



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: 07/08/2015 TO: 07/08/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	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
07/08/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	2025 On 06-August-15			Bond Future	123.07	123.0693	123.0693	123.0693	0.00
07/08/2015	2025 On 05-November-15			Bond Future	125.06	125.0697	125.0623	125.0697	38.00
07/08/2015	2025 On 05-November-15	123.01	Call	Bond Future	2052	2	2	2	0.00
07/08/2015	2025 On 05-November-15	122.99	Call	Bond Future	2072	2	2	2	0.00
07/08/2015	2025 On 05-November-15	123.00	Call	Bond Future	2062	2	2	2	0.00
07/08/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2025 On 04-February-16			Bond Future	126.00	126.0042	125.9974	126.0042	0.00
07/08/2015	2025 On 04-February-16	125.99	Call	Bond Future	7	0	0	0	0.00
07/08/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2025 On 04-February-16	125.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2025 On 04-February-16	126.00	Put	Bond Future	3	0	0	0	0.00
07/08/2015	2025 On 04-February-16	126.01	Put	Bond Future	13	0	0	0	0.00
07/08/2015	2030 On 06-August-15			Bond Future	8.62	95.2240	95.2240	95.2240	0.00
07/08/2015	2030 On 05-November-15			Bond Future	8.61	96.9123	97.2792	96.9123	5,696.00
07/08/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2030 On 05-November-15	8.50	Put	Bond Future	836	1	1	1	0.00
07/08/2015	2030 On 05-November-15	8.51	Put	Bond Future	756	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
07/08/2015	2030 On 05-November-15	8.49	Put	Bond Future	915	1	1	1	0.00
07/08/2015	2030 On 04-February-16			Bond Future	8.65	94.5688	94.9423	94.5688	400.00
07/08/2015	2030 On 04-February-16	8.76	Call	Bond Future	806	0	1	0	0.00
07/08/2015	2030 On 04-February-16	8.75	Call	Bond Future	730	0	1	0	0.00
07/08/2015	2030 On 04-February-16	8.74	Call	Bond Future	654	0	1	0	0.00
07/08/2015	2030 On 04-February-16	8.75	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2030 On 04-February-16	8.74	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2030 On 04-February-16	8.76	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2032 On 06-August-15			Bond Future	8.70	99.0854	99.0854	99.0854	0.00
07/08/2015	2032 On 05-November-15			Bond Future	8.69	96.6919	97.0857	96.6919	1,579.00
07/08/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2032 On 05-November-15	8.00	Put	Bond Future	6085	6	6	6	0.00
07/08/2015	2032 On 05-November-15	7.99	Put	Bond Future	6177	7	6	7	0.00
07/08/2015	2032 On 05-November-15	8.01	Put	Bond Future	5994	6	6	6	0.00
07/08/2015	2032 On 04-February-16			Bond Future	8.74	98.3520	98.7530	98.3520	0.00
07/08/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2032 On 04-February-16	8.69	Put	Bond Future	424	1	0	1	0.00
07/08/2015	2032 On 04-February-16	8.70	Put	Bond Future	341	1	0	1	0.00
07/08/2015	2032 On 04-February-16	8.71	Put	Bond Future	257	1	0	1	0.00
07/08/2015	2032 On 05-May-16			Bond Future	8.78	95.9565	96.3617	95.9565	0.00
07/08/2015	2032 On 05-May-16	9.00	Call	Bond Future	1752	1	2	1	0.00
07/08/2015	2032 On 05-May-16	8.99	Call	Bond Future	1672	1	2	1	0.00
07/08/2015	2032 On 05-May-16	9.01	Call	Bond Future	1831	1	2	1	0.00
07/08/2015	2032 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2032 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2032 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2037 On 06-August-15			Bond Future	8.83	97.1657	97.1657	97.1657	0.00
07/08/2015	2037 On 05-November-15			Bond Future	8.81	98.9144	99.3484	98.9144	43,737.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2037 On 05-November-15	8.00	Put	Bond Future	8054	8	8	8	0.00
07/08/2015	2037 On 05-November-15	7.99	Put	Bond Future	8160	9	8	9	0.00
07/08/2015	2037 On 05-November-15	8.01	Put	Bond Future	7949	8	8	8	0.00
07/08/2015	2037 On 04-February-16			Bond Future	8.86	96.3548	96.7966	96.3548	370.00
07/08/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2037 On 04-February-16	8.75	Put	Bond Future	1026	1	1	1	0.00
07/08/2015	2037 On 04-February-16	8.76	Put	Bond Future	933	1	1	1	0.00
07/08/2015	2037 On 04-February-16	8.74	Put	Bond Future	1120	2	1	2	0.00
07/08/2015	2037 On 05-May-16			Bond Future	8.90	98.0815	98.5284	98.0815	0.00
07/08/2015	2037 On 05-May-16	8.99	Call	Bond Future	786	0	1	0	0.00
07/08/2015	2037 On 05-May-16	9.01	Call	Bond Future	966	1	1	1	0.00
07/08/2015	2037 On 05-May-16	9.00	Call	Bond Future	876	0	1	0	0.00
07/08/2015	2037 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2037 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2037 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2038 On 06-August-15			Bond Future	128.05	128.0515	128.0515	128.0515	0.00
07/08/2015	2038 On 05-November-15			Bond Future	130.13	130.1336	130.1270	130.1336	5,820.00
07/08/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2038 On 05-November-15	134.00	Put	Bond Future	3873	4	4	4	0.00
07/08/2015	2038 On 05-November-15	134.01	Put	Bond Future	3883	4	4	4	0.00
07/08/2015	2038 On 05-November-15	133.99	Put	Bond Future	3863	4	4	4	0.00
07/08/2015	2038 On 04-February-16			Bond Future	131.00	131.0028	130.9966	131.0028	0.00
07/08/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2038 On 04-February-16	130.99	Call	Bond Future	7	0	0	0	0.00
07/08/2015	2038 On 04-February-16	131.01	Put	Bond Future	13	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
07/08/2015	2038 On 04-February-16	131.00	Put	Bond Future	3	0	0	0	0.00
07/08/2015	2038 On 04-February-16	130.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2044 On 06-August-15			Bond Future	8.88	98.9900	98.9900	98.9900	0.00
07/08/2015	2044 On 05-November-15			Bond Future	8.86	100.7859	101.3136	100.7859	14,593.00
07/08/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2044 On 05-November-15	8.25	Put	Bond Future	6532	7	7	7	0.00
07/08/2015	2044 On 05-November-15	8.26	Put	Bond Future	6418	7	6	7	0.00
07/08/2015	2044 On 05-November-15	8.24	Put	Bond Future	6645	7	7	7	0.00
07/08/2015	2044 On 04-February-16			Bond Future	8.90	98.1332	98.6703	98.1332	0.00
07/08/2015	2044 On 04-February-16	9.01	Call	Bond Future	1099	1	1	1	0.00
07/08/2015	2044 On 04-February-16	8.99	Call	Bond Future	900	0	1	0	0.00
07/08/2015	2044 On 04-February-16	9.00	Call	Bond Future	1000	0	1	0	0.00
07/08/2015	2044 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2044 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2044 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2044 On 05-May-16			Bond Future	8.94	99.8918	100.4357	99.8918	0.00
07/08/2015	2044 On 05-May-16	9.00	Call	Bond Future	592	0	1	0	0.00
07/08/2015	2044 On 05-May-16	8.99	Call	Bond Future	492	0	0	0	0.00
07/08/2015	2044 On 05-May-16	9.01	Call	Bond Future	691	0	1	0	0.00
07/08/2015	2044 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2044 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2044 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2046 On 06-August-15			Bond Future	127.22	127.2188	127.2188	127.2188	0.00
07/08/2015	2046 On 05-November-15			Bond Future	128.16	127.8796	128.1558	127.8796	6,062.00
07/08/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2046 On 05-November-15	133.00	Put	Bond Future	4844	5	5	5	0.00
07/08/2015	2046 On 05-November-15	132.99	Put	Bond Future	4834	5	5	5	0.00
07/08/2015	2046 On 05-November-15	133.01	Put	Bond Future	4854	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
07/08/2015	2046 On 04-February-16			Bond Future	130.37	130.0847	130.3665	130.0847	0.00
07/08/2015	2046 On 04-February-16	127.99	Call	Bond Future	2377	2	2	2	0.00
07/08/2015	2046 On 04-February-16	128.01	Call	Bond Future	2357	2	2	2	0.00
07/08/2015	2046 On 04-February-16	128.00	Call	Bond Future	2367	2	2	2	0.00
07/08/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2050 On 06-August-15			Bond Future	136.19	136.1880	136.1880	136.1880	0.00
07/08/2015	2050 On 05-November-15			Bond Future	138.40	138.4029	138.3962	138.4029	4,361.00
07/08/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	2050 On 05-November-15	145.00	Put	Bond Future	6604	7	7	7	0.00
07/08/2015	2050 On 05-November-15	145.01	Put	Bond Future	6614	7	7	7	0.00
07/08/2015	2050 On 05-November-15	144.99	Put	Bond Future	6594	7	7	7	0.00
07/08/2015	2050 On 04-February-16			Bond Future	139.25	139.2548	139.2484	139.2548	0.00
07/08/2015	2050 On 04-February-16	138.00	Call	Bond Future	1248	1	1	1	0.00
07/08/2015	2050 On 04-February-16	138.01	Call	Bond Future	1238	1	1	1	0.00
07/08/2015	2050 On 04-February-16	137.99	Call	Bond Future	1258	1	1	1	0.00
07/08/2015	2050 On 04-February-16	138.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2050 On 04-February-16	138.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	2050 On 04-February-16	137.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	AI03 On 09-March-16			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
07/08/2015	AL37 On 05-November-15			Index Future	466.68	465.8610	466.6840	465.8610	3.00
07/08/2015	AL37 On 04-February-16			Index Future	474.70	473.8580	474.6960	473.8580	0.00
07/08/2015	AL7T On 05-November-15			Index Future	552.44	550.8070	552.4390	550.8070	1.00
07/08/2015	AL7T On 04-February-16			Index Future	561.92	560.2620	561.9240	560.2620	0.00
07/08/2015	ALBI On 05-November-15			Index Future	505.27	503.6010	505.2730	503.6010	458.00
07/08/2015	ALBI On 04-February-16			Index Future	513.95	512.2450	513.9480	512.2450	152.00
07/08/2015	ALBI On 05-May-16			Index Future	523.13	521.4150	523.1340	521.4150	0.00
07/08/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/08/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/08/2015	EL28 On 06-August-15			Bond Future	127.41	127.4069	127.4069	127.4069	0.00
07/08/2015	EL28 On 05-November-15			Bond Future	127.99	127.9239	127.9882	127.9239	0.00
07/08/2015	EL28 On 05-November-15	126.99	Call	Bond Future	998	1	1	1	0.00
07/08/2015	EL28 On 05-November-15	127.00	Call	Bond Future	988	1	1	1	0.00
07/08/2015	EL28 On 05-November-15	127.01	Call	Bond Future	978	1	1	1	0.00
07/08/2015	EL28 On 05-November-15	127.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	EL28 On 05-November-15	127.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	EL28 On 05-November-15	126.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	EL28 On 04-February-16			Bond Future	130.20	130.1300	130.1961	130.1300	0.00
07/08/2015	EL28 On 04-February-16	128.99	Call	Bond Future	1206	1	1	1	0.00
07/08/2015	EL28 On 04-February-16	129.01	Call	Bond Future	1186	1	1	1	0.00
07/08/2015	EL28 On 04-February-16	129.00	Call	Bond Future	1196	1	1	1	0.00
07/08/2015	EL28 On 04-February-16	129.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	EL28 On 04-February-16	129.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	EL28 On 04-February-16	128.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	ES33 On 06-August-15			Bond Future	9.72	84.3415	84.3415	84.3415	0.00
07/08/2015	ES33 On 05-November-15			Bond Future	9.73	82.0542	82.4300	82.0542	6,441.00
07/08/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
07/08/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	ES33 On 05-November-15	9.00	Put	Bond Future	5503	6	6	6	0.00
07/08/2015	ES33 On 05-November-15	8.99	Put	Bond Future	5583	6	6	6	0.00
07/08/2015	ES33 On 05-November-15	9.01	Put	Bond Future	5424	6	5	6	0.00
07/08/2015	ES33 On 04-February-16			Bond Future	9.81	83.4629	83.8453	83.4629	0.00
07/08/2015	ES33 On 04-February-16	9.99	Call	Bond Future	1272	1	1	1	0.00
07/08/2015	ES33 On 04-February-16	10.01	Call	Bond Future	1410	1	1	1	0.00
07/08/2015	ES33 On 04-February-16	10.00	Call	Bond Future	1341	1	1	1	0.00
07/08/2015	ES33 On 04-February-16	10.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	ES33 On 04-February-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
07/08/2015	ES33 On 05-May-16			Bond Future	9.88	81.1670	81.5540	81.1670	0.00
07/08/2015	ES33 On 05-May-16	9.99	Call	Bond Future	763	0	1	0	0.00
07/08/2015	ES33 On 05-May-16	10.01	Call	Bond Future	901	1	1	1	0.00
07/08/2015	ES33 On 05-May-16	10.00	Call	Bond Future	832	0	1	0	0.00
07/08/2015	ES33 On 05-May-16	9.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	ES33 On 05-May-16	10.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	ES33 On 05-May-16	10.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	GOVI On 05-November-15			GOVI	501.19	499.6970	501.1870	499.6970	441.00
07/08/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
07/08/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
07/08/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
07/08/2015	GOVI On 05-November-15	530.00	Put	GOVI	288130	30	29	30	0.00
07/08/2015	GOVI On 05-November-15	530.01	Put	GOVI	288230	30	29	30	0.00
07/08/2015	GOVI On 05-November-15	529.99	Put	GOVI	288030	30	29	30	0.00
07/08/2015	GOVI On 04-February-16			GOVI	509.79	508.2740	509.7920	508.2740	26.00
07/08/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
07/08/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
07/08/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
07/08/2015	GOVI On 04-February-16	511.99	Put	GOVI	21980	4	2	4	0.00
07/08/2015	GOVI On 04-February-16	512.01	Put	GOVI	22180	4	2	4	0.00
07/08/2015	GOVI On 04-February-16	512.00	Put	GOVI	22080	4	2	4	0.00
07/08/2015	GOVI On 05-May-16			GOVI	518.90	517.3730	518.9040	517.3730	0.00
07/08/2015	GOVI On 05-May-16	517.99	Call	GOVI	9140	0	1	0	0.00
07/08/2015	GOVI On 05-May-16	518.01	Call	GOVI	8940	0	1	0	0.00
07/08/2015	GOVI On 05-May-16	518.00	Call	GOVI	9040	0	1	0	0.00
07/08/2015	GOVI On 05-May-16	517.99	Put	GOVI	0	1	0	1	0.00
07/08/2015	GOVI On 05-May-16	518.00	Put	GOVI	0	1	0	1	0.00
07/08/2015	GOVI On 05-May-16	518.01	Put	GOVI	0	1	0	1	0.00
07/08/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/08/2015	IGOV On 05-November-15			Index Future	236.09	236.0660	236.0940	236.0660	973.00
07/08/2015	IGOV On 04-February-16			Index Future	240.17	240.1370	240.1670	240.1370	82.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2015	IGOV On 05-May-16			Index Future	244.48	244.4550	244.4780	244.4550	0.00
07/08/2015	ILBI On 05-November-15			Index Future	639.85	639.7870	639.8470	639.7870	0.00
07/08/2015	ILBI On 04-February-16			Index Future	650.84	650.7790	650.8390	650.7790	160.00
07/08/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
07/08/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
07/08/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
07/08/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
07/08/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
07/08/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	93.6800	93.6800	0.00
07/08/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.36	93.6400	93.6400	93.6400	0.00
07/08/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.46	93.5400	93.5400	93.5400	0.00
07/08/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.49	93.5100	93.5100	93.5100	0.00
07/08/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.60	93.4000	93.4000	93.4000	0.00
07/08/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	2,000.00
07/08/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.85	93.1500	93.1500	93.1500	0.00
07/08/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.06	92.9400	92.9400	92.9400	0.00
07/08/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.27	92.7300	92.7300	92.7300	0.00
07/08/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.41	92.5900	92.5900	92.5900	0.00
07/08/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.52	92.4800	92.4800	92.4800	0.00
07/08/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.64	92.3600	92.3600	92.3600	0.00
07/08/2015	R023 On 06-August-15			Bond Future	8.10	101.5190	101.5190	101.5190	0.00
07/08/2015	R023 On 05-November-15			Bond Future	8.10	99.3635	99.6191	99.3635	19,385.00
07/08/2015	R023 On 05-November-15	8.01	Call	Bond Future	1223	1	1	1	0.00
07/08/2015	R023 On 05-November-15	8.00	Call	Bond Future	1199	1	1	1	0.00
07/08/2015	R023 On 05-November-15	7.99	Call	Bond Future	1175	1	1	1	0.00
07/08/2015	R023 On 05-November-15	8.00	Put	Bond Future	1719	2	2	2	0.00
07/08/2015	R023 On 05-November-15	7.99	Put	Bond Future	1749	2	2	2	0.00
07/08/2015	R023 On 05-November-15	8.01	Put	Bond Future	1689	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
07/08/2015	R023 On 04-February-16			Bond Future	8.15	101.0690	101.3294	101.0690	1,050.00
07/08/2015	R023 On 04-February-16	7.99	Call	Bond Future	1576	1	2	1	0.00
07/08/2015	R023 On 04-February-16	8.01	Call	Bond Future	1622	2	2	2	0.00
07/08/2015	R023 On 04-February-16	8.00	Call	Bond Future	1599	1	2	1	0.00
07/08/2015	R023 On 04-February-16	7.99	Put	Bond Future	2432	3	2	3	0.00
07/08/2015	R023 On 04-February-16	8.00	Put	Bond Future	2403	3	2	3	0.00
07/08/2015	R023 On 04-February-16	8.01	Put	Bond Future	2373	3	2	3	0.00
07/08/2015	R023 On 05-May-16			Bond Future	8.19	98.9499	99.2121	98.9499	0.00
07/08/2015	R023 On 05-May-16	8.26	Call	Bond Future	2555	2	3	2	0.00
07/08/2015	R023 On 05-May-16	8.25	Call	Bond Future	2527	2	3	2	0.00
07/08/2015	R023 On 05-May-16	8.24	Call	Bond Future	2501	2	3	2	0.00
07/08/2015	R023 On 05-May-16	8.25	Put	Bond Future	2240	2	2	2	0.00
07/08/2015	R023 On 05-May-16	8.24	Put	Bond Future	2264	2	2	2	0.00
07/08/2015	R023 On 05-May-16	8.26	Put	Bond Future	2217	2	2	2	0.00
07/08/2015	R186 On 06-August-15			Bond Future	8.23	118.0167	118.0167	118.0167	0.00
07/08/2015	R186 On 05-November-15			Bond Future	8.22	120.0748	120.4509	120.0748	32,393.00
07/08/2015	R186 On 05-November-15	8.45	Call	Bond Future	3264	3	3	3	0.00
07/08/2015	R186 On 05-November-15	8.24	Call	Bond Future	2302	2	2	2	0.00
07/08/2015	R186 On 05-November-15	8.22	Call	Bond Future	2221	2	2	2	0.00
07/08/2015	R186 On 05-November-15	7.73	Call	Bond Future	769	1	1	1	169.00
07/08/2015	R186 On 05-November-15	7.86	Call	Bond Future	1058	1	1	1	674.00
07/08/2015	R186 On 05-November-15	8.35	Call	Bond Future	2784	3	3	3	843.00
07/08/2015	R186 On 05-November-15	8.85	Call	Bond Future	5505	5	6	5	0.00
07/08/2015	R186 On 05-November-15	9.00	Call	Bond Future	6442	6	6	6	0.00
07/08/2015	R186 On 05-November-15	7.75	Call	Bond Future	809	1	1	1	1,200.00
07/08/2015	R186 On 05-November-15	8.25	Call	Bond Future	2343	2	2	2	0.00
07/08/2015	R186 On 05-November-15	8.26	Call	Bond Future	2385	2	2	2	0.00
07/08/2015	R186 On 05-November-15	8.50	Call	Bond Future	3518	3	4	3	0.00
07/08/2015	R186 On 05-November-15	8.55	Call	Bond Future	3780	4	4	4	0.00
07/08/2015	R186 On 05-November-15	8.22	Put	Bond Future	2231	2	2	2	1,090.00
07/08/2015	R186 On 05-November-15	7.73	Put	Bond Future	4782	5	5	5	0.00
07/08/2015	R186 On 05-November-15	7.86	Put	Bond Future	3990	4	4	4	0.00
07/08/2015	R186 On 05-November-15	8.45	Put	Bond Future	1457	2	1	2	6,308.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2015	R186 On 05-November-15	8.24	Put	Bond Future	2152	2	2	2	0.00
07/08/2015	R186 On 05-November-15	8.35	Put	Bond Future	1762	2	2	2	9,430.00
07/08/2015	R186 On 05-November-15	8.26	Put	Bond Future	2076	2	2	2	0.00
07/08/2015	R186 On 05-November-15	8.50	Put	Bond Future	1321	1	1	1	4,666.00
07/08/2015	R186 On 05-November-15	8.55	Put	Bond Future	1195	1	1	1	4,667.00
07/08/2015	R186 On 05-November-15	8.85	Put	Bond Future	629	1	1	1	843.00
07/08/2015	R186 On 05-November-15	7.75	Put	Bond Future	4655	5	5	5	0.00
07/08/2015	R186 On 05-November-15	8.25	Put	Bond Future	2113	2	2	2	8,690.00
07/08/2015	R186 On 05-November-15	9.00	Put	Bond Future	445	1	0	1	2,600.00
07/08/2015	R186 On 04-February-16			Bond Future	8.27	116.8369	117.2200	116.8369	5,945.00
07/08/2015	R186 On 04-February-16	7.51	Call	Bond Future	884	1	1	1	0.00
07/08/2015	R186 On 04-February-16	7.50	Call	Bond Future	867	1	1	1	0.00
07/08/2015	R186 On 04-February-16	7.49	Call	Bond Future	850	1	1	1	0.00
07/08/2015	R186 On 04-February-16	7.50	Put	Bond Future	7086	7	7	7	0.00
07/08/2015	R186 On 04-February-16	7.51	Put	Bond Future	7020	7	7	7	0.00
07/08/2015	R186 On 04-February-16	7.49	Put	Bond Future	7153	7	7	7	0.00
07/08/2015	R186 On 05-May-16			Bond Future	8.30	118.9301	119.3167	118.9301	0.00
07/08/2015	R186 On 05-May-16	8.34	Call	Bond Future	3920	4	4	4	0.00
07/08/2015	R186 On 05-May-16	8.35	Call	Bond Future	3961	4	4	4	0.00
07/08/2015	R186 On 05-May-16	8.33	Call	Bond Future	3879	4	4	4	0.00
07/08/2015	R186 On 05-May-16	7.56	Call	Bond Future	1517	1	2	1	0.00
07/08/2015	R186 On 05-May-16	8.33	Put	Bond Future	3684	4	4	4	0.00
07/08/2015	R186 On 05-May-16	8.35	Put	Bond Future	3613	4	4	4	0.00
07/08/2015	R186 On 05-May-16	7.56	Put	Bond Future	7427	8	7	8	0.00
07/08/2015	R186 On 05-May-16	8.34	Put	Bond Future	3649	4	4	4	0.00
07/08/2015	R186 On 04-August-16			Bond Future	8.34	115.7957	116.2297	115.7957	0.00
07/08/2015	R186 On 04-August-16	8.49	Call	Bond Future	1143	1	1	1	0.00
07/08/2015	R186 On 04-August-16	8.51	Call	Bond Future	1292	1	1	1	0.00
07/08/2015	R186 On 04-August-16	8.50	Call	Bond Future	1218	1	1	1	0.00
07/08/2015	R186 On 04-August-16	8.49	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R186 On 04-August-16	8.50	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R186 On 04-August-16	8.51	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R197 On 06-August-15			Bond Future	293.45	293.4480	293.4480	293.4480	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
07/08/2015	R197 On 05-November-15			Bond Future	298.20	298.2178	298.2003	298.2178	927.00
07/08/2015	R197 On 05-November-15	294.99	Call	Bond Future	3210	3	3	3	0.00
07/08/2015	R197 On 05-November-15	295.01	Call	Bond Future	3190	3	3	3	0.00
07/08/2015	R197 On 05-November-15	295.00	Call	Bond Future	3200	3	3	3	0.00
07/08/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R197 On 04-February-16			Bond Future	296.99	297.0047	296.9884	297.0047	0.00
07/08/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R197 On 04-February-16	296.99	Put	Bond Future	2	0	0	0	0.00
07/08/2015	R197 On 04-February-16	297.01	Put	Bond Future	22	0	0	0	0.00
07/08/2015	R197 On 04-February-16	297.00	Put	Bond Future	12	0	0	0	0.00
07/08/2015	R202 On 06-August-15			Bond Future	238.48	238.4810	238.4810	238.4810	0.00
07/08/2015	R202 On 05-November-15			Bond Future	242.35	242.3589	242.3465	242.3589	52,921.00
07/08/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R202 On 05-November-15	245.99	Put	Bond Future	3644	4	4	4	0.00
07/08/2015	R202 On 05-November-15	246.01	Put	Bond Future	3664	4	4	4	0.00
07/08/2015	R202 On 05-November-15	246.00	Put	Bond Future	3654	4	4	4	0.00
07/08/2015	R202 On 04-February-16			Bond Future	243.15	243.1622	243.1508	243.1622	0.00
07/08/2015	R202 On 04-February-16	239.99	Call	Bond Future	3161	3	3	3	0.00
07/08/2015	R202 On 04-February-16	240.01	Call	Bond Future	3141	3	3	3	0.00
07/08/2015	R202 On 04-February-16	240.00	Call	Bond Future	3151	3	3	3	0.00
07/08/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R203 On 06-August-15			Bond Future	7.24	105.2902	105.2902	105.2902	0.00
07/08/2015	R203 On 05-November-15			Bond Future	7.25	102.8625	102.9520	102.8625	14,092.00
07/08/2015	R203 On 05-November-15	5.99	Call	Bond Future	5	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
07/08/2015	R203 On 05-November-15	6.00	Call	Bond Future	5	0	0	0	0.00
07/08/2015	R203 On 05-November-15	6.01	Call	Bond Future	5	0	0	0	0.00
07/08/2015	R203 On 05-November-15	6.00	Put	Bond Future	2187	2	2	2	0.00
07/08/2015	R203 On 05-November-15	5.99	Put	Bond Future	2204	2	2	2	0.00
07/08/2015	R203 On 05-November-15	6.01	Put	Bond Future	2169	2	2	2	0.00
07/08/2015	R203 On 04-February-16			Bond Future	7.31	104.6282	104.7197	104.6282	0.00
07/08/2015	R203 On 04-February-16	7.24	Call	Bond Future	391	0	0	0	0.00
07/08/2015	R203 On 04-February-16	7.26	Call	Bond Future	406	0	0	0	0.00
07/08/2015	R203 On 04-February-16	7.25	Call	Bond Future	398	0	0	0	0.00
07/08/2015	R203 On 04-February-16	7.24	Put	Bond Future	489	1	0	1	0.00
07/08/2015	R203 On 04-February-16	7.25	Put	Bond Future	481	1	0	1	0.00
07/08/2015	R203 On 04-February-16	7.26	Put	Bond Future	473	1	0	1	0.00
07/08/2015	R203 On 05-May-16			Bond Future	7.31	102.3322	102.4223	102.3322	0.00
07/08/2015	R203 On 05-May-16	7.26	Call	Bond Future	493	0	0	0	0.00
07/08/2015	R203 On 05-May-16	7.24	Call	Bond Future	480	0	0	0	0.00
07/08/2015	R203 On 05-May-16	7.25	Call	Bond Future	487	0	0	0	0.00
07/08/2015	R203 On 05-May-16	7.24	Put	Bond Future	573	1	1	1	0.00
07/08/2015	R203 On 05-May-16	7.26	Put	Bond Future	560	1	1	1	0.00
07/08/2015	R203 On 05-May-16	7.25	Put	Bond Future	567	1	1	1	0.00
07/08/2015	R204 On 06-August-15			Bond Future	7.57	102.3905	102.3905	102.3905	0.00
07/08/2015	R204 On 05-November-15			Bond Future	7.58	104.1080	104.2447	104.1080	18,497.00
07/08/2015	R204 On 05-November-15	6.25	Call	Bond Future	8	0	0	0	0.00
07/08/2015	R204 On 05-November-15	6.24	Call	Bond Future	8	0	0	0	0.00
07/08/2015	R204 On 05-November-15	6.26	Call	Bond Future	8	0	0	0	0.00
07/08/2015	R204 On 05-November-15	6.25	Put	Bond Future	3737	4	4	4	0.00
07/08/2015	R204 On 05-November-15	6.26	Put	Bond Future	3708	4	4	4	0.00
07/08/2015	R204 On 05-November-15	6.24	Put	Bond Future	3765	4	4	4	0.00
07/08/2015	R204 On 04-February-16			Bond Future	7.64	101.8576	101.9970	101.8576	0.00
07/08/2015	R204 On 04-February-16	7.51	Call	Bond Future	678	1	1	1	0.00
07/08/2015	R204 On 04-February-16	7.50	Call	Bond Future	667	1	1	1	0.00
07/08/2015	R204 On 04-February-16	7.49	Call	Bond Future	655	1	1	1	0.00
07/08/2015	R204 On 04-February-16	7.50	Put	Bond Future	1015	1	1	1	0.00
07/08/2015	R204 On 04-February-16	7.49	Put	Bond Future	1029	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
07/08/2015	R204 On 04-February-16	7.51	Put	Bond Future	1001	1	1	1	0.00
07/08/2015	R204 On 05-May-16			Bond Future	7.68	103.6822	103.8212	103.6822	0.00
07/08/2015	R204 On 05-May-16	7.76	Call	Bond Future	1144	1	1	1	0.00
07/08/2015	R204 On 05-May-16	7.75	Call	Bond Future	1131	1	1	1	0.00
07/08/2015	R204 On 05-May-16	7.74	Call	Bond Future	1118	1	1	1	0.00
07/08/2015	R204 On 05-May-16	7.75	Put	Bond Future	960	1	1	1	0.00
07/08/2015	R204 On 05-May-16	7.76	Put	Bond Future	949	1	1	1	0.00
07/08/2015	R204 On 05-May-16	7.74	Put	Bond Future	971	1	1	1	0.00
07/08/2015	R207 On 06-August-15			Bond Future	7.77	98.6270	98.6270	98.6270	0.00
07/08/2015	R207 On 05-November-15			Bond Future	7.78	100.2834	100.4525	100.2834	37,422.00
07/08/2015	R207 On 05-November-15	7.74	Call	Bond Future	816	1	1	1	0.00
07/08/2015	R207 On 05-November-15	7.76	Call	Bond Future	850	1	1	1	0.00
07/08/2015	R207 On 05-November-15	7.75	Call	Bond Future	833	1	1	1	0.00
07/08/2015	R207 On 05-November-15	7.50	Call	Bond Future	474	0	0	0	19.00
07/08/2015	R207 On 05-November-15	7.43	Call	Bond Future	396	0	0	0	53.00
07/08/2015	R207 On 05-November-15	7.74	Put	Bond Future	951	1	1	1	0.00
07/08/2015	R207 On 05-November-15	7.43	Put	Bond Future	1616	2	2	2	0.00
07/08/2015	R207 On 05-November-15	7.76	Put	Bond Future	915	1	1	1	0.00
07/08/2015	R207 On 05-November-15	7.50	Put	Bond Future	1448	2	1	2	0.00
07/08/2015	R207 On 05-November-15	7.75	Put	Bond Future	933	1	1	1	0.00
07/08/2015	R207 On 04-February-16			Bond Future	7.84	98.3626	98.5350	98.3626	0.00
07/08/2015	R207 On 04-February-16	7.27	Call	Bond Future	413	0	0	0	43.00
07/08/2015	R207 On 04-February-16	7.49	Call	Bond Future	636	1	1	1	0.00
07/08/2015	R207 On 04-February-16	7.51	Call	Bond Future	660	1	1	1	0.00
07/08/2015	R207 On 04-February-16	7.50	Call	Bond Future	648	1	1	1	19.00
07/08/2015	R207 On 04-February-16	7.50	Put	Bond Future	1765	2	2	2	0.00
07/08/2015	R207 On 04-February-16	7.51	Put	Bond Future	1744	2	2	2	0.00
07/08/2015	R207 On 04-February-16	7.49	Put	Bond Future	1787	2	2	2	0.00
07/08/2015	R207 On 04-February-16	7.27	Put	Bond Future	2301	2	2	2	0.00
07/08/2015	R207 On 05-May-16			Bond Future	7.89	100.1248	100.2975	100.1248	0.00
07/08/2015	R207 On 05-May-16	7.86	Call	Bond Future	1375	1	1	1	0.00
07/08/2015	R207 On 05-May-16	7.84	Call	Bond Future	1343	1	1	1	0.00
07/08/2015	R207 On 05-May-16	7.56	Call	Bond Future	950	1	1	1	43.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/08/2015	R207 On 05-May-16	7.85	Call	Bond Future	1359	1	1	1	0.00
07/08/2015	R207 On 05-May-16	7.85	Put	Bond Future	1469	2	1	2	0.00
07/08/2015	R207 On 05-May-16	7.86	Put	Bond Future	1454	2	1	2	0.00
07/08/2015	R207 On 05-May-16	7.56	Put	Bond Future	1967	2	2	2	0.00
07/08/2015	R207 On 05-May-16	7.84	Put	Bond Future	1485	2	1	2	0.00
07/08/2015	R207 On 04-August-16			Bond Future	7.92	98.3056	98.5156	98.3056	0.00
07/08/2015	R207 On 04-August-16	7.99	Call	Bond Future	194	0	0	0	0.00
07/08/2015	R207 On 04-August-16	8.01	Call	Bond Future	252	0	0	0	0.00
07/08/2015	R207 On 04-August-16	8.00	Call	Bond Future	223	0	0	0	0.00
07/08/2015	R207 On 04-August-16	7.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R207 On 04-August-16	8.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R207 On 04-August-16	8.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R208 On 06-August-15			Bond Future	7.90	97.3095	97.3095	97.3095	0.00
07/08/2015	R208 On 05-November-15			Bond Future	7.90	95.5812	95.7827	95.5812	40,282.00
07/08/2015	R208 On 05-November-15	8.48	Call	Bond Future	2703	3	3	3	0.00
07/08/2015	R208 On 05-November-15	7.75	Call	Bond Future	799	1	1	1	0.00
07/08/2015	R208 On 05-November-15	7.76	Call	Bond Future	817	1	1	1	0.00
07/08/2015	R208 On 05-November-15	7.74	Call	Bond Future	782	1	1	1	0.00
07/08/2015	R208 On 05-November-15	8.48	Put	Bond Future	304	0	0	0	2,200.00
07/08/2015	R208 On 05-November-15	7.75	Put	Bond Future	1424	2	1	2	0.00
07/08/2015	R208 On 05-November-15	7.76	Put	Bond Future	1400	2	1	2	0.00
07/08/2015	R208 On 05-November-15	7.74	Put	Bond Future	1449	2	1	2	0.00
07/08/2015	R208 On 04-February-16			Bond Future	7.95	97.2221	97.4275	97.2221	0.00
07/08/2015	R208 On 04-February-16	7.75	Call	Bond Future	1089	1	1	1	0.00
07/08/2015	R208 On 04-February-16	7.74	Call	Bond Future	1072	1	1	1	0.00
07/08/2015	R208 On 04-February-16	7.76	Call	Bond Future	1106	1	1	1	0.00
07/08/2015	R208 On 04-February-16	7.74	Put	Bond Future	1933	2	2	2	0.00
07/08/2015	R208 On 04-February-16	7.75	Put	Bond Future	1909	2	2	2	0.00
07/08/2015	R208 On 04-February-16	7.76	Put	Bond Future	1885	2	2	2	0.00
07/08/2015	R208 On 05-May-16			Bond Future	7.99	95.5619	95.7683	95.5619	0.00
07/08/2015	R208 On 05-May-16	7.99	Call	Bond Future	1765	2	2	2	0.00
07/08/2015	R208 On 05-May-16	8.00	Call	Bond Future	1784	2	2	2	0.00
07/08/2015	R208 On 05-May-16	8.01	Call	Bond Future	1805	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
07/08/2015	R208 On 05-May-16	8.00	Put	Bond Future	1764	2	2	2	0.00
07/08/2015	R208 On 05-May-16	8.01	Put	Bond Future	1746	2	2	2	0.00
07/08/2015	R208 On 05-May-16	7.99	Put	Bond Future	1783	2	2	2	0.00
07/08/2015	R209 On 06-August-15			Bond Future	8.76	78.5072	78.5072	78.5072	0.00
07/08/2015	R209 On 05-November-15			Bond Future	8.75	76.7761	77.1356	76.7761	24,850.00
07/08/2015	R209 On 05-November-15	9.25	Call	Bond Future	4624	4	5	4	0.00
07/08/2015	R209 On 05-November-15	7.99	Call	Bond Future	418	0	0	0	0.00
07/08/2015	R209 On 05-November-15	8.50	Call	Bond Future	1443	1	1	1	900.00
07/08/2015	R209 On 05-November-15	8.00	Call	Bond Future	430	0	0	0	0.00
07/08/2015	R209 On 05-November-15	8.01	Call	Bond Future	442	0	0	0	0.00
07/08/2015	R209 On 05-November-15	9.16	Call	Bond Future	4149	4	4	4	0.00
07/08/2015	R209 On 05-November-15	8.00	Put	Bond Future	6528	7	7	7	0.00
07/08/2015	R209 On 05-November-15	8.50	Put	Bond Future	3375	4	3	4	0.00
07/08/2015	R209 On 05-November-15	9.25	Put	Bond Future	876	1	1	1	900.00
07/08/2015	R209 On 05-November-15	7.99	Put	Bond Future	6603	7	7	7	0.00
07/08/2015	R209 On 05-November-15	8.01	Put	Bond Future	6454	7	6	7	0.00
07/08/2015	R209 On 05-November-15	9.16	Put	Bond Future	1049	1	1	1	640.00
07/08/2015	R209 On 04-February-16			Bond Future	8.79	78.0942	78.4602	78.0942	400.00
07/08/2015	R209 On 04-February-16	8.74	Call	Bond Future	3086	3	3	3	0.00
07/08/2015	R209 On 04-February-16	8.75	Call	Bond Future	3123	3	3	3	0.00
07/08/2015	R209 On 04-February-16	8.76	Call	Bond Future	3160	3	3	3	0.00
07/08/2015	R209 On 04-February-16	9.52	Call	Bond Future	6599	6	7	6	0.00
07/08/2015	R209 On 04-February-16	8.76	Put	Bond Future	3384	4	3	4	0.00
07/08/2015	R209 On 04-February-16	8.74	Put	Bond Future	3464	4	3	4	0.00
07/08/2015	R209 On 04-February-16	9.52	Put	Bond Future	1308	1	1	1	2,200.00
07/08/2015	R209 On 04-February-16	8.75	Put	Bond Future	3424	4	3	4	0.00
07/08/2015	R209 On 05-May-16			Bond Future	8.83	76.3436	76.7139	76.3436	0.00
07/08/2015	R209 On 05-May-16	9.00	Call	Bond Future	4595	4	5	4	0.00
07/08/2015	R209 On 05-May-16	9.01	Call	Bond Future	4636	4	5	4	0.00
07/08/2015	R209 On 05-May-16	8.99	Call	Bond Future	4554	4	5	4	0.00
07/08/2015	R209 On 05-May-16	9.00	Put	Bond Future	3301	3	3	3	0.00
07/08/2015	R209 On 05-May-16	9.01	Put	Bond Future	3269	3	3	3	0.00
07/08/2015	R209 On 05-May-16	8.99	Put	Bond Future	3334	4	3	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
07/08/2015	R210 On 06-August-15			Bond Future	182.57	182.5665	182.5665	182.5665	0.00
07/08/2015	R210 On 05-November-15			Bond Future	183.49	183.3990	183.4886	183.3990	1,698.00
07/08/2015	R210 On 05-November-15	182.00	Call	Bond Future	1489	1	1	1	0.00
07/08/2015	R210 On 05-November-15	181.99	Call	Bond Future	1499	1	1	1	0.00
07/08/2015	R210 On 05-November-15	182.01	Call	Bond Future	1479	1	1	1	0.00
07/08/2015	R210 On 05-November-15	182.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R210 On 05-November-15	182.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R210 On 05-November-15	181.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R210 On 04-February-16			Bond Future	186.65	186.5617	186.6536	186.5617	0.00
07/08/2015	R210 On 04-February-16	184.99	Call	Bond Future	1664	2	2	2	0.00
07/08/2015	R210 On 04-February-16	185.01	Call	Bond Future	1644	2	2	2	0.00
07/08/2015	R210 On 04-February-16	185.00	Call	Bond Future	1654	2	2	2	0.00
07/08/2015	R210 On 04-February-16	185.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R210 On 04-February-16	185.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R210 On 04-February-16	184.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R211 On 06-August-15			Bond Future	134.31	134.3076	134.3076	134.3076	0.00
07/08/2015	R211 On 05-November-15			Bond Future	136.48	136.4881	136.4774	136.4881	0.00
07/08/2015	R211 On 05-November-15	134.99	Call	Bond Future	1487	1	1	1	0.00
07/08/2015	R211 On 05-November-15	135.00	Call	Bond Future	1477	1	1	1	0.00
07/08/2015	R211 On 05-November-15	135.01	Call	Bond Future	1467	1	1	1	0.00
07/08/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R211 On 04-February-16			Bond Future	137.14	137.1451	137.1350	137.1451	1,120.00
07/08/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R211 On 04-February-16	138.99	Put	Bond Future	1855	2	2	2	0.00
07/08/2015	R211 On 04-February-16	139.01	Put	Bond Future	1875	2	2	2	0.00
07/08/2015	R211 On 04-February-16	139.00	Put	Bond Future	1865	2	2	2	0.00
07/08/2015	R212 On 06-August-15			Bond Future	141.33	141.3343	141.3343	141.3343	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
07/08/2015	R212 On 05-November-15			Bond Future	143.62	143.6313	143.6225	143.6313	928.00
07/08/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R212 On 05-November-15	146.00	Put	Bond Future	2377	2	2	2	0.00
07/08/2015	R212 On 05-November-15	146.01	Put	Bond Future	2387	2	2	2	0.00
07/08/2015	R212 On 05-November-15	145.99	Put	Bond Future	2367	2	2	2	0.00
07/08/2015	R212 On 04-February-16			Bond Future	144.24	144.2459	144.2377	144.2459	0.00
07/08/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R212 On 04-February-16	146.00	Put	Bond Future	1762	2	2	2	0.00
07/08/2015	R212 On 04-February-16	146.01	Put	Bond Future	1772	2	2	2	0.00
07/08/2015	R212 On 04-February-16	145.99	Put	Bond Future	1752	2	2	2	0.00
07/08/2015	R213 On 06-August-15			Bond Future	8.64	89.2440	89.2440	89.2440	0.00
07/08/2015	R213 On 05-November-15			Bond Future	8.64	87.2477	87.6020	87.2477	19,120.00
07/08/2015	R213 On 05-November-15	7.74	Call	Bond Future	262	0	0	0	0.00
07/08/2015	R213 On 05-November-15	7.76	Call	Bond Future	279	0	0	0	0.00
07/08/2015	R213 On 05-November-15	7.75	Call	Bond Future	270	0	0	0	0.00
07/08/2015	R213 On 05-November-15	7.74	Put	Bond Future	7447	8	7	8	0.00
07/08/2015	R213 On 05-November-15	7.76	Put	Bond Future	7295	8	7	8	0.00
07/08/2015	R213 On 05-November-15	7.75	Put	Bond Future	7371	8	7	8	0.00
07/08/2015	R213 On 04-February-16			Bond Future	8.69	88.7452	89.1059	88.7452	0.00
07/08/2015	R213 On 04-February-16	8.75	Call	Bond Future	3405	3	3	3	0.00
07/08/2015	R213 On 04-February-16	8.76	Call	Bond Future	3445	3	3	3	0.00
07/08/2015	R213 On 04-February-16	8.74	Call	Bond Future	3367	3	3	3	0.00
07/08/2015	R213 On 04-February-16	8.75	Put	Bond Future	2935	3	3	3	0.00
07/08/2015	R213 On 04-February-16	8.76	Put	Bond Future	2901	3	3	3	0.00
07/08/2015	R213 On 04-February-16	8.74	Put	Bond Future	2971	3	3	3	0.00
07/08/2015	R213 On 05-May-16			Bond Future	8.73	86.7857	87.1503	86.7857	0.00
07/08/2015	R213 On 05-May-16	8.74	Call	Bond Future	3853	4	4	4	0.00
07/08/2015	R213 On 05-May-16	8.75	Call	Bond Future	3889	4	4	4	0.00
07/08/2015	R213 On 05-May-16	8.76	Call	Bond Future	3928	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
07/08/2015	R213 On 05-May-16	8.75	Put	Bond Future	3712	4	4	4	0.00
07/08/2015	R213 On 05-May-16	8.74	Put	Bond Future	3749	4	4	4	0.00
07/08/2015	R213 On 05-May-16	8.76	Put	Bond Future	3677	4	4	4	0.00
07/08/2015	R214 On 06-August-15			Bond Future	8.80	79.6661	79.6661	79.6661	0.00
07/08/2015	R214 On 05-November-15			Bond Future	8.78	77.8195	78.2420	77.8195	12,095.00
07/08/2015	R214 On 05-November-15	7.99	Call	Bond Future	403	0	0	0	0.00
07/08/2015	R214 On 05-November-15	8.01	Call	Bond Future	427	0	0	0	0.00
07/08/2015	R214 On 05-November-15	8.00	Call	Bond Future	414	0	0	0	0.00
07/08/2015	R214 On 05-November-15	7.99	Put	Bond Future	7340	8	7	8	0.00
07/08/2015	R214 On 05-November-15	8.00	Put	Bond Future	7258	8	7	8	0.00
07/08/2015	R214 On 05-November-15	8.01	Put	Bond Future	7177	8	7	8	0.00
07/08/2015	R214 On 04-February-16			Bond Future	8.82	79.1552	79.5852	79.1552	4,620.00
07/08/2015	R214 On 04-February-16	8.00	Call	Bond Future	1052	1	1	1	0.00
07/08/2015	R214 On 04-February-16	8.01	Call	Bond Future	1071	1	1	1	0.00
07/08/2015	R214 On 04-February-16	7.99	Call	Bond Future	1034	1	1	1	0.00
07/08/2015	R214 On 04-February-16	8.01	Put	Bond Future	8173	9	8	9	0.00
07/08/2015	R214 On 04-February-16	8.00	Put	Bond Future	8247	9	8	9	0.00
07/08/2015	R214 On 04-February-16	7.99	Put	Bond Future	8323	9	8	9	0.00
07/08/2015	R214 On 05-May-16			Bond Future	8.86	77.2774	77.7130	77.2774	0.00
07/08/2015	R214 On 05-May-16	8.99	Call	Bond Future	4713	4	5	4	0.00
07/08/2015	R214 On 05-May-16	9.01	Call	Bond Future	4798	5	5	5	0.00
07/08/2015	R214 On 05-May-16	9.00	Call	Bond Future	4755	5	5	5	0.00
07/08/2015	R214 On 05-May-16	9.00	Put	Bond Future	3640	4	4	4	0.00
07/08/2015	R214 On 05-May-16	9.01	Put	Bond Future	3605	4	4	4	0.00
07/08/2015	R214 On 05-May-16	8.99	Put	Bond Future	3677	4	4	4	0.00
07/08/2015	R248 On 06-August-15			Bond Future	8.87	102.6417	102.6417	102.6417	0.00
07/08/2015	R248 On 05-November-15			Bond Future	8.85	100.0716	100.6144	100.0716	47,865.00
07/08/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
07/08/2015	R248 On 05-November-15	7.99	Put	Bond Future	9836	10	10	10	0.00
07/08/2015	R248 On 05-November-15	8.00	Put	Bond Future	9713	10	10	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
07/08/2015	R248 On 05-November-15	8.01	Put	Bond Future	9589	10	10	10	0.00
07/08/2015	R248 On 04-February-16			Bond Future	8.90	101.7893	102.3417	101.7893	0.00
07/08/2015	R248 On 04-February-16	8.99	Call	Bond Future	945	0	1	0	0.00
07/08/2015	R248 On 04-February-16	9.01	Call	Bond Future	1150	1	1	1	0.00
07/08/2015	R248 On 04-February-16	9.00	Call	Bond Future	1048	0	1	0	0.00
07/08/2015	R248 On 04-February-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R248 On 04-February-16	9.01	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R248 On 04-February-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R248 On 05-May-16			Bond Future	8.94	99.1763	99.7357	99.1763	0.00
07/08/2015	R248 On 05-May-16	8.99	Call	Bond Future	563	0	1	0	0.00
07/08/2015	R248 On 05-May-16	9.01	Call	Bond Future	767	0	1	0	0.00
07/08/2015	R248 On 05-May-16	9.00	Call	Bond Future	665	0	1	0	0.00
07/08/2015	R248 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R248 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
07/08/2015	R248 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00