



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: 06/11/2015 TO: 06/11/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	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
06/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	2025 On 05-November-15			Bond Future	123.55	123.5549	123.5549	123.5549	0.00
06/11/2015	2025 On 04-February-16			Bond Future	124.45	124.8395	124.4531	124.8395	950.00
06/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	1537	1	2	1	0.00
06/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	1547	1	2	1	0.00
06/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	1557	1	2	1	0.00
06/11/2015	2025 On 05-May-16			Bond Future	126.60	127.0364	126.6025	127.0364	0.00
06/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	603	1	1	1	0.00
06/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	613	1	1	1	0.00
06/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	593	1	1	1	0.00
06/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2030 On 05-November-15			Bond Future	8.86	95.3560	95.3560	95.3560	0.00
06/11/2015	2030 On 04-February-16			Bond Future	8.93	93.1837	92.8629	93.1837	9,973.00
06/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	1349	1	1	1	0.00
06/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	1426	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
06/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	1273	1	1	1	0.00
06/11/2015	2030 On 05-May-16			Bond Future	8.99	94.8172	94.4601	94.8172	0.00
06/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	3	0	0	0	0.00
06/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	150	1	0	1	0.00
06/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	76	0	0	0	0.00
06/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2032 On 05-November-15			Bond Future	8.98	94.7062	94.7062	94.7062	0.00
06/11/2015	2032 On 04-February-16			Bond Future	9.04	96.6303	96.3304	96.6303	2,957.00
06/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	2847	3	3	3	0.00
06/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	2680	2	3	2	0.00
06/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	2763	2	3	2	0.00
06/11/2015	2032 On 05-May-16			Bond Future	9.10	94.1666	93.8304	94.1666	0.00
06/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	860	1	1	1	0.00
06/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	780	0	1	0	0.00
06/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	700	0	1	0	0.00
06/11/2015	2032 On 04-August-16			Bond Future	9.15	95.8456	95.5262	95.8456	0.00
06/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	1280	1	1	1	0.00
06/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	1201	1	1	1	0.00
06/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	1122	1	1	1	0.00
06/11/2015	2033 On 05-November-15			Bond Future	103.47	103.4724	103.4724	103.4724	0.00
06/11/2015	2033 On 04-February-16			Bond Future	105.05	105.2142	105.0462	105.2142	185.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	2636	3	3	3	0.00
06/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	2646	3	3	3	0.00
06/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	2656	3	3	3	0.00
06/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2033 On 05-May-16			Bond Future	105.89	106.0912	105.8860	106.0912	0.00
06/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3486	4	3	4	0.00
06/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3476	4	3	4	0.00
06/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	3496	4	3	4	0.00
06/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2037 On 05-November-15			Bond Future	9.17	96.1157	96.1157	96.1157	0.00
06/11/2015	2037 On 04-February-16			Bond Future	9.22	93.7938	93.5586	93.7938	48,339.00
06/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	4264	4	4	4	0.00
06/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	4171	4	4	4	0.00
06/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4358	4	4	4	0.00
06/11/2015	2037 On 05-May-16			Bond Future	9.28	95.4380	95.1679	95.4380	0.00
06/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	2485	2	2	2	0.00
06/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	2575	2	3	2	0.00
06/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	2395	2	2	2	0.00
06/11/2015	2037 On 04-August-16			Bond Future	9.34	92.8814	92.6289	92.8814	0.00
06/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	762	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
06/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	676	0	1	0	0.00
06/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	849	1	1	1	0.00
06/11/2015	2038 On 05-November-15			Bond Future	128.26	128.2622	128.2622	128.2622	0.00
06/11/2015	2038 On 04-February-16			Bond Future	129.44	129.3816	129.4388	129.3816	7,889.00
06/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1571	2	2	2	0.00
06/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1561	2	2	2	0.00
06/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1551	2	2	2	0.00
06/11/2015	2038 On 05-May-16			Bond Future	131.67	131.6587	131.6744	131.6587	0.00
06/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	684	1	1	1	0.00
06/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	664	1	1	1	0.00
06/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	674	1	1	1	0.00
06/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2044 On 05-November-15			Bond Future	9.25	97.4166	97.4166	97.4166	0.00
06/11/2015	2044 On 04-February-16			Bond Future	9.29	95.0693	94.8154	95.0693	17,852.00
06/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	2756	3	3	3	0.00
06/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	2955	3	3	3	0.00
06/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	2855	3	3	3	0.00
06/11/2015	2044 On 05-May-16			Bond Future	9.35	96.7360	96.4463	96.7360	0.00
06/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	3299	3	3	3	0.00
06/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	3497	3	3	3	0.00
06/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	3398	3	3	3	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
06/11/2015	2044 On 04-August-16			Bond Future	9.41	94.0772	93.8053	94.0772	0.00
06/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	942	1	1	1	0.00
06/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	851	1	1	1	0.00
06/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	760	1	1	1	0.00
06/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2046 On 05-November-15			Bond Future	127.14	127.1441	127.1441	127.1441	0.00
06/11/2015	2046 On 04-February-16			Bond Future	130.19	129.4557	130.1891	129.4557	8,112.00
06/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	2199	1	2	1	0.00
06/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	2189	1	2	1	0.00
06/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	2179	1	2	1	0.00
06/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2046 On 05-May-16			Bond Future	131.01	130.3050	131.0090	130.3050	0.00
06/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	1009	0	1	0	0.00
06/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	1019	0	1	0	0.00
06/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	999	0	1	0	0.00
06/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
06/11/2015	2050 On 05-November-15			Bond Future	134.36	134.3634	134.3634	134.3634	0.00
06/11/2015	2050 On 04-February-16			Bond Future	135.35	135.4461	135.3538	135.4461	6,246.00
06/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	2656	3	3	3	0.00
06/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	2646	3	3	3	0.00
06/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	2636	3	3	3	0.00
06/11/2015	2050 On 05-May-16			Bond Future	137.69	137.8297	137.6911	137.8297	0.00
06/11/2015	2050 On 05-May-16	137.99	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
06/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	309	0	0	0	0.00
06/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	299	0	0	0	0.00
06/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	319	0	0	0	0.00
06/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	AL37 On 04-February-16			Index Future	473.55	474.7380	473.5500	474.7380	2.00
06/11/2015	AL37 On 05-May-16			Index Future	481.69	483.0520	481.6880	483.0520	0.00
06/11/2015	AL7T On 04-February-16			Index Future	553.38	555.2960	553.3760	555.2960	0.00
06/11/2015	AL7T On 05-May-16			Index Future	562.89	565.0210	562.8860	565.0210	0.00
06/11/2015	ALBI On 04-February-16			Index Future	504.41	505.8390	504.4110	505.8390	600.00
06/11/2015	ALBI On 05-May-16			Index Future	513.08	514.6980	513.0800	514.6980	0.00
06/11/2015	ALBI On 04-August-16			Index Future	522.25	523.7770	522.2490	523.7770	0.00
06/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C038 On 31-January-38			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
06/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/11/2015	EL28 On 05-November-15			Bond Future	125.71	125.7099	125.7099	125.7099	0.00
06/11/2015	EL28 On 04-February-16			Bond Future	128.09	128.1348	128.0851	128.1348	0.00
06/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	EL28 On 04-February-16	129.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	915	1	1	1	0.00
06/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	925	1	1	1	0.00
06/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	905	1	1	1	0.00
06/11/2015	EL28 On 05-May-16			Bond Future	128.72	128.8150	128.7227	128.8150	0.00
06/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	277	0	0	0	0.00
06/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	287	0	0	0	0.00
06/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	267	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
06/11/2015	ES33 On 05-November-15			Bond Future	10.01	80.4815	80.4815	80.4815	0.00
06/11/2015	ES33 On 04-February-16			Bond Future	10.09	82.0829	81.8997	82.0829	6,569.00
06/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	674	0	1	0	0.00
06/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	536	0	1	0	0.00
06/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	605	0	1	0	0.00
06/11/2015	ES33 On 05-May-16			Bond Future	10.18	79.7309	79.5184	79.7309	0.00
06/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	1204	1	1	1	0.00
06/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	1135	1	1	1	0.00
06/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	1273	1	1	1	0.00
06/11/2015	ES33 On 04-August-16			Bond Future	10.26	81.1525	80.9553	81.1525	0.00
06/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	0	0	0	0	0.00
06/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	0	0	0	0	0.00
06/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	0	0	0	0	0.00
06/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	140	0	0	0	0.00
06/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	7	0	0	0	0.00
06/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	74	0	0	0	0.00
06/11/2015	GOVI On 04-February-16			GOVI	501.85	503.2960	501.8450	503.2960	443.00
06/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
06/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
06/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
06/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	101550	9	10	9	0.00
06/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	101650	9	10	9	0.00
06/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	101450	9	10	9	0.00
06/11/2015	GOVI On 05-May-16			GOVI	510.47	512.1110	510.4690	512.1110	145.00
06/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
06/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
06/11/2015	GOVI On 05-May-16	518.00	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
06/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	75210	6	8	6	0.00
06/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	75310	6	8	6	0.00
06/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	75410	6	8	6	0.00
06/11/2015	GOVI On 04-August-16			GOVI	519.59	521.1440	519.5920	521.1440	0.00
06/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	0	0	0	0	0.00
06/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	0	0	0	0	0.00
06/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	0	0	0	0	0.00
06/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	14180	0	1	0	0.00
06/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	13980	0	1	0	0.00
06/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	14080	0	1	0	0.00
06/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/11/2015	IGOV On 04-February-16			Index Future	237.89	237.6290	237.8890	237.6290	1,035.00
06/11/2015	IGOV On 05-May-16			Index Future	242.00	241.8100	241.9970	241.8100	19.00
06/11/2015	IGOV On 04-August-16			Index Future	246.34	246.0940	246.3400	246.0940	0.00
06/11/2015	ILBI On 04-February-16			Index Future	644.23	643.9400	644.2310	643.9400	157.00
06/11/2015	ILBI On 05-May-16			Index Future	655.30	655.6380	655.2980	655.6380	0.00
06/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.82	99.7948	99.8189	99.7948	0.00
06/11/2015	IS02 On 18-December-17			Interest Rate Swap	99.84	99.7730	99.8440	99.7730	0.00
06/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.17	99.0646	99.1653	99.0646	0.00
06/11/2015	IS10 On 17-December-25			Interest Rate Swap	100.81	100.6405	100.8051	100.6405	0.00
06/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
06/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
06/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
06/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
06/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.37	93.6300	93.6300	93.6300	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
06/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.44	93.5600	93.5600	93.5600	0.00
06/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.53	93.4700	93.4700	93.4700	0.00
06/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.61	93.3900	93.3900	93.3900	2,000.00
06/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.67	93.3300	93.3300	93.3300	0.00
06/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.77	93.2300	93.2300	93.2300	0.00
06/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.92	93.0800	93.0800	93.0800	0.00
06/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	0.00
06/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.29	92.7100	92.7100	92.7100	0.00
06/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.44	92.5600	92.5600	92.5600	0.00
06/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.62	92.3800	92.3800	92.3800	0.00
06/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.78	92.2200	92.2200	92.2200	0.00
06/11/2015	R023 On 05-November-15			Bond Future	8.21	99.0117	99.0117	99.0117	0.00
06/11/2015	R023 On 04-February-16			Bond Future	8.33	100.7970	100.4325	100.7970	9,691.00
06/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	673	1	1	1	0.00
06/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	640	1	1	1	0.00
06/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	656	1	1	1	0.00
06/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2393	2	2	2	0.00
06/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2357	2	2	2	0.00
06/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2321	2	2	2	0.00
06/11/2015	R023 On 05-May-16			Bond Future	8.39	98.6348	98.2319	98.6348	0.00
06/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1637	2	2	2	0.00
06/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1614	2	2	2	0.00
06/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1592	2	2	2	0.00
06/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2307	2	2	2	0.00
06/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2280	2	2	2	0.00
06/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2335	2	2	2	0.00
06/11/2015	R023 On 04-August-16			Bond Future	8.44	100.3934	100.0067	100.3934	0.00
06/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	1876	2	2	2	0.00
06/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	1898	2	2	2	0.00
06/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	1920	2	2	2	0.00
06/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	2825	3	3	3	0.00
06/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	2852	3	3	3	0.00
06/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2797	3	3	3	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
06/11/2015	R186 On 05-November-15			Bond Future	8.47	118.5267	118.5267	118.5267	0.00
06/11/2015	R186 On 04-February-16			Bond Future	8.55	115.4499	115.0391	115.4499	51,660.00
06/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	127	0	0	0	0.00
06/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	2953	3	3	3	0.00
06/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	464	1	0	1	680.00
06/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	123	0	0	0	0.00
06/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	118	0	0	0	0.00
06/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	2727	3	3	3	0.00
06/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	3189	3	3	3	0.00
06/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1578	2	2	2	680.00
06/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1438	1	1	1	11,695.00
06/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5567	5	6	5	0.00
06/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	8444	8	8	8	0.00
06/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8603	8	9	8	0.00
06/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	8523	8	9	8	0.00
06/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1587	1	2	1	5,000.00
06/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1300	1	1	1	5,000.00
06/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2725	3	3	3	0.00
06/11/2015	R186 On 05-May-16			Bond Future	8.61	117.4728	117.0169	117.4728	0.00
06/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	2085	2	2	2	0.00
06/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	2055	2	2	2	0.00
06/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	2115	2	2	2	0.00
06/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	513	1	1	1	0.00
06/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	4160	4	4	4	0.00
06/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	4067	4	4	4	0.00
06/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	8722	8	9	8	0.00
06/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	4113	4	4	4	0.00
06/11/2015	R186 On 04-August-16			Bond Future	8.66	114.2665	113.8301	114.2665	0.00
06/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	3102	3	3	3	0.00
06/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	3035	3	3	3	0.00
06/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	3068	3	3	3	0.00
06/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	4291	4	4	4	0.00
06/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	4250	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
06/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	4209	4	4	4	0.00
06/11/2015	R197 On 05-November-15			Bond Future	295.80	295.8026	295.8026	295.8026	0.00
06/11/2015	R197 On 04-February-16			Bond Future	294.29	295.1709	294.2943	295.1709	724.00
06/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	2706	2	3	2	0.00
06/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	2716	2	3	2	0.00
06/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	2696	2	3	2	0.00
06/11/2015	R197 On 05-May-16			Bond Future	299.38	300.3651	299.3767	300.3651	0.00
06/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	633	0	1	0	0.00
06/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	623	0	1	0	0.00
06/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	613	0	1	0	0.00
06/11/2015	R202 On 05-November-15			Bond Future	241.84	241.8443	241.8443	241.8443	0.00
06/11/2015	R202 On 04-February-16			Bond Future	242.41	243.1429	242.4136	243.1429	53,566.00
06/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	2424	3	2	3	0.00
06/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	2404	3	2	3	0.00
06/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	2414	3	2	3	0.00
06/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
06/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
06/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
06/11/2015	R202 On 05-May-16			Bond Future	246.60	247.4216	246.5998	247.4216	0.00
06/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	400	0	0	0	0.00
06/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	410	0	0	0	0.00
06/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	390	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
06/11/2015	R203 On 05-November-15			Bond Future	7.15	103.1338	103.1338	103.1338	0.00
06/11/2015	R203 On 04-February-16			Bond Future	7.28	104.8854	104.7554	104.8854	15,947.00
06/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	221	0	0	0	0.00
06/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	207	0	0	0	0.00
06/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	214	0	0	0	0.00
06/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	269	0	0	0	0.00
06/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	261	0	0	0	0.00
06/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	253	0	0	0	0.00
06/11/2015	R203 On 05-May-16			Bond Future	7.34	102.5538	102.3879	102.5538	0.00
06/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	345	0	0	0	0.00
06/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	357	0	0	0	0.00
06/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	351	0	0	0	0.00
06/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	472	0	0	0	0.00
06/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	459	0	0	0	0.00
06/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	466	0	0	0	0.00
06/11/2015	R203 On 04-August-16			Bond Future	7.35	104.3823	104.2380	104.3823	0.00
06/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	354	0	0	0	0.00
06/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	364	0	0	0	0.00
06/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	359	0	0	0	0.00
06/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	464	0	0	0	0.00
06/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	459	0	0	0	0.00
06/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	470	0	0	0	0.00
06/11/2015	R204 On 05-November-15			Bond Future	7.51	104.4424	104.4424	104.4424	0.00
06/11/2015	R204 On 04-February-16			Bond Future	7.63	102.2161	102.0191	102.2161	29,306.00
06/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	376	0	0	0	0.00
06/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	365	0	0	0	0.00
06/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	355	0	0	0	0.00
06/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	692	1	1	1	0.00
06/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	677	1	1	1	0.00
06/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	707	1	1	1	0.00
06/11/2015	R204 On 05-May-16			Bond Future	7.70	104.0069	103.7730	104.0069	0.00
06/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	889	1	1	1	0.00
06/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	876	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
06/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	863	1	1	1	0.00
06/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	753	1	1	1	0.00
06/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	764	1	1	1	0.00
06/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	742	1	1	1	0.00
06/11/2015	R204 On 04-August-16			Bond Future	7.75	101.8226	101.6089	101.8226	0.00
06/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	885	1	1	1	0.00
06/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	896	1	1	1	0.00
06/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	907	1	1	1	0.00
06/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	896	1	1	1	0.00
06/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	886	1	1	1	0.00
06/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	906	1	1	1	0.00
06/11/2015	R207 On 05-November-15			Bond Future	7.79	100.4135	100.4135	100.4135	0.00
06/11/2015	R207 On 04-February-16			Bond Future	7.91	98.5238	98.2805	98.5238	47,160.00
06/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	106	0	0	0	43.00
06/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	240	0	0	0	19.00
06/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	247	0	0	0	0.00
06/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	232	0	0	0	0.00
06/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1611	1	2	1	0.00
06/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1586	1	2	1	0.00
06/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	2249	2	2	2	0.00
06/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1637	1	2	1	0.00
06/11/2015	R207 On 05-May-16			Bond Future	7.99	100.2503	99.9705	100.2503	0.00
06/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	921	1	1	1	0.00
06/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	893	1	1	1	0.00
06/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	907	1	1	1	0.00
06/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	556	1	1	1	43.00
06/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1344	1	1	1	0.00
06/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1327	1	1	1	0.00
06/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	1901	2	2	2	0.00
06/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1361	1	1	1	0.00
06/11/2015	R207 On 04-August-16			Bond Future	8.05	98.3943	98.1331	98.3943	0.00
06/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1228	1	1	1	0.00
06/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1199	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
06/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1214	1	1	1	0.00
06/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1388	1	1	1	0.00
06/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1373	1	1	1	0.00
06/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1359	1	1	1	0.00
06/11/2015	R208 On 05-November-15			Bond Future	7.96	95.5258	95.5258	95.5258	0.00
06/11/2015	R208 On 04-February-16			Bond Future	8.08	97.2188	96.9089	97.2188	37,966.00
06/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	438	1	0	1	0.00
06/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	426	1	0	1	0.00
06/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	450	1	0	1	0.00
06/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1805	2	2	2	0.00
06/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1748	2	2	2	0.00
06/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1777	2	2	2	0.00
06/11/2015	R208 On 05-May-16			Bond Future	8.15	95.5210	95.1744	95.5210	0.00
06/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1144	1	1	1	0.00
06/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1178	1	1	1	0.00
06/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1161	1	1	1	0.00
06/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1734	2	2	2	0.00
06/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1713	2	2	2	0.00
06/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1756	2	2	2	0.00
06/11/2015	R208 On 04-August-16			Bond Future	8.21	97.2241	96.8941	97.2241	0.00
06/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1319	1	1	1	0.00
06/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1335	1	1	1	0.00
06/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1352	2	1	2	0.00
06/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	2117	2	2	2	0.00
06/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	2096	2	2	2	0.00
06/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	2075	2	2	2	0.00
06/11/2015	R209 On 05-November-15			Bond Future	9.08	74.6559	74.6559	74.6559	0.00
06/11/2015	R209 On 04-February-16			Bond Future	9.12	76.1788	75.9834	76.1788	41,118.00
06/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	1050	1	1	1	0.00
06/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	1073	1	1	1	0.00
06/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	1096	1	1	1	0.00
06/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	3860	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
06/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3797	4	4	4	0.00
06/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3904	4	4	4	0.00
06/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	1045	1	1	1	2,200.00
06/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3850	4	4	4	0.00
06/11/2015	R209 On 05-May-16			Bond Future	9.18	74.3644	74.1412	74.3644	0.00
06/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2483	3	2	3	6,700.00
06/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2515	3	3	3	0.00
06/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	765	1	1	1	6,700.00
06/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2452	3	2	3	0.00
06/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3762	4	4	4	0.00
06/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3720	4	4	4	0.00
06/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3804	4	4	4	0.00
06/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	7909	8	8	8	0.00
06/11/2015	R209 On 04-August-16			Bond Future	9.22	75.6903	75.4810	75.6903	0.00
06/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3821	4	4	4	0.00
06/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	3892	4	4	4	0.00
06/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	3856	4	4	4	0.00
06/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3710	4	4	4	0.00
06/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3640	4	4	4	0.00
06/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3675	4	4	4	0.00
06/11/2015	R210 On 05-November-15			Bond Future	180.98	180.9785	180.9785	180.9785	0.00
06/11/2015	R210 On 04-February-16			Bond Future	184.39	184.4694	184.3941	184.4694	3,260.00
06/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	606	1	1	1	0.00
06/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	616	1	1	1	0.00
06/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	596	1	1	1	0.00
06/11/2015	R210 On 05-May-16			Bond Future	185.41	185.5497	185.4130	185.5497	0.00
06/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	423	1	0	1	0.00
06/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	413	1	0	1	0.00
06/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	403	1	0	1	0.00
06/11/2015	R210 On 05-May-16	184.99	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
06/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
06/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
06/11/2015	R211 On 05-November-15			Bond Future	135.72	135.7226	135.7226	135.7226	0.00
06/11/2015	R211 On 04-February-16			Bond Future	136.00	136.5865	135.9979	136.5865	1,120.00
06/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	3002	2	3	2	0.00
06/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	3012	2	3	2	0.00
06/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	2992	2	3	2	0.00
06/11/2015	R211 On 05-May-16			Bond Future	138.35	138.9904	138.3468	138.9904	0.00
06/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	643	0	1	0	0.00
06/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	653	0	1	0	0.00
06/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	663	0	1	0	0.00
06/11/2015	R212 On 05-November-15			Bond Future	141.92	141.9210	141.9210	141.9210	0.00
06/11/2015	R212 On 04-February-16			Bond Future	142.34	142.7828	142.3396	142.7828	1,569.00
06/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3660	3	4	3	0.00
06/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3650	3	4	3	0.00
06/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3670	3	4	3	0.00
06/11/2015	R212 On 05-May-16			Bond Future	144.80	145.2957	144.7980	145.2957	0.00
06/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	202	0	0	0	0.00
06/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	192	0	0	0	0.00
06/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	212	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
06/11/2015	R213 On 05-November-15			Bond Future	8.92	85.4914	85.4914	85.4914	0.00
06/11/2015	R213 On 04-February-16			Bond Future	8.99	87.1907	86.8833	87.1907	31,687.00
06/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1357	1	1	1	0.00
06/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1384	2	1	2	0.00
06/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1330	1	1	1	0.00
06/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	3109	3	3	3	0.00
06/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	3063	3	3	3	0.00
06/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	3157	3	3	3	0.00
06/11/2015	R213 On 05-May-16			Bond Future	9.05	85.1703	84.8299	85.1703	0.00
06/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	2027	2	2	2	0.00
06/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	2055	2	2	2	0.00
06/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	2084	2	2	2	0.00
06/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	4198	4	4	4	0.00
06/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	4243	4	4	4	0.00
06/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	4153	4	4	4	0.00
06/11/2015	R213 On 04-August-16			Bond Future	9.10	86.6888	86.3625	86.6888	0.00
06/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	3305	3	3	3	0.00
06/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3372	4	3	4	0.00
06/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	3338	4	3	4	0.00
06/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	4056	4	4	4	0.00
06/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	3981	4	4	4	0.00
06/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	4018	4	4	4	0.00
06/11/2015	R214 On 05-November-15			Bond Future	9.15	75.3062	75.3062	75.3062	0.00
06/11/2015	R214 On 04-February-16			Bond Future	9.19	76.8933	76.6892	76.8933	32,977.00
06/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	112	0	0	0	0.00
06/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	116	0	0	0	0.00
06/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	108	0	0	0	0.00
06/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	10203	10	10	10	0.00
06/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	10113	10	10	10	0.00
06/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	10293	10	10	10	0.00
06/11/2015	R214 On 05-May-16			Bond Future	9.24	74.9459	74.7139	74.9459	0.00
06/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2382	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
06/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2445	3	2	3	0.00
06/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2413	3	2	3	0.00
06/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4251	4	4	4	0.00
06/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4298	4	4	4	0.00
06/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4345	4	4	4	0.00
06/11/2015	R214 On 04-August-16			Bond Future	9.29	76.2822	76.0638	76.2822	0.00
06/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3807	4	4	4	0.00
06/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	3880	4	4	4	0.00
06/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3843	4	4	4	0.00
06/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4150	4	4	4	0.00
06/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4112	4	4	4	0.00
06/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4190	4	4	4	0.00
06/11/2015	R248 On 05-November-15			Bond Future	9.23	96.7742	96.7742	96.7742	0.00
06/11/2015	R248 On 04-February-16			Bond Future	9.27	98.8606	98.6001	98.8606	54,392.00
06/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	2694	2	3	2	0.00
06/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	2592	2	3	2	0.00
06/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	2796	3	3	3	0.00
06/11/2015	R248 On 05-May-16			Bond Future	9.32	96.1578	95.8614	96.1578	0.00
06/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	3210	3	3	3	0.00
06/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	3312	3	3	3	0.00
06/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	3108	3	3	3	0.00
06/11/2015	R248 On 04-August-16			Bond Future	9.37	97.8722	97.5935	97.8722	0.00
06/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
06/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	1084	1	1	1	0.00
06/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	1181	1	1	1	0.00

---

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
06/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	1278	1	1	1	0.00

---