



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 January 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	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
07/01/2015	2025 On 05-February-15			Bond Future	118.04	118.0605	118.0381	118.0605	16.00
07/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
07/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
07/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
07/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	952	1	952	1	0.00
07/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	972	1	972	1	0.00
07/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	962	1	962	1	0.00
07/01/2015	2025 On 07-May-15			Bond Future	119.92	119.9395	119.9153	119.9395	0.00
07/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
07/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
07/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
07/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1085	1	1085	1	0.00
07/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1095	1	1095	1	0.00
07/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1075	1	1075	1	0.00
07/01/2015	2030 On 05-February-15			Bond Future	8.13	98.4201	8.1280	98.4201	4,666.00
07/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	8853	8	8853	8	0.00
07/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	9002	8	9002	8	0.00
07/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	8927	8	8927	8	0.00
07/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2030 On 07-May-15			Bond Future	8.18	99.9788	8.1800	99.9788	0.00
07/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	4697	4	4697	4	0.00
07/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	4619	4	4619	4	0.00
07/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	4541	4	4541	4	0.00
07/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2032 On 05-February-15			Bond Future	8.28	101.9466	8.2838	101.9466	15.00
07/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	2016	1	2016	1	0.00
07/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	1929	1	1929	1	0.00
07/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	1841	1	1841	1	0.00
07/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

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07/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2032 On 07-May-15			Bond Future	8.34	99.4059	8.3359	99.4059	0.00
07/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	1362	1	1362	1	0.00
07/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	1537	1	1537	1	0.00
07/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	1449	1	1449	1	0.00
07/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2032 On 06-August-15			Bond Future	8.38	101.1151	8.3763	101.1151	0.00
07/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	1169	0	1169	0	0.00
07/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	1083	0	1083	0	0.00
07/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	996	0	996	0	0.00
07/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2037 On 05-February-15			Bond Future	8.37	100.7760	8.3675	100.7760	36,001.00
07/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	10480	10	10480	10	0.00
07/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	10564	10	10564	10	0.00
07/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	10395	10	10395	10	0.00
07/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2037 On 07-May-15			Bond Future	8.42	102.3720	8.4182	102.3720	500.00
07/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	5454	5	5454	5	0.00
07/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	5637	5	5637	5	0.00
07/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	5546	5	5546	5	0.00
07/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2037 On 06-August-15			Bond Future	8.46	99.8718	8.4594	99.8718	0.00
07/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	2802	2	2802	2	0.00
07/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	2708	2	2708	2	0.00
07/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	2896	2	2896	2	0.00
07/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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07/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2038 On 05-February-15			Bond Future	125.60	125.6240	125.6005	125.6240	3,701.00
07/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	2590	3	2590	3	0.00
07/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	2600	3	2600	3	0.00
07/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	2610	3	2610	3	0.00
07/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2038 On 07-May-15			Bond Future	127.60	127.6233	127.5980	127.6233	0.00
07/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	608	1	608	1	0.00
07/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	588	1	588	1	0.00
07/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	598	1	598	1	0.00
07/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2044 On 05-February-15			Bond Future	8.49	102.1563	8.4922	102.1563	6,042.00
07/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	5424	5	5424	5	0.00
07/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	5324	4	5324	4	0.00
07/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	5224	4	5224	4	0.00
07/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2044 On 07-May-15			Bond Future	8.54	103.7742	8.5424	103.7742	0.00
07/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	4668	4	4668	4	0.00
07/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	4868	4	4868	4	0.00
07/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	4768	4	4768	4	0.00
07/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2044 On 06-August-15			Bond Future	8.58	101.1728	8.5836	101.1728	0.00
07/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	1657	1	1657	1	0.00
07/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	1866	1	1866	1	0.00
07/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	1762	1	1762	1	0.00

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07/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2046 On 05-February-15			Bond Future	127.83	127.8540	127.8307	127.8540	5,889.00
07/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	3841	4	3841	4	0.00
07/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	3821	4	3821	4	0.00
07/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	3831	4	3831	4	0.00
07/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2046 On 07-May-15			Bond Future	128.49	128.5199	128.4948	128.5199	0.00
07/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1485	2	1485	2	0.00
07/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1495	2	1495	2	0.00
07/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1505	2	1505	2	0.00
07/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2050 On 05-February-15			Bond Future	136.06	135.9142	136.0585	135.9142	2,753.00
07/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	6069	6	6069	6	0.00
07/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	6049	6	6049	6	0.00
07/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	6059	6	6059	6	0.00
07/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2050 On 07-May-15			Bond Future	138.22	138.0774	138.2221	138.0774	0.00
07/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	3212	3	3212	3	0.00
07/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	3232	3	3232	3	0.00
07/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	3222	3	3222	3	0.00
07/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	AL12 On 05-February-15			Index Future	549.75	545.6780	549.7480	545.6780	0.00
07/01/2015	AL12 On 07-May-15			Index Future	558.45	554.3130	558.4450	554.3130	0.00
07/01/2015	AL37 On 05-February-15			Index Future	452.21	450.6090	452.2110	450.6090	116.00
07/01/2015	AL37 On 07-May-15			Index Future	459.36	457.7400	459.3640	457.7400	0.00
07/01/2015	AL7T On 05-February-15			Index Future	539.01	536.0300	539.0070	536.0300	3.00
07/01/2015	AL7T On 07-May-15			Index Future	547.53	544.5130	547.5340	544.5130	0.00
07/01/2015	ALBI On 05-February-15			Index Future	492.17	489.6000	492.1680	489.6000	774.00
07/01/2015	ALBI On 07-May-15			Index Future	499.95	497.3480	499.9540	497.3480	0.00
07/01/2015	ALBI On 06-August-15			Index Future	508.45	505.7990	508.4450	505.7990	0.00
07/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
07/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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07/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
07/01/2015	EL28 On 05-February-15			Bond Future	124.82	124.8409	124.8209	124.8409	0.00
07/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
07/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
07/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
07/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	1169	1	1169	1	0.00
07/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	1189	1	1189	1	0.00
07/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	1179	1	1179	1	0.00
07/01/2015	EL28 On 07-May-15			Bond Future	125.30	125.3183	125.2964	125.3183	0.00
07/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	286	0	286	0	0.00
07/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	296	0	296	0	0.00
07/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	306	0	306	0	0.00
07/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	ES33 On 05-February-15			Bond Future	9.20	87.4595	9.1969	87.4595	6,576.00
07/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	6013	5	6013	5	0.00
07/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	5943	5	5943	5	0.00
07/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	5873	5	5873	5	0.00
07/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	ES33 On 07-May-15			Bond Future	9.27	85.0568	9.2722	85.0568	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3492	3	3492	3	0.00
07/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3637	3	3637	3	0.00
07/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3565	3	3565	3	0.00
07/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
07/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
07/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
07/01/2015	ES33 On 06-August-15			Bond Future	9.34	86.5191	9.3365	86.5191	0.00
07/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1969	1	1969	1	0.00
07/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2042	1	2042	1	0.00
07/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1895	1	1895	1	0.00
07/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
07/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
07/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
07/01/2015	GOVI On 05-February-15			GOVI	489.38	487.0320	489.3810	487.0320	442.00
07/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	293910	27	293910	27	0.00
07/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	293710	27	293710	27	0.00
07/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	293810	27	293810	27	0.00
07/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
07/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
07/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
07/01/2015	GOVI On 07-May-15			GOVI	497.12	494.7400	497.1220	494.7400	131.00
07/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	471320	45	471320	45	0.00
07/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	471120	45	471120	45	0.00
07/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	471220	45	471220	45	0.00
07/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
07/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
07/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
07/01/2015	GOVI On 06-August-15			GOVI	505.57	503.1470	505.5660	503.1470	0.00
07/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	55560	3	55560	3	0.00
07/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	55660	3	55660	3	0.00
07/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	55760	3	55760	3	0.00
07/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
07/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
07/01/2015	GOVI On 06-August-15	500.01	Put	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
07/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
07/01/2015	IGOV On 05-February-15			Index Future	224.49	224.4890	224.4930	224.4890	1,093.00
07/01/2015	IGOV On 07-May-15			Index Future	228.06	228.0600	228.0620	228.0600	81.00
07/01/2015	IGOV On 06-August-15			Index Future	231.95	231.9530	231.9540	231.9530	0.00
07/01/2015	ILBI On 05-February-15			Index Future	608.11	608.1730	608.1070	608.1730	157.00
07/01/2015	ILBI On 07-May-15			Index Future	617.97	618.0400	617.9710	618.0400	0.00
07/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
07/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
07/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
07/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
07/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
07/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	0.00
07/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
07/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.32	93.6800	6.3200	93.6800	2,850.00
07/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	0.00
07/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.47	93.5300	6.4700	93.5300	0.00
07/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	5,000.00
07/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.74	93.2600	6.7400	93.2600	0.00
07/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
07/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.15	92.8500	7.1500	92.8500	0.00
07/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.30	92.7000	7.3000	92.7000	0.00
07/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.44	92.5600	7.4400	92.5600	0.00
07/01/2015	R023 On 05-February-15			Bond Future	7.51	104.3900	7.5091	104.3900	11,167.00
07/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	7129	7	7129	7	0.00
07/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	7184	7	7184	7	0.00
07/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	7075	7	7075	7	0.00
07/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R023 On 07-May-15			Bond Future	7.55	102.1190	7.5549	102.1190	0.00
07/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	3705	3	3705	3	0.00
07/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	3799	3	3799	3	0.00
07/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	3752	3	3752	3	0.00
07/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	340	0	340	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	330	0	330	0	0.00
07/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	349	0	349	0	0.00
07/01/2015	R023 On 06-August-15			Bond Future	7.58	103.8742	7.5826	103.8742	0.00
07/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	4324	4	4324	4	0.00
07/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	8168	8	8168	8	0.00
07/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	4367	4	4367	4	0.00
07/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	4410	4	4410	4	0.00
07/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	660	1	660	1	0.00
07/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	636	1	636	1	0.00
07/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	648	1	648	1	0.00
07/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	112	0	112	0	911.00
07/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
07/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
07/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
07/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
07/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R186 On 05-February-15			Bond Future	7.72	122.0989	7.7172	122.0989	44,372.00
07/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	8617	8	8617	8	0.00
07/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	8696	8	8696	8	0.00
07/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	10574	10	10574	10	0.00
07/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	8537	8	8537	8	0.00
07/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	6211	5	6211	5	0.00
07/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	6615	6	6615	6	0.00
07/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	2689	2	2689	2	0.00
07/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	3050	2	3050	2	0.00
07/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
07/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	5	0	5	0	0.00
07/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	241	0	241	0	6,500.00
07/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	177	0	177	0	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	8	0	8	0	0.00
07/01/2015	R186 On 07-May-15			Bond Future	7.76	124.0322	7.7640	124.0322	151.00
07/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	4853	4	4853	4	0.00
07/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	4916	4	4916	4	0.00
07/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	4790	4	4790	4	0.00
07/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	2376	0	2376	0	0.00
07/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	752	1	752	1	0.00
07/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	770	1	770	1	0.00
07/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	789	1	789	1	0.00
07/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	2068	0	2068	0	300.00
07/01/2015	R186 On 06-August-15			Bond Future	7.80	120.8636	7.7958	120.8636	0.00
07/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	3908	4	3908	4	0.00
07/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	3958	4	3958	4	0.00
07/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	3859	3	3859	3	0.00
07/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	9310	9	9310	9	0.00
07/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	2235	3	2235	3	0.00
07/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	2168	3	2168	3	0.00
07/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	462	1	462	1	2,500.00
07/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	2201	3	2201	3	0.00
07/01/2015	R186 On 05-November-15			Bond Future	7.81	123.0462	7.8096	123.0462	0.00
07/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	5562	5	5562	5	0.00
07/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	5668	5	5668	5	0.00
07/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	5615	5	5615	5	0.00
07/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	10050	9	10050	9	0.00
07/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	2035	2	2035	2	0.00
07/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	704	1	704	1	2,600.00
07/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	2009	2	2009	2	0.00
07/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	2062	2	2062	2	0.00
07/01/2015	R197 On 05-February-15			Bond Future	286.11	286.1602	286.1069	286.1602	898.00
07/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	2893	3	2893	3	0.00
07/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	2903	3	2903	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
07/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	2883	3	2883	3	0.00
07/01/2015	R197 On 07-May-15			Bond Future	290.66	290.7146	290.6567	290.7146	0.00
07/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3353	3	3353	3	0.00
07/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3343	3	3343	3	0.00
07/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3333	3	3333	3	0.00
07/01/2015	R202 On 05-February-15			Bond Future	236.92	236.9691	236.9242	236.9691	50,884.00
07/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3934	4	3934	4	0.00
07/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3914	4	3914	4	0.00
07/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3924	4	3924	4	0.00
07/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R202 On 07-May-15			Bond Future	240.69	240.7405	240.6919	240.7405	0.00
07/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	2192	2	2192	2	0.00
07/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	2202	2	2202	2	0.00
07/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	2182	2	2182	2	0.00
07/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R203 On 05-February-15			Bond Future	6.65	106.9250	6.6544	106.9250	14,991.00
07/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	2449	2	2449	2	55.00
07/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	3972	4	3972	4	0.00
07/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	3995	4	3995	4	0.00
07/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	3949	4	3949	4	0.00
07/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R203 On 07-May-15			Bond Future	6.68	104.4517	6.6831	104.4517	0.00
07/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	1316	1	1316	1	0.00
07/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	1335	1	1335	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	1298	1	1298	1	0.00
07/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	88	0	88	0	0.00
07/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	85	0	85	0	0.00
07/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	91	0	91	0	0.00
07/01/2015	R203 On 06-August-15			Bond Future	6.65	106.2473	6.6509	106.2473	0.00
07/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	665	1	665	1	0.00
07/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	676	1	676	1	0.00
07/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	688	1	688	1	0.00
07/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	482	1	482	1	0.00
07/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	474	1	474	1	0.00
07/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	491	1	491	1	0.00
07/01/2015	R204 On 05-February-15			Bond Future	6.94	104.3775	6.9392	104.3775	10,492.00
07/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	4354	4	4354	4	0.00
07/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	4321	4	4321	4	0.00
07/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	4386	4	4386	4	0.00
07/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R204 On 07-May-15			Bond Future	6.98	106.0302	6.9842	106.0302	0.00
07/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	1794	2	1794	2	0.00
07/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	1846	2	1846	2	0.00
07/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	1820	2	1820	2	0.00
07/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	189	0	189	0	0.00
07/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	183	0	183	0	0.00
07/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	178	0	178	0	0.00
07/01/2015	R204 On 06-August-15			Bond Future	6.99	103.8141	6.9938	103.8141	0.00
07/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	4196	4	4196	4	0.00
07/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	2460	2	2460	2	0.00
07/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	2508	2	2508	2	0.00
07/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	2484	2	2484	2	0.00
07/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	49	0	49	0	699.00
07/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	244	0	244	0	0.00
07/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	249	0	249	0	0.00
07/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	239	0	239	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2015	R207 On 05-February-15			Bond Future	7.17	100.4974	7.1652	100.4974	30,977.00
07/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	5297	5	5297	5	0.00
07/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	5336	5	5336	5	0.00
07/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	5259	5	5259	5	0.00
07/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R207 On 07-May-15			Bond Future	7.22	102.0887	7.2175	102.0887	0.00
07/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	3993	4	3993	4	0.00
07/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	2235	2	2235	2	66.00
07/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	4029	4	4029	4	0.00
07/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	3958	4	3958	4	0.00
07/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	48	0	48	0	0.00
07/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	46	0	46	0	0.00
07/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	252	0	252	0	0.00
07/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	50	0	50	0	0.00
07/01/2015	R207 On 06-August-15			Bond Future	7.24	100.1990	7.2427	100.1990	0.00
07/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	2373	2	2373	2	0.00
07/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	2427	2	2427	2	0.00
07/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	2400	2	2400	2	0.00
07/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	1675	1	1675	1	70.00
07/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	539	1	539	1	0.00
07/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	529	1	529	1	0.00
07/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	520	1	520	1	0.00
07/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	869	1	869	1	0.00
07/01/2015	R207 On 05-November-15			Bond Future	7.23	102.0084	7.2289	102.0084	0.00
07/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	2545	2	2545	2	0.00
07/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	2594	2	2594	2	0.00
07/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	2570	2	2570	2	0.00
07/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	1836	2	1836	2	53.00
07/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	748	1	748	1	0.00
07/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	1124	1	1124	1	0.00
07/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	727	1	727	1	0.00
07/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	738	1	738	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2015	R208 On 05-February-15			Bond Future	7.29	99.3805	7.2937	99.3805	50,770.00
07/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	5540	5	5540	5	0.00
07/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	5629	5	5629	5	0.00
07/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	5584	5	5584	5	0.00
07/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R208 On 07-May-15			Bond Future	7.34	97.5546	7.3404	97.5546	0.00
07/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	3164	3	3164	3	0.00
07/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	3240	3	3240	3	0.00
07/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	3202	3	3202	3	0.00
07/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	211	0	211	0	0.00
07/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	199	0	199	0	0.00
07/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	205	0	205	0	0.00
07/01/2015	R208 On 06-August-15			Bond Future	7.36	99.2317	7.3648	99.2317	0.00
07/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	3297	3	3297	3	0.00
07/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	3264	3	3264	3	0.00
07/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	3331	3	3331	3	0.00
07/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	6447	6	6447	6	0.00
07/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	518	1	518	1	0.00
07/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	77	0	77	0	198.00
07/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	509	1	509	1	0.00
07/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	499	1	499	1	0.00
07/01/2015	R208 On 05-November-15			Bond Future	7.36	97.6205	7.3627	97.6205	0.00
07/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	5039	5	5039	5	0.00
07/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	2716	2	2716	2	0.00
07/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	2743	3	2743	3	0.00
07/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	2688	2	2688	2	0.00
07/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	363	0	363	0	2,200.00
07/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	1063	1	1063	1	0.00
07/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	1049	1	1049	1	0.00
07/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	1077	1	1077	1	0.00
07/01/2015	R209 On 05-February-15			Bond Future	8.29	81.4302	8.2913	81.4302	29,898.00
07/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	7512	7	7512	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	7440	7	7440	7	0.00
07/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	5620	5	5620	5	0.00
07/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	7368	7	7368	7	0.00
07/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	2	0	2	0	0.00
07/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	2	0	2	0	0.00
07/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	2	0	2	0	0.00
07/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	16	0	16	0	0.00
07/01/2015	R209 On 07-May-15			Bond Future	8.34	79.5719	8.3365	79.5719	0.00
07/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	5822	5	5822	5	0.00
07/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	5760	5	5760	5	0.00
07/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	5699	5	5699	5	0.00
07/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	546	1	546	1	0.00
07/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	559	1	559	1	0.00
07/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	533	1	533	1	0.00
07/01/2015	R209 On 06-August-15			Bond Future	8.37	80.9400	8.3713	80.9400	0.00
07/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	11420	11	11420	11	0.00
07/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	6155	6	6155	6	0.00
07/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	6210	6	6210	6	0.00
07/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	6100	6	6100	6	0.00
07/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	1241	1	1241	1	0.00
07/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	244	0	244	0	2,914.00
07/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	1221	1	1221	1	0.00
07/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	1260	1	1260	1	0.00
07/01/2015	R210 On 05-February-15			Bond Future	177.27	177.3039	177.2699	177.3039	628.00
07/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	2280	2	2280	2	0.00
07/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	2260	2	2260	2	0.00
07/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	2270	2	2270	2	0.00
07/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R210 On 07-May-15			Bond Future	178.01	178.0507	178.0138	178.0507	0.00
07/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	1014	1	1014	1	0.00
07/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	1024	1	1024	1	0.00
07/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	1004	1	1004	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R211 On 05-February-15			Bond Future	131.24	131.2710	131.2405	131.2710	1,120.00
07/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	1760	2	1760	2	0.00
07/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	1750	2	1750	2	0.00
07/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	1770	2	1770	2	0.00
07/01/2015	R211 On 07-May-15			Bond Future	133.33	133.3603	133.3276	133.3603	0.00
07/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	1672	2	1672	2	0.00
07/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	1682	2	1682	2	0.00
07/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	1662	2	1662	2	0.00
07/01/2015	R212 On 05-February-15			Bond Future	136.29	136.3131	136.2872	136.3131	13,459.00
07/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1703	2	1703	2	0.00
07/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1723	2	1723	2	0.00
07/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1713	2	1713	2	0.00
07/01/2015	R212 On 07-May-15			Bond Future	138.45	138.4827	138.4546	138.4827	0.00
07/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
07/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2545	3	2545	3	0.00
07/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2555	3	2555	3	0.00
07/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2535	3	2535	3	0.00
07/01/2015	R213 On 05-February-15			Bond Future	8.17	92.1268	8.1682	92.1268	23,708.00
07/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	8283	8	8283	8	0.00
07/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	8354	8	8354	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
07/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	8211	8	8211	8	0.00
07/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	1	0	1	0	0.00
07/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	1	0	1	0	0.00
07/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	1	0	1	0	0.00
07/01/2015	R213 On 07-May-15			Bond Future	8.22	90.0414	8.2152	90.0414	0.00
07/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	4840	4	4840	4	0.00
07/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	4958	4	4958	4	0.00
07/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	4899	4	4899	4	0.00
07/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	713	1	713	1	0.00
07/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	696	1	696	1	0.00
07/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	730	1	730	1	0.00
07/01/2015	R213 On 06-August-15			Bond Future	8.25	91.5889	8.2509	91.5889	0.00
07/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	4081	4	4081	4	0.00
07/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	4128	4	4128	4	0.00
07/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	4034	4	4034	4	0.00
07/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	2119	2	2119	2	0.00
07/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	2149	2	2149	2	0.00
07/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	2088	2	2088	2	0.00
07/01/2015	R214 On 05-February-15			Bond Future	8.38	82.4809	8.3766	82.4809	14,311.00
07/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	9077	8	9077	8	0.00
07/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	9005	8	9005	8	0.00
07/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	8932	8	8932	8	0.00
07/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	1	0	1	0	0.00
07/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	1	0	1	0	0.00
07/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	1	0	1	0	0.00
07/01/2015	R214 On 07-May-15			Bond Future	8.42	80.4959	8.4202	80.4959	0.00
07/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	6517	6	6517	6	0.00
07/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	6581	6	6581	6	0.00
07/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	6452	6	6452	6	0.00
07/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	522	1	522	1	0.00
07/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	510	1	510	1	0.00
07/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	535	1	535	1	0.00
07/01/2015	R214 On 06-August-15			Bond Future	8.45	81.8795	8.4543	81.8795	0.00
07/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	4677	4	4677	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
07/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	4728	4	4728	4	0.00
07/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	4779	4	4779	4	0.00
07/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	2258	3	2258	3	0.00
07/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	2226	2	2226	2	0.00
07/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	2195	2	2195	2	0.00
07/01/2015	R248 On 05-February-15			Bond Future	8.46	106.3516	8.4572	106.3516	43,226.00
07/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	10766	10	10766	10	0.00
07/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	10672	10	10672	10	0.00
07/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	10860	10	10860	10	0.00
07/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R248 On 07-May-15			Bond Future	8.50	103.6055	8.5025	103.6055	0.00
07/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	7850	7	7850	7	0.00
07/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	7948	7	7948	7	0.00
07/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	7752	7	7752	7	0.00
07/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R248 On 06-August-15			Bond Future	8.54	105.3862	8.5386	105.3862	0.00
07/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	2206	1	2206	1	0.00
07/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	2421	2	2421	2	0.00
07/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	2314	1	2314	1	0.00
07/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
07/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00