.00
23/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2319	2	2	2	0.00
23/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	2858	3	3	3	0.00
23/06/2015	R207 On 05-May-16			Bond Future	8.07	99.6541	99.7351	99.6541	0.00
23/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1285	1	1	1	0.00
23/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1257	1	1	1	0.00
23/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	905	1	1	1	43.00
23/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1271	1	1	1	0.00
23/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	1944	2	2	2	0.00
23/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	1927	2	2	2	0.00
23/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2485	3	2	3	0.00
23/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	1961	2	2	2	0.00
23/06/2015	R208 On 06-August-15			Bond Future	7.96	96.9394	97.0324	96.9394	38,528.00
23/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	881	1	1	1	0.00
23/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	858	1	1	1	0.00
23/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	904	1	1	1	0.00
23/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3765	4	4	4	0.00
23/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	725	1	1	1	0.00
23/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	705	1	1	1	0.00
23/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	745	1	1	1	0.00
23/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	29	0	0	0	198.00
23/06/2015	R208 On 05-November-15			Bond Future	8.04	95.0842	95.1779	95.0842	0.00
23/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2471	2	2	2	0.00
23/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	843	1	1	1	0.00
23/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	859	1	1	1	0.00
23/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	828	1	1	1	0.00
23/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	677	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
23/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2073	2	2	2	0.00
23/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2046	2	2	2	0.00
23/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2100	2	2	2	0.00
23/06/2015	R208 On 04-February-16			Bond Future	8.11	96.7010	96.7946	96.7010	0.00
23/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	1067	1	1	1	0.00
23/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	1052	1	1	1	0.00
23/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	1083	1	1	1	0.00
23/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2546	3	3	3	0.00
23/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2521	3	3	3	0.00
23/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2495	3	2	3	0.00
23/06/2015	R209 On 06-August-15			Bond Future	8.84	77.8611	77.9050	77.8611	28,177.00
23/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7524	7	8	7	0.00
23/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	2242	2	2	2	0.00
23/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2288	2	2	2	0.00
23/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	2196	2	2	2	0.00
23/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1024	1	1	1	0.00
23/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	44	0	0	0	2,914.00
23/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	996	1	1	1	0.00
23/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1053	1	1	1	0.00
23/06/2015	R209 On 05-November-15			Bond Future	8.89	75.9538	75.9978	75.9538	29.00
23/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	4273	4	4	4	0.00
23/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	555	1	1	1	0.00
23/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	580	1	1	1	0.00
23/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	567	1	1	1	0.00
23/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	7803	8	8	8	0.00
23/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1663	2	2	2	900.00
23/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	7878	8	8	8	0.00
23/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	7730	8	8	8	0.00
23/06/2015	R209 On 04-February-16			Bond Future	8.94	77.2455	77.2888	77.2455	0.00
23/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2942	3	3	3	0.00
23/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2975	3	3	3	0.00
23/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	3008	3	3	3	0.00
23/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4448	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
23/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4404	4	4	4	0.00
23/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4492	5	4	5	0.00
23/06/2015	R210 On 06-August-15			Bond Future	178.40	178.3355	178.3980	178.3355	1,227.00
23/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	612	1	1	1	0.00
23/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	602	1	1	1	0.00
23/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	592	1	1	1	0.00
23/06/2015	R210 On 05-November-15			Bond Future	179.11	179.0442	179.1061	179.0442	0.00
23/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	2894	3	3	3	0.00
23/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	2904	3	3	3	0.00
23/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	2884	3	3	3	0.00
23/06/2015	R211 On 06-August-15			Bond Future	133.96	133.9173	133.9608	133.9173	1,120.00
23/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1039	1	1	1	0.00
23/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1049	1	1	1	0.00
23/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1029	1	1	1	0.00
23/06/2015	R211 On 05-November-15			Bond Future	136.09	136.0504	136.0935	136.0504	0.00
23/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	1104	1	1	1	0.00
23/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	1094	1	1	1	0.00
23/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	1084	1	1	1	0.00
23/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
23/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
23/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
23/06/2015	R212 On 06-August-15			Bond Future	138.65	138.6004	138.6493	138.6004	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
23/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2341	2	2	2	0.00
23/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2351	2	2	2	0.00
23/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2361	2	2	2	0.00
23/06/2015	R212 On 05-November-15			Bond Future	140.86	140.8080	140.8567	140.8080	0.00
23/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5143	5	5	5	0.00
23/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5153	5	5	5	0.00
23/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5133	5	5	5	0.00
23/06/2015	R213 On 06-August-15			Bond Future	8.73	88.5090	88.5910	88.5090	17,330.00
23/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	787	1	1	1	0.00
23/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	812	1	1	1	0.00
23/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	837	1	1	1	0.00
23/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	2541	3	3	3	0.00
23/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	2489	3	2	3	0.00
23/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	2594	3	3	3	0.00
23/06/2015	R213 On 05-November-15			Bond Future	8.79	86.3752	86.4579	86.3752	0.00
23/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	385	0	0	0	0.00
23/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	403	0	0	0	0.00
23/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	394	0	0	0	0.00
23/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	8714	9	9	9	0.00
23/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	8563	9	9	9	0.00
23/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	8638	9	9	9	0.00
23/06/2015	R213 On 04-February-16			Bond Future	8.85	87.8438	87.9262	87.8438	0.00
23/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	3194	3	3	3	0.00
23/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3228	3	3	3	0.00
23/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	3160	3	3	3	0.00
23/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	3904	4	4	4	0.00
23/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	3864	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
23/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	3944	4	4	4	0.00
23/06/2015	R214 On 06-August-15			Bond Future	8.87	78.9949	79.0820	78.9949	22,215.00
23/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1186	1	1	1	0.00
23/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1219	1	1	1	0.00
23/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1253	1	1	1	0.00
23/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2264	2	2	2	0.00
23/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2214	2	2	2	0.00
23/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2165	2	2	2	0.00
23/06/2015	R214 On 05-November-15			Bond Future	8.93	76.9629	77.0506	76.9629	0.00
23/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	573	1	1	1	0.00
23/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	560	1	1	1	0.00
23/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	548	1	1	1	0.00
23/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	8677	9	9	9	0.00
23/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	8595	9	9	9	0.00
23/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	8515	9	9	9	0.00
23/06/2015	R214 On 04-February-16			Bond Future	8.98	78.2713	78.3591	78.2713	4,320.00
23/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	1102	1	1	1	0.00
23/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1120	1	1	1	0.00
23/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	1085	1	1	1	0.00
23/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9448	10	9	10	0.00
23/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	9523	10	10	10	0.00
23/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	9600	10	10	10	0.00
23/06/2015	R248 On 06-August-15			Bond Future	8.93	101.9278	101.9873	101.9278	37,233.00
23/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	1927	2	2	2	0.00
23/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2035	2	2	2	0.00
23/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	1820	2	2	2	0.00
23/06/2015	R248 On 05-November-15			Bond Future	8.99	99.1220	99.1815	99.1220	0.00
23/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	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
23/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	11269	11	11	11	0.00
23/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	11145	11	11	11	0.00
23/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11022	11	11	11	0.00
23/06/2015	R248 On 04-February-16			Bond Future	9.04	100.8073	100.8661	100.8073	0.00
23/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
23/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	428	0	0	0	0.00
23/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	326	0	0	0	0.00
23/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	530	1	1	1	0.00