



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	1409 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
06/07/2015	2025 On 06-August-15			Bond Future	121.62	121.4393	121.6177	121.4393	38.00
06/07/2015	2025 On 06-August-15	120.99	Call	Bond Future	628	0	628	0	0.00
06/07/2015	2025 On 06-August-15	121.00	Call	Bond Future	618	0	618	0	0.00
06/07/2015	2025 On 06-August-15	121.01	Call	Bond Future	608	0	608	0	0.00
06/07/2015	2025 On 06-August-15	121.00	Put	Bond Future	0	0	0	0	0.00
06/07/2015	2025 On 06-August-15	121.01	Put	Bond Future	0	0	0	0	0.00
06/07/2015	2025 On 06-August-15	120.99	Put	Bond Future	0	0	0	0	0.00
06/07/2015	2025 On 05-November-15			Bond Future	123.53	123.3552	123.5335	123.3552	0.00
06/07/2015	2025 On 05-November-15	123.01	Call	Bond Future	523	0	523	0	0.00
06/07/2015	2025 On 05-November-15	122.99	Call	Bond Future	543	0	543	0	0.00
06/07/2015	2025 On 05-November-15	123.00	Call	Bond Future	533	0	533	0	0.00
06/07/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
06/07/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
06/07/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
06/07/2015	2030 On 06-August-15			Bond Future	8.71	94.6398	8.7088	94.6398	9,953.00
06/07/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2030 On 06-August-15	7.75	Put	Bond Future	7920	8	7920	8	0.00
06/07/2015	2030 On 06-August-15	7.76	Put	Bond Future	7833	8	7833	8	0.00
06/07/2015	2030 On 06-August-15	7.74	Put	Bond Future	8008	8	8008	8	0.00
06/07/2015	2030 On 05-November-15			Bond Future	8.77	96.1332	8.7738	96.1332	0.00
06/07/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2030 On 05-November-15	8.50	Put	Bond Future	2138	2	2138	2	0.00
06/07/2015	2030 On 05-November-15	8.51	Put	Bond Future	2059	2	2059	2	0.00
06/07/2015	2030 On 05-November-15	8.49	Put	Bond Future	2217	2	2217	2	0.00
06/07/2015	2032 On 06-August-15			Bond Future	8.81	98.3426	8.8078	98.3426	1,678.00
06/07/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2032 On 06-August-15	8.50	Put	Bond Future	2619	2	2619	2	0.00
06/07/2015	2032 On 06-August-15	8.49	Put	Bond Future	2706	3	2706	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
06/07/2015	2032 On 06-August-15	8.51	Put	Bond Future	2532	2	2532	2	0.00
06/07/2015	2032 On 05-November-15			Bond Future	8.87	95.7397	8.8739	95.7397	0.00
06/07/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2032 On 05-November-15	8.00	Put	Bond Future	7599	7	7599	7	0.00
06/07/2015	2032 On 05-November-15	7.99	Put	Bond Future	7691	8	7691	8	0.00
06/07/2015	2032 On 05-November-15	8.01	Put	Bond Future	7507	7	7507	7	0.00
06/07/2015	2032 On 04-February-16			Bond Future	8.93	97.3626	8.9311	97.3626	0.00
06/07/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2032 On 04-February-16	8.69	Put	Bond Future	1985	2	1985	2	0.00
06/07/2015	2032 On 04-February-16	8.70	Put	Bond Future	1901	2	1901	2	0.00
06/07/2015	2032 On 04-February-16	8.71	Put	Bond Future	1818	2	1818	2	0.00
06/07/2015	2037 On 06-August-15			Bond Future	8.92	96.4934	8.9170	96.4934	41,648.00
06/07/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2037 On 06-August-15	8.75	Put	Bond Future	1555	1	1555	1	0.00
06/07/2015	2037 On 06-August-15	8.74	Put	Bond Future	1649	1	1649	1	0.00
06/07/2015	2037 On 06-August-15	8.76	Put	Bond Future	1461	1	1461	1	0.00
06/07/2015	2037 On 05-November-15			Bond Future	8.98	98.0161	8.9783	98.0161	0.00
06/07/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2037 On 05-November-15	8.00	Put	Bond Future	9571	9	9571	9	0.00
06/07/2015	2037 On 05-November-15	7.99	Put	Bond Future	9676	9	9676	9	0.00
06/07/2015	2037 On 05-November-15	8.01	Put	Bond Future	9466	9	9466	9	0.00
06/07/2015	2037 On 04-February-16			Bond Future	9.03	95.4197	9.0327	95.4197	0.00
06/07/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2037 On 04-February-16	8.75	Put	Bond Future	2590	2	2590	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
06/07/2015	2037 On 04-February-16	8.74	Put	Bond Future	2684	2	2684	2	0.00
06/07/2015	2037 On 04-February-16	8.76	Put	Bond Future	2497	2	2497	2	0.00
06/07/2015	2038 On 06-August-15			Bond Future	124.69	124.6648	124.6858	124.6648	3,582.00
06/07/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2038 On 06-August-15	128.00	Put	Bond Future	3314	3	3314	3	0.00
06/07/2015	2038 On 06-August-15	128.01	Put	Bond Future	3324	3	3324	3	0.00
06/07/2015	2038 On 06-August-15	127.99	Put	Bond Future	3304	3	3304	3	0.00
06/07/2015	2038 On 05-November-15			Bond Future	126.65	126.6316	126.6500	126.6316	0.00
06/07/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2038 On 05-November-15	134.00	Put	Bond Future	7350	7	7350	7	0.00
06/07/2015	2038 On 05-November-15	134.01	Put	Bond Future	7360	7	7360	7	0.00
06/07/2015	2038 On 05-November-15	133.99	Put	Bond Future	7340	7	7340	7	0.00
06/07/2015	2044 On 06-August-15			Bond Future	8.97	98.2690	8.9656	98.2690	13,321.00
06/07/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2044 On 06-August-15	8.74	Put	Bond Future	2311	2	2311	2	0.00
06/07/2015	2044 On 06-August-15	8.76	Put	Bond Future	2102	2	2102	2	0.00
06/07/2015	2044 On 06-August-15	8.75	Put	Bond Future	2207	2	2207	2	0.00
06/07/2015	2044 On 05-November-15			Bond Future	9.02	99.8198	9.0238	99.8198	0.00
06/07/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2044 On 05-November-15	8.25	Put	Bond Future	8227	8	8227	8	0.00
06/07/2015	2044 On 05-November-15	8.26	Put	Bond Future	8113	8	8113	8	0.00
06/07/2015	2044 On 05-November-15	8.24	Put	Bond Future	8341	8	8341	8	0.00
06/07/2015	2044 On 04-February-16			Bond Future	9.08	97.1288	9.0756	97.1288	0.00
06/07/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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06/07/2015	2044 On 04-February-16	9.01	Put	Bond Future	647	0	647	0	0.00
06/07/2015	2044 On 04-February-16	8.99	Put	Bond Future	846	1	846	1	0.00
06/07/2015	2044 On 04-February-16	9.00	Put	Bond Future	747	1	747	1	0.00
06/07/2015	2046 On 06-August-15			Bond Future	122.83	122.8059	122.8269	122.8059	5,722.00
06/07/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2046 On 06-August-15	128.99	Put	Bond Future	6163	6	6163	6	0.00
06/07/2015	2046 On 06-August-15	129.00	Put	Bond Future	6173	6	6173	6	0.00
06/07/2015	2046 On 06-August-15	129.01	Put	Bond Future	6183	6	6183	6	0.00
06/07/2015	2046 On 05-November-15			Bond Future	123.36	123.3372	123.3556	123.3372	0.00
06/07/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2046 On 05-November-15	133.00	Put	Bond Future	9644	10	9644	10	0.00
06/07/2015	2046 On 05-November-15	132.99	Put	Bond Future	9634	10	9634	10	0.00
06/07/2015	2046 On 05-November-15	133.01	Put	Bond Future	9654	10	9654	10	0.00
06/07/2015	2050 On 06-August-15			Bond Future	131.66	131.6385	131.6607	131.6385	3,821.00
06/07/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2050 On 06-August-15	136.99	Put	Bond Future	5329	5	5329	5	0.00
06/07/2015	2050 On 06-August-15	137.01	Put	Bond Future	5349	5	5349	5	0.00
06/07/2015	2050 On 06-August-15	137.00	Put	Bond Future	5339	5	5339	5	0.00
06/07/2015	2050 On 05-November-15			Bond Future	133.73	133.7150	133.7347	133.7150	0.00
06/07/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	2050 On 05-November-15	145.01	Put	Bond Future	11275	11	11275	11	0.00
06/07/2015	2050 On 05-November-15	145.00	Put	Bond Future	11265	11	11265	11	0.00
06/07/2015	2050 On 05-November-15	144.99	Put	Bond Future	11255	11	11255	11	0.00
06/07/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/07/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	AL37 On 06-August-15			Index Future	457.62	457.9100	457.6230	457.9100	124.00
06/07/2015	AL37 On 05-November-15			Index Future	464.90	465.2110	464.9040	465.2110	0.00
06/07/2015	AL7T On 06-August-15			Index Future	539.32	539.8950	539.3170	539.8950	3.00
06/07/2015	AL7T On 05-November-15			Index Future	547.90	548.5020	547.8970	548.5020	0.00
06/07/2015	ALBI On 06-August-15			Index Future	492.32	492.8990	492.3200	492.8990	508.00
06/07/2015	ALBI On 05-November-15			Index Future	500.15	500.7580	500.1520	500.7580	103.00
06/07/2015	ALBI On 04-February-16			Index Future	508.62	509.2390	508.6210	509.2390	0.00
06/07/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
06/07/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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06/07/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
06/07/2015	EL28 On 06-August-15			Bond Future	125.23	125.2113	125.2331	125.2113	0.00
06/07/2015	EL28 On 06-August-15	125.01	Call	Bond Future	223	0	223	0	0.00
06/07/2015	EL28 On 06-August-15	125.00	Call	Bond Future	233	0	233	0	0.00
06/07/2015	EL28 On 06-August-15	124.99	Call	Bond Future	243	0	243	0	0.00
06/07/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
06/07/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
06/07/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
06/07/2015	EL28 On 05-November-15			Bond Future	125.66	125.6387	125.6579	125.6387	0.00
06/07/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	EL28 On 05-November-15	127.00	Put	Bond Future	1342	1	1342	1	0.00
06/07/2015	EL28 On 05-November-15	127.01	Put	Bond Future	1352	1	1352	1	0.00
06/07/2015	EL28 On 05-November-15	126.99	Put	Bond Future	1332	1	1332	1	0.00
06/07/2015	ES33 On 06-August-15			Bond Future	9.82	83.7066	9.8226	83.7066	6,396.00
06/07/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
06/07/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
06/07/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
06/07/2015	ES33 On 06-August-15	9.59	Put	Bond Future	1683	2	1683	2	0.00
06/07/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1536	1	1536	1	0.00
06/07/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1609	1	1609	1	0.00
06/07/2015	ES33 On 05-November-15			Bond Future	9.92	81.2406	9.9163	81.2406	0.00
06/07/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	ES33 On 05-November-15	9.00	Put	Bond Future	6834	7	6834	7	0.00
06/07/2015	ES33 On 05-November-15	9.01	Put	Bond Future	6755	7	6755	7	0.00
06/07/2015	ES33 On 05-November-15	8.99	Put	Bond Future	6913	7	6913	7	0.00
06/07/2015	ES33 On 04-February-16			Bond Future	10.00	82.6177	10.0043	82.6177	0.00
06/07/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	ES33 On 04-February-16	10.01	Call	Bond Future	39	0	39	0	0.00
06/07/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	ES33 On 04-February-16	10.01	Put	Bond Future	0	0	0	0	0.00
06/07/2015	ES33 On 04-February-16	10.00	Put	Bond Future	30	0	30	0	0.00
06/07/2015	ES33 On 04-February-16	9.99	Put	Bond Future	99	0	99	0	0.00
06/07/2015	GOVI On 06-August-15			GOVI	488.96	489.4910	488.9570	489.4910	473.00
06/07/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
06/07/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
06/07/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
06/07/2015	GOVI On 06-August-15	500.00	Put	GOVI	110430	11	110430	11	0.00
06/07/2015	GOVI On 06-August-15	500.01	Put	GOVI	110530	11	110530	11	0.00
06/07/2015	GOVI On 06-August-15	499.99	Put	GOVI	110330	10	110330	10	0.00
06/07/2015	GOVI On 05-November-15			GOVI	496.74	497.2950	496.7360	497.2950	27.00
06/07/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
06/07/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
06/07/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
06/07/2015	GOVI On 05-November-15	530.00	Put	GOVI	332640	33	332640	33	0.00
06/07/2015	GOVI On 05-November-15	529.99	Put	GOVI	332540	33	332540	33	0.00
06/07/2015	GOVI On 05-November-15	530.01	Put	GOVI	332740	33	332740	33	0.00
06/07/2015	GOVI On 04-February-16			GOVI	505.15	505.7180	505.1460	505.7180	0.00
06/07/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
06/07/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
06/07/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
06/07/2015	GOVI On 04-February-16	511.99	Put	GOVI	68440	6	68440	6	0.00
06/07/2015	GOVI On 04-February-16	512.01	Put	GOVI	68640	6	68640	6	0.00
06/07/2015	GOVI On 04-February-16	512.00	Put	GOVI	68540	6	68540	6	0.00
06/07/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
06/07/2015	IGOV On 06-August-15			Index Future	228.32	228.2560	228.3200	228.2560	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2015	IGOV On 05-November-15			Index Future	231.95	231.8950	231.9530	231.8950	17.00
06/07/2015	IGOV On 04-February-16			Index Future	235.88	235.8230	235.8800	235.8230	0.00
06/07/2015	ILBI On 06-August-15			Index Future	619.29	619.3370	619.2930	619.3370	159.00
06/07/2015	ILBI On 05-November-15			Index Future	629.38	629.4310	629.3760	629.4310	0.00
06/07/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
06/07/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
06/07/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
06/07/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
06/07/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
06/07/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
06/07/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	0.00
06/07/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.35	93.6500	6.3500	93.6500	0.00
06/07/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.50	93.5000	6.5000	93.5000	500.00
06/07/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	500.00
06/07/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
06/07/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.84	93.1600	6.8400	93.1600	2,000.00
06/07/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.91	93.0900	6.9100	93.0900	0.00
06/07/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
06/07/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.38	92.6200	7.3800	92.6200	0.00
06/07/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.55	92.4500	7.5500	92.4500	0.00
06/07/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
06/07/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.81	92.1900	7.8100	92.1900	0.00
06/07/2015	R023 On 06-August-15			Bond Future	8.16	101.2844	8.1571	101.2844	20,973.00
06/07/2015	R023 On 06-August-15	8.24	Call	Bond Future	1104	1	1104	1	0.00
06/07/2015	R023 On 06-August-15	9.07	Call	Bond Future	4855	5	4855	5	0.00
06/07/2015	R023 On 06-August-15	8.25	Call	Bond Future	1136	1	1136	1	0.00
06/07/2015	R023 On 06-August-15	8.26	Call	Bond Future	1169	1	1169	1	0.00
06/07/2015	R023 On 06-August-15	8.24	Put	Bond Future	651	1	651	1	0.00
06/07/2015	R023 On 06-August-15	8.26	Put	Bond Future	608	1	608	1	0.00
06/07/2015	R023 On 06-August-15	8.25	Put	Bond Future	629	1	629	1	0.00
06/07/2015	R023 On 06-August-15	9.07	Put	Bond Future	11	0	11	0	911.00
06/07/2015	R023 On 05-November-15			Bond Future	8.24	98.9595	8.2353	98.9595	0.00
06/07/2015	R023 On 05-November-15	7.99	Call	Bond Future	1129	1	1129	1	0.00
06/07/2015	R023 On 05-November-15	8.01	Call	Bond Future	1171	1	1171	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
06/07/2015	R023 On 05-November-15	8.00	Call	Bond Future	1150	1	1150	1	0.00
06/07/2015	R023 On 05-November-15	8.00	Put	Bond Future	2412	2	2412	2	0.00
06/07/2015	R023 On 05-November-15	8.01	Put	Bond Future	2379	2	2379	2	0.00
06/07/2015	R023 On 05-November-15	7.99	Put	Bond Future	2445	2	2445	2	0.00
06/07/2015	R023 On 04-February-16			Bond Future	8.30	100.6366	8.3030	100.6366	0.00
06/07/2015	R023 On 04-February-16	8.01	Call	Bond Future	1528	2	1528	2	0.00
06/07/2015	R023 On 04-February-16	7.99	Call	Bond Future	1486	2	1486	2	0.00
06/07/2015	R023 On 04-February-16	8.00	Call	Bond Future	1507	2	1507	2	0.00
06/07/2015	R023 On 04-February-16	7.99	Put	Bond Future	3119	3	3119	3	0.00
06/07/2015	R023 On 04-February-16	8.00	Put	Bond Future	3088	3	3088	3	0.00
06/07/2015	R023 On 04-February-16	8.01	Put	Bond Future	3056	3	3056	3	0.00
06/07/2015	R186 On 06-August-15			Bond Future	8.29	117.7081	8.2877	117.7081	35,371.00
06/07/2015	R186 On 06-August-15	8.50	Call	Bond Future	2326	2	2326	2	0.00
06/07/2015	R186 On 06-August-15	7.65	Call	Bond Future	68	0	68	0	75.00
06/07/2015	R186 On 06-August-15	7.75	Call	Bond Future	125	0	125	0	1,000.00
06/07/2015	R186 On 06-August-15	8.35	Call	Bond Future	1571	2	1571	2	20.00
06/07/2015	R186 On 06-August-15	7.99	Call	Bond Future	427	1	427	1	0.00
06/07/2015	R186 On 06-August-15	7.85	Call	Bond Future	217	0	217	0	20.00
06/07/2015	R186 On 06-August-15	8.00	Call	Bond Future	446	1	446	1	0.00
06/07/2015	R186 On 06-August-15	8.01	Call	Bond Future	466	1	466	1	0.00
06/07/2015	R186 On 06-August-15	8.68	Call	Bond Future	3409	4	3409	4	0.00
06/07/2015	R186 On 06-August-15	8.90	Call	Bond Future	4902	5	4902	5	0.00
06/07/2015	R186 On 06-August-15	8.46	Call	Bond Future	2110	2	2110	2	0.00
06/07/2015	R186 On 06-August-15	8.55	Call	Bond Future	2610	3	2610	3	0.00
06/07/2015	R186 On 06-August-15	8.45	Call	Bond Future	2058	2	2058	2	0.00
06/07/2015	R186 On 06-August-15	8.05	Call	Bond Future	553	1	553	1	75.00
06/07/2015	R186 On 06-August-15	7.65	Put	Bond Future	5363	5	5363	5	0.00
06/07/2015	R186 On 06-August-15	8.50	Put	Bond Future	633	1	633	1	5,229.00
06/07/2015	R186 On 06-August-15	7.75	Put	Bond Future	4569	4	4569	4	0.00
06/07/2015	R186 On 06-August-15	8.45	Put	Bond Future	760	1	760	1	4,229.00
06/07/2015	R186 On 06-August-15	7.99	Put	Bond Future	2859	3	2859	3	0.00
06/07/2015	R186 On 06-August-15	8.05	Put	Bond Future	2489	2	2489	2	0.00
06/07/2015	R186 On 06-August-15	7.85	Put	Bond Future	3817	4	3817	4	0.00
06/07/2015	R186 On 06-August-15	8.01	Put	Bond Future	2733	3	2733	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
06/07/2015	R186 On 06-August-15	8.35	Put	Bond Future	1070	1	1070	1	0.00
06/07/2015	R186 On 06-August-15	8.68	Put	Bond Future	308	0	308	0	20.00
06/07/2015	R186 On 06-August-15	8.46	Put	Bond Future	734	1	734	1	75.00
06/07/2015	R186 On 06-August-15	8.00	Put	Bond Future	2796	3	2796	3	0.00
06/07/2015	R186 On 06-August-15	8.90	Put	Bond Future	111	0	111	0	5,350.00
06/07/2015	R186 On 06-August-15	8.55	Put	Bond Future	524	1	524	1	7,229.00
06/07/2015	R186 On 05-November-15			Bond Future	8.35	119.5649	8.3534	119.5649	500.00
06/07/2015	R186 On 05-November-15	8.24	Call	Bond Future	2175	2	2175	2	0.00
06/07/2015	R186 On 05-November-15	8.45	Call	Bond Future	3008	3	3008	3	0.00
06/07/2015	R186 On 05-November-15	8.22	Call	Bond Future	2104	2	2104	2	0.00
06/07/2015	R186 On 05-November-15	8.26	Call	Bond Future	2248	2	2248	2	0.00
06/07/2015	R186 On 05-November-15	8.25	Call	Bond Future	2211	2	2211	2	0.00
06/07/2015	R186 On 05-November-15	8.85	Call	Bond Future	4971	5	4971	5	0.00
06/07/2015	R186 On 05-November-15	9.00	Call	Bond Future	5813	6	5813	6	0.00
06/07/2015	R186 On 05-November-15	8.35	Call	Bond Future	2593	3	2593	3	843.00
06/07/2015	R186 On 05-November-15	7.86	Call	Bond Future	1063	1	1063	1	674.00
06/07/2015	R186 On 05-November-15	7.73	Call	Bond Future	796	1	796	1	169.00
06/07/2015	R186 On 05-November-15	8.45	Put	Bond Future	2250	2	2250	2	6,248.00
06/07/2015	R186 On 05-November-15	7.86	Put	Bond Future	5045	5	5045	5	0.00
06/07/2015	R186 On 05-November-15	7.73	Put	Bond Future	5857	6	5857	6	0.00
06/07/2015	R186 On 05-November-15	8.22	Put	Bond Future	3162	3	3162	3	1,090.00
06/07/2015	R186 On 05-November-15	8.24	Put	Bond Future	3074	3	3074	3	0.00
06/07/2015	R186 On 05-November-15	8.35	Put	Bond Future	2619	3	2619	3	9,370.00
06/07/2015	R186 On 05-November-15	8.26	Put	Bond Future	2987	3	2987	3	0.00
06/07/2015	R186 On 05-November-15	8.85	Put	Bond Future	1145	1	1145	1	843.00
06/07/2015	R186 On 05-November-15	8.25	Put	Bond Future	3030	3	3030	3	8,690.00
06/07/2015	R186 On 05-November-15	9.00	Put	Bond Future	865	1	865	1	2,600.00
06/07/2015	R186 On 04-February-16			Bond Future	8.41	116.2928	8.4076	116.2928	5,512.00
06/07/2015	R186 On 04-February-16	7.51	Call	Bond Future	826	1	826	1	0.00
06/07/2015	R186 On 04-February-16	7.50	Call	Bond Future	810	1	810	1	0.00
06/07/2015	R186 On 04-February-16	7.49	Call	Bond Future	796	1	796	1	0.00
06/07/2015	R186 On 04-February-16	7.50	Put	Bond Future	8122	8	8122	8	0.00
06/07/2015	R186 On 04-February-16	7.51	Put	Bond Future	8054	8	8054	8	0.00
06/07/2015	R186 On 04-February-16	7.49	Put	Bond Future	8192	8	8192	8	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
06/07/2015	R186 On 05-May-16			Bond Future	8.45	118.3534	8.4533	118.3534	0.00
06/07/2015	R186 On 05-May-16	8.34	Call	Bond Future	3587	4	3587	4	0.00
06/07/2015	R186 On 05-May-16	8.35	Call	Bond Future	3624	4	3624	4	0.00
06/07/2015	R186 On 05-May-16	8.33	Call	Bond Future	3551	4	3551	4	0.00
06/07/2015	R186 On 05-May-16	7.56	Call	Bond Future	1377	1	1377	1	0.00
06/07/2015	R186 On 05-May-16	8.33	Put	Bond Future	4489	4	4489	4	0.00
06/07/2015	R186 On 05-May-16	8.35	Put	Bond Future	4409	4	4409	4	0.00
06/07/2015	R186 On 05-May-16	7.56	Put	Bond Future	8420	8	8420	8	0.00
06/07/2015	R186 On 05-May-16	8.34	Put	Bond Future	4449	4	4449	4	0.00
06/07/2015	R197 On 06-August-15			Bond Future	289.99	289.9404	289.9868	289.9404	929.00
06/07/2015	R197 On 06-August-15	288.01	Call	Bond Future	1977	2	1977	2	0.00
06/07/2015	R197 On 06-August-15	288.00	Call	Bond Future	1987	2	1987	2	0.00
06/07/2015	R197 On 06-August-15	287.99	Call	Bond Future	1997	2	1997	2	0.00
06/07/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00
06/07/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
06/07/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
06/07/2015	R197 On 05-November-15			Bond Future	294.55	294.5142	294.5543	294.5142	0.00
06/07/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R197 On 05-November-15	294.99	Put	Bond Future	436	0	436	0	0.00
06/07/2015	R197 On 05-November-15	295.01	Put	Bond Future	456	0	456	0	0.00
06/07/2015	R197 On 05-November-15	295.00	Put	Bond Future	446	0	446	0	0.00
06/07/2015	R202 On 06-August-15			Bond Future	235.33	235.6290	235.3339	235.6290	52,749.00
06/07/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R202 On 06-August-15	239.99	Put	Bond Future	4656	4	4656	4	0.00
06/07/2015	R202 On 06-August-15	240.00	Put	Bond Future	4666	4	4666	4	0.00
06/07/2015	R202 On 06-August-15	240.01	Put	Bond Future	4676	4	4676	4	0.00
06/07/2015	R202 On 05-November-15			Bond Future	239.04	239.3461	239.0408	239.3461	0.00
06/07/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R202 On 05-November-15	246.00	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
06/07/2015	R202 On 05-November-15	245.99	Put	Bond Future	6949	7	6949	7	0.00
06/07/2015	R202 On 05-November-15	246.01	Put	Bond Future	6969	7	6969	7	0.00
06/07/2015	R202 On 05-November-15	246.00	Put	Bond Future	6959	7	6959	7	0.00
06/07/2015	R203 On 06-August-15			Bond Future	7.23	105.3202	7.2341	105.3202	17,933.00
06/07/2015	R203 On 06-August-15	7.84	Call	Bond Future	1185	1	1185	1	0.00
06/07/2015	R203 On 06-August-15	6.74	Call	Bond Future	30	0	30	0	0.00
06/07/2015	R203 On 06-August-15	6.76	Call	Bond Future	34	0	34	0	0.00
06/07/2015	R203 On 06-August-15	6.75	Call	Bond Future	32	0	32	0	0.00
06/07/2015	R203 On 06-August-15	6.75	Put	Bond Future	974	1	974	1	0.00
06/07/2015	R203 On 06-August-15	6.74	Put	Bond Future	992	1	992	1	0.00
06/07/2015	R203 On 06-August-15	7.84	Put	Bond Future	21	0	21	0	5,000.00
06/07/2015	R203 On 06-August-15	6.76	Put	Bond Future	957	1	957	1	0.00
06/07/2015	R203 On 05-November-15			Bond Future	7.35	102.8166	7.3474	102.8166	0.00
06/07/2015	R203 On 05-November-15	5.99	Call	Bond Future	11	0	11	0	0.00
06/07/2015	R203 On 05-November-15	6.00	Call	Bond Future	12	0	12	0	0.00
06/07/2015	R203 On 05-November-15	6.01	Call	Bond Future	12	0	12	0	0.00
06/07/2015	R203 On 05-November-15	6.00	Put	Bond Future	2360	2	2360	2	0.00
06/07/2015	R203 On 05-November-15	6.01	Put	Bond Future	2342	2	2342	2	0.00
06/07/2015	R203 On 05-November-15	5.99	Put	Bond Future	2377	2	2377	2	0.00
06/07/2015	R203 On 04-February-16			Bond Future	7.43	104.5592	7.4335	104.5592	0.00
06/07/2015	R203 On 04-February-16	7.24	Call	Bond Future	366	0	366	0	0.00
06/07/2015	R203 On 04-February-16	7.26	Call	Bond Future	379	0	379	0	0.00
06/07/2015	R203 On 04-February-16	7.25	Call	Bond Future	372	0	372	0	0.00
06/07/2015	R203 On 04-February-16	7.24	Put	Bond Future	655	1	655	1	0.00
06/07/2015	R203 On 04-February-16	7.26	Put	Bond Future	638	1	638	1	0.00
06/07/2015	R203 On 04-February-16	7.25	Put	Bond Future	647	1	647	1	0.00
06/07/2015	R204 On 06-August-15			Bond Future	7.58	102.4081	7.5786	102.4081	15,357.00
06/07/2015	R204 On 06-August-15	8.41	Call	Bond Future	2415	2	2415	2	0.00
06/07/2015	R204 On 06-August-15	7.74	Call	Bond Future	711	1	711	1	0.00
06/07/2015	R204 On 06-August-15	7.76	Call	Bond Future	751	1	751	1	0.00
06/07/2015	R204 On 06-August-15	7.75	Call	Bond Future	731	1	731	1	0.00
06/07/2015	R204 On 06-August-15	8.41	Put	Bond Future	6	0	6	0	699.00
06/07/2015	R204 On 06-August-15	7.75	Put	Bond Future	229	0	229	0	0.00
06/07/2015	R204 On 06-August-15	7.74	Put	Bond Future	238	0	238	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
06/07/2015	R204 On 06-August-15	7.76	Put	Bond Future	220	0	220	0	0.00
06/07/2015	R204 On 05-November-15			Bond Future	7.68	104.0236	7.6796	104.0236	0.00
06/07/2015	R204 On 05-November-15	6.25	Call	Bond Future	19	0	19	0	0.00
06/07/2015	R204 On 05-November-15	6.26	Call	Bond Future	19	0	19	0	0.00
06/07/2015	R204 On 05-November-15	6.24	Call	Bond Future	18	0	18	0	0.00
06/07/2015	R204 On 05-November-15	6.26	Put	Bond Future	4001	4	4001	4	0.00
06/07/2015	R204 On 05-November-15	6.25	Put	Bond Future	4029	4	4029	4	0.00
06/07/2015	R204 On 05-November-15	6.24	Put	Bond Future	4057	4	4057	4	0.00
06/07/2015	R204 On 04-February-16			Bond Future	7.76	101.7494	7.7583	101.7494	0.00
06/07/2015	R204 On 04-February-16	7.51	Call	Bond Future	648	1	648	1	0.00
06/07/2015	R204 On 04-February-16	7.50	Call	Bond Future	638	1	638	1	0.00
06/07/2015	R204 On 04-February-16	7.49	Call	Bond Future	627	1	627	1	0.00
06/07/2015	R204 On 04-February-16	7.50	Put	Bond Future	1295	1	1295	1	0.00
06/07/2015	R204 On 04-February-16	7.51	Put	Bond Future	1280	1	1280	1	0.00
06/07/2015	R204 On 04-February-16	7.49	Put	Bond Future	1310	1	1310	1	0.00
06/07/2015	R207 On 06-August-15			Bond Future	7.79	98.6299	7.7886	98.6299	35,529.00
06/07/2015	R207 On 06-August-15	7.74	Call	Bond Future	472	1	472	1	0.00
06/07/2015	R207 On 06-August-15	7.76	Call	Bond Future	506	1	506	1	0.00
06/07/2015	R207 On 06-August-15	7.75	Call	Bond Future	489	1	489	1	0.00
06/07/2015	R207 On 06-August-15	7.46	Call	Bond Future	145	0	145	0	70.00
06/07/2015	R207 On 06-August-15	7.74	Put	Bond Future	649	1	649	1	0.00
06/07/2015	R207 On 06-August-15	7.46	Put	Bond Future	1350	1	1350	1	0.00
06/07/2015	R207 On 06-August-15	7.76	Put	Bond Future	610	1	610	1	0.00
06/07/2015	R207 On 06-August-15	7.75	Put	Bond Future	629	1	629	1	0.00
06/07/2015	R207 On 05-November-15			Bond Future	7.88	100.1858	7.8771	100.1858	0.00
06/07/2015	R207 On 05-November-15	7.74	Call	Bond Future	841	1	841	1	0.00
06/07/2015	R207 On 05-November-15	7.76	Call	Bond Future	872	1	872	1	0.00
06/07/2015	R207 On 05-November-15	7.75	Call	Bond Future	856	1	856	1	0.00
06/07/2015	R207 On 05-November-15	7.50	Call	Bond Future	521	1	521	1	19.00
06/07/2015	R207 On 05-November-15	7.43	Call	Bond Future	446	0	446	0	53.00
06/07/2015	R207 On 05-November-15	7.74	Put	Bond Future	1316	1	1316	1	0.00
06/07/2015	R207 On 05-November-15	7.75	Put	Bond Future	1297	1	1297	1	0.00
06/07/2015	R207 On 05-November-15	7.50	Put	Bond Future	1836	2	1836	2	0.00
06/07/2015	R207 On 05-November-15	7.76	Put	Bond Future	1278	1	1278	1	0.00

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06/07/2015	R207 On 05-November-15	7.43	Put	Bond Future	2008	2	2008	2	0.00
06/07/2015	R207 On 04-February-16			Bond Future	7.95	98.2414	7.9497	98.2414	0.00
06/07/2015	R207 On 04-February-16	7.27	Call	Bond Future	426	0	426	0	43.00
06/07/2015	R207 On 04-February-16	7.49	Call	Bond Future	638	1	638	1	0.00
06/07/2015	R207 On 04-February-16	7.51	Call	Bond Future	660	1	660	1	0.00
06/07/2015	R207 On 04-February-16	7.50	Call	Bond Future	648	1	648	1	19.00
06/07/2015	R207 On 04-February-16	7.50	Put	Bond Future	2135	2	2135	2	0.00
06/07/2015	R207 On 04-February-16	7.51	Put	Bond Future	2112	2	2112	2	0.00
06/07/2015	R207 On 04-February-16	7.49	Put	Bond Future	2157	2	2157	2	0.00
06/07/2015	R207 On 04-February-16	7.27	Put	Bond Future	2683	3	2683	3	0.00
06/07/2015	R207 On 05-May-16			Bond Future	8.01	99.9820	8.0124	99.9820	0.00
06/07/2015	R207 On 05-May-16	7.86	Call	Bond Future	1329	1	1329	1	0.00
06/07/2015	R207 On 05-May-16	7.84	Call	Bond Future	1299	1	1299	1	0.00
06/07/2015	R207 On 05-May-16	7.56	Call	Bond Future	927	1	927	1	43.00
06/07/2015	R207 On 05-May-16	7.85	Call	Bond Future	1314	1	1314	1	0.00
06/07/2015	R207 On 05-May-16	7.85	Put	Bond Future	1817	2	1817	2	0.00
06/07/2015	R207 On 05-May-16	7.86	Put	Bond Future	1801	2	1801	2	0.00
06/07/2015	R207 On 05-May-16	7.56	Put	Bond Future	2338	2	2338	2	0.00
06/07/2015	R207 On 05-May-16	7.84	Put	Bond Future	1834	2	1834	2	0.00
06/07/2015	R208 On 06-August-15			Bond Future	7.95	97.1962	7.9456	97.1962	38,528.00
06/07/2015	R208 On 06-August-15	8.00	Call	Bond Future	796	1	796	1	0.00
06/07/2015	R208 On 06-August-15	7.99	Call	Bond Future	772	1	772	1	0.00
06/07/2015	R208 On 06-August-15	8.01	Call	Bond Future	820	1	820	1	0.00
06/07/2015	R208 On 06-August-15	8.85	Call	Bond Future	3825	4	3825	4	0.00
06/07/2015	R208 On 06-August-15	8.00	Put	Bond Future	561	1	561	1	0.00
06/07/2015	R208 On 06-August-15	8.01	Put	Bond Future	542	1	542	1	0.00
06/07/2015	R208 On 06-August-15	7.99	Put	Bond Future	580	1	580	1	0.00
06/07/2015	R208 On 06-August-15	8.85	Put	Bond Future	9	0	9	0	198.00
06/07/2015	R208 On 05-November-15			Bond Future	8.03	95.3305	8.0279	95.3305	0.00
06/07/2015	R208 On 05-November-15	8.48	Call	Bond Future	2464	3	2464	3	0.00
06/07/2015	R208 On 05-November-15	7.75	Call	Bond Future	799	1	799	1	0.00
06/07/2015	R208 On 05-November-15	7.76	Call	Bond Future	815	1	815	1	0.00
06/07/2015	R208 On 05-November-15	7.74	Call	Bond Future	784	1	784	1	0.00
06/07/2015	R208 On 05-November-15	8.48	Put	Bond Future	606	1	606	1	2,200.00

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06/07/2015	R208 On 05-November-15	7.75	Put	Bond Future	1964	2	1964	2	0.00
06/07/2015	R208 On 05-November-15	7.76	Put	Bond Future	1938	2	1938	2	0.00
06/07/2015	R208 On 05-November-15	7.74	Put	Bond Future	1991	2	1991	2	0.00
06/07/2015	R208 On 04-February-16			Bond Future	8.09	96.9463	8.0948	96.9463	0.00
06/07/2015	R208 On 04-February-16	7.75	Call	Bond Future	1039	1	1039	1	0.00
06/07/2015	R208 On 04-February-16	7.74	Call	Bond Future	1023	1	1023	1	0.00
06/07/2015	R208 On 04-February-16	7.76	Call	Bond Future	1054	1	1054	1	0.00
06/07/2015	R208 On 04-February-16	7.74	Put	Bond Future	2454	2	2454	2	0.00
06/07/2015	R208 On 04-February-16	7.75	Put	Bond Future	2429	2	2429	2	0.00
06/07/2015	R208 On 04-February-16	7.76	Put	Bond Future	2404	2	2404	2	0.00
06/07/2015	R209 On 06-August-15			Bond Future	8.86	77.8924	8.8596	77.8924	28,487.00
06/07/2015	R209 On 06-August-15	9.90	Call	Bond Future	7334	7	7334	7	0.00
06/07/2015	R209 On 06-August-15	9.00	Call	Bond Future	1905	2	1905	2	0.00
06/07/2015	R209 On 06-August-15	9.01	Call	Bond Future	1952	2	1952	2	0.00
06/07/2015	R209 On 06-August-15	8.99	Call	Bond Future	1859	2	1859	2	0.00
06/07/2015	R209 On 06-August-15	9.00	Put	Bond Future	849	1	849	1	0.00
06/07/2015	R209 On 06-August-15	9.90	Put	Bond Future	16	0	16	0	2,914.00
06/07/2015	R209 On 06-August-15	9.01	Put	Bond Future	821	1	821	1	0.00
06/07/2015	R209 On 06-August-15	8.99	Put	Bond Future	877	1	877	1	0.00
06/07/2015	R209 On 05-November-15			Bond Future	8.92	75.9740	8.9182	75.9740	29.00
06/07/2015	R209 On 05-November-15	9.25	Call	Bond Future	4036	4	4036	4	0.00
06/07/2015	R209 On 05-November-15	7.99	Call	Bond Future	430	0	430	0	0.00
06/07/2015	R209 On 05-November-15	8.01	Call	Bond Future	452	0	452	0	0.00
06/07/2015	R209 On 05-November-15	8.00	Call	Bond Future	440	0	440	0	0.00
06/07/2015	R209 On 05-November-15	8.00	Put	Bond Future	7854	8	7854	8	0.00
06/07/2015	R209 On 05-November-15	9.25	Put	Bond Future	1603	2	1603	2	900.00
06/07/2015	R209 On 05-November-15	7.99	Put	Bond Future	7930	8	7930	8	0.00
06/07/2015	R209 On 05-November-15	8.01	Put	Bond Future	7779	8	7779	8	0.00
06/07/2015	R209 On 04-February-16			Bond Future	8.97	77.2619	8.9687	77.2619	0.00
06/07/2015	R209 On 04-February-16	8.74	Call	Bond Future	2752	3	2752	3	0.00
06/07/2015	R209 On 04-February-16	8.75	Call	Bond Future	2785	3	2785	3	0.00
06/07/2015	R209 On 04-February-16	8.76	Call	Bond Future	2818	3	2818	3	0.00
06/07/2015	R209 On 04-February-16	8.75	Put	Bond Future	4440	4	4440	4	0.00
06/07/2015	R209 On 04-February-16	8.76	Put	Bond Future	4396	4	4396	4	0.00

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06/07/2015	R209 On 04-February-16	8.74	Put	Bond Future	4484	4	4484	4	0.00
06/07/2015	R210 On 06-August-15			Bond Future	179.53	179.5040	179.5330	179.5040	1,207.00
06/07/2015	R210 On 06-August-15	178.99	Call	Bond Future	543	1	543	1	0.00
06/07/2015	R210 On 06-August-15	179.01	Call	Bond Future	523	0	523	0	0.00
06/07/2015	R210 On 06-August-15	179.00	Call	Bond Future	533	1	533	1	0.00
06/07/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
06/07/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
06/07/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
06/07/2015	R210 On 05-November-15			Bond Future	180.23	180.2046	180.2297	180.2046	0.00
06/07/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R210 On 05-November-15	182.00	Put	Bond Future	1770	2	1770	2	0.00
06/07/2015	R210 On 05-November-15	182.01	Put	Bond Future	1780	2	1780	2	0.00
06/07/2015	R210 On 05-November-15	181.99	Put	Bond Future	1760	2	1760	2	0.00
06/07/2015	R211 On 06-August-15			Bond Future	134.10	134.1345	134.1013	134.1345	1,120.00
06/07/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R211 On 06-August-15	135.00	Put	Bond Future	899	1	899	1	0.00
06/07/2015	R211 On 06-August-15	135.01	Put	Bond Future	909	1	909	1	0.00
06/07/2015	R211 On 06-August-15	134.99	Put	Bond Future	889	1	889	1	0.00
06/07/2015	R211 On 05-November-15			Bond Future	136.21	136.2507	136.2138	136.2507	0.00
06/07/2015	R211 On 05-November-15	134.99	Call	Bond Future	1224	1	1224	1	0.00
06/07/2015	R211 On 05-November-15	135.00	Call	Bond Future	1214	1	1214	1	0.00
06/07/2015	R211 On 05-November-15	135.01	Call	Bond Future	1204	1	1204	1	0.00
06/07/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
06/07/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
06/07/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
06/07/2015	R212 On 06-August-15			Bond Future	139.33	139.3100	139.3326	139.3100	1,046.00
06/07/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R212 On 06-August-15	140.99	Put	Bond Future	1657	2	1657	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
06/07/2015	R212 On 06-August-15	141.00	Put	Bond Future	1667	2	1667	2	0.00
06/07/2015	R212 On 06-August-15	141.01	Put	Bond Future	1677	2	1677	2	0.00
06/07/2015	R212 On 05-November-15			Bond Future	141.53	141.5079	141.5275	141.5079	0.00
06/07/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R212 On 05-November-15	146.00	Put	Bond Future	4473	4	4473	4	0.00
06/07/2015	R212 On 05-November-15	146.01	Put	Bond Future	4483	5	4483	5	0.00
06/07/2015	R212 On 05-November-15	145.99	Put	Bond Future	4463	4	4463	4	0.00
06/07/2015	R213 On 06-August-15			Bond Future	8.75	88.5836	8.7466	88.5836	17,330.00
06/07/2015	R213 On 06-August-15	8.49	Call	Bond Future	522	1	522	1	0.00
06/07/2015	R213 On 06-August-15	8.50	Call	Bond Future	543	1	543	1	0.00
06/07/2015	R213 On 06-August-15	8.51	Call	Bond Future	565	1	565	1	0.00
06/07/2015	R213 On 06-August-15	8.50	Put	Bond Future	2427	2	2427	2	0.00
06/07/2015	R213 On 06-August-15	8.51	Put	Bond Future	2371	2	2371	2	0.00
06/07/2015	R213 On 06-August-15	8.49	Put	Bond Future	2483	2	2483	2	0.00
06/07/2015	R213 On 05-November-15			Bond Future	8.81	86.4379	8.8120	86.4379	0.00
06/07/2015	R213 On 05-November-15	7.74	Call	Bond Future	287	0	287	0	0.00
06/07/2015	R213 On 05-November-15	7.76	Call	Bond Future	302	0	302	0	0.00
06/07/2015	R213 On 05-November-15	7.75	Call	Bond Future	294	0	294	0	0.00
06/07/2015	R213 On 05-November-15	7.74	Put	Bond Future	8787	9	8787	9	0.00
06/07/2015	R213 On 05-November-15	7.76	Put	Bond Future	8633	9	8633	9	0.00
06/07/2015	R213 On 05-November-15	7.75	Put	Bond Future	8710	9	8710	9	0.00
06/07/2015	R213 On 04-February-16			Bond Future	8.87	87.9027	8.8704	87.9027	0.00
06/07/2015	R213 On 04-February-16	8.75	Call	Bond Future	3000	3	3000	3	0.00
06/07/2015	R213 On 04-February-16	8.76	Call	Bond Future	3035	3	3035	3	0.00
06/07/2015	R213 On 04-February-16	8.74	Call	Bond Future	2966	3	2966	3	0.00
06/07/2015	R213 On 04-February-16	8.75	Put	Bond Future	3887	4	3887	4	0.00
06/07/2015	R213 On 04-February-16	8.76	Put	Bond Future	3848	4	3848	4	0.00
06/07/2015	R213 On 04-February-16	8.74	Put	Bond Future	3927	4	3927	4	0.00
06/07/2015	R214 On 06-August-15			Bond Future	8.90	79.0248	8.8986	79.0248	22,165.00
06/07/2015	R214 On 06-August-15	8.74	Call	Bond Future	845	1	845	1	0.00
06/07/2015	R214 On 06-August-15	8.75	Call	Bond Future	875	1	875	1	0.00
06/07/2015	R214 On 06-August-15	8.76	Call	Bond Future	905	1	905	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
06/07/2015	R214 On 06-August-15	8.74	Put	Bond Future	2137	2	2137	2	0.00
06/07/2015	R214 On 06-August-15	8.75	Put	Bond Future	2084	2	2084	2	0.00
06/07/2015	R214 On 06-August-15	8.76	Put	Bond Future	2032	2	2032	2	0.00
06/07/2015	R214 On 05-November-15			Bond Future	8.96	76.9814	8.9563	76.9814	0.00
06/07/2015	R214 On 05-November-15	8.01	Call	Bond Future	437	0	437	0	0.00
06/07/2015	R214 On 05-November-15	8.00	Call	Bond Future	427	0	427	0	0.00
06/07/2015	R214 On 05-November-15	7.99	Call	Bond Future	416	0	416	0	0.00
06/07/2015	R214 On 05-November-15	7.99	Put	Bond Future	8776	9	8776	9	0.00
06/07/2015	R214 On 05-November-15	8.00	Put	Bond Future	8693	9	8693	9	0.00
06/07/2015	R214 On 05-November-15	8.01	Put	Bond Future	8610	8	8610	8	0.00
06/07/2015	R214 On 04-February-16			Bond Future	9.01	78.2860	9.0081	78.2860	4,320.00
06/07/2015	R214 On 04-February-16	8.00	Call	Bond Future	940	1	940	1	0.00
06/07/2015	R214 On 04-February-16	8.01	Call	Bond Future	956	1	956	1	0.00
06/07/2015	R214 On 04-February-16	7.99	Call	Bond Future	925	1	925	1	0.00
06/07/2015	R214 On 04-February-16	8.01	Put	Bond Future	9521	9	9521	9	0.00
06/07/2015	R214 On 04-February-16	8.00	Put	Bond Future	9599	9	9599	9	0.00
06/07/2015	R214 On 04-February-16	7.99	Put	Bond Future	9677	10	9677	10	0.00
06/07/2015	R248 On 06-August-15			Bond Future	8.95	101.9684	8.9541	101.9684	41,313.00
06/07/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R248 On 06-August-15	8.75	Put	Bond Future	2148	2	2148	2	0.00
06/07/2015	R248 On 06-August-15	8.74	Put	Bond Future	2256	2	2256	2	0.00
06/07/2015	R248 On 06-August-15	8.76	Put	Bond Future	2041	2	2041	2	0.00
06/07/2015	R248 On 05-November-15			Bond Future	9.01	99.1482	9.0134	99.1482	0.00
06/07/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R248 On 05-November-15	7.99	Put	Bond Future	11510	11	11510	11	0.00
06/07/2015	R248 On 05-November-15	8.00	Put	Bond Future	11387	11	11387	11	0.00
06/07/2015	R248 On 05-November-15	8.01	Put	Bond Future	11263	11	11263	11	0.00
06/07/2015	R248 On 04-February-16			Bond Future	9.07	100.8284	9.0667	100.8284	0.00
06/07/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
06/07/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
06/07/2015	R248 On 04-February-16	9.00	Put	Bond Future	677	0	677	0	0.00
06/07/2015	R248 On 04-February-16	9.01	Put	Bond Future	575	0	575	0	0.00
06/07/2015	R248 On 04-February-16	8.99	Put	Bond Future	779	1	779	1	0.00