



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 February 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	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
04/02/2015	2025 On 05-February-15			Bond Future	118.21	117.9817	118.2062	117.9817	16.00
04/02/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2025 On 05-February-15	118.99	Put	Bond Future	784	1	784	1	0.00
04/02/2015	2025 On 05-February-15	119.01	Put	Bond Future	804	1	804	1	0.00
04/02/2015	2025 On 05-February-15	119.00	Put	Bond Future	794	1	794	1	0.00
04/02/2015	2025 On 07-May-15			Bond Future	120.06	119.8292	120.0559	119.8292	16.00
04/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	944	1	944	1	0.00
04/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	954	1	954	1	0.00
04/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	934	1	934	1	0.00
04/02/2015	2025 On 06-August-15			Bond Future	120.92	120.6904	120.9172	120.6904	0.00
04/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	83	0	83	0	0.00
04/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	93	0	93	0	0.00
04/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	73	0	73	0	0.00
04/02/2015	2030 On 05-February-15			Bond Future	7.69	104.4701	7.6905	104.4701	1,918.00
04/02/2015	2030 On 05-February-15	9.25	Call	Bond Future	12749	14	12749	14	0.00
04/02/2015	2030 On 05-February-15	9.24	Call	Bond Future	12674	14	12674	14	0.00
04/02/2015	2030 On 05-February-15	9.26	Call	Bond Future	12823	14	12823	14	0.00
04/02/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2030 On 07-May-15			Bond Future	7.73	106.0974	7.7322	106.0974	5,625.00
04/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	8553	10	8553	10	0.00
04/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	8474	10	8474	10	0.00
04/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	8396	10	8396	10	0.00
04/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2030 On 06-August-15			Bond Future	7.76	103.8837	7.7624	103.8837	0.00
04/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	1	0	1	0.00
04/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	2	0	2	0.00
04/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	1	0	1	0.00
04/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	195	0	195	0	0.00
04/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	21	0	21	0	0.00
04/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	108	0	108	0	0.00
04/02/2015	2032 On 05-February-15			Bond Future	7.87	108.2641	7.8655	108.2641	15.00
04/02/2015	2032 On 05-February-15	8.51	Call	Bond Future	5909	8	5909	8	0.00
04/02/2015	2032 On 05-February-15	8.50	Call	Bond Future	5821	8	5821	8	0.00
04/02/2015	2032 On 05-February-15	8.49	Call	Bond Future	5733	7	5733	7	0.00
04/02/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2032 On 07-May-15			Bond Future	7.91	105.7958	7.9082	105.7958	15.00
04/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	5463	7	5463	7	0.00
04/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	5289	7	5289	7	0.00
04/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	5376	7	5376	7	0.00
04/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2032 On 06-August-15			Bond Future	7.94	107.5867	7.9393	107.5867	0.00
04/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	5134	7	5134	7	0.00
04/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	5048	7	5048	7	0.00
04/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	4961	7	4961	7	0.00
04/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2032 On 05-November-15			Bond Future	7.96	105.3304	7.9581	105.3304	0.00
04/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	386	2	386	2	0.00
04/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	294	2	294	2	0.00
04/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	478	2	478	2	0.00
04/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2037 On 05-February-15			Bond Future	7.93	108.0679	7.9305	108.0679	18,526.00
04/02/2015	2037 On 05-February-15	9.50	Call	Bond Future	15038	17	15038	17	0.00
04/02/2015	2037 On 05-February-15	9.51	Call	Bond Future	15123	17	15123	17	0.00
04/02/2015	2037 On 05-February-15	9.49	Call	Bond Future	14954	17	14954	17	0.00
04/02/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2037 On 07-May-15			Bond Future	7.97	109.7511	7.9719	109.7511	32,860.00
04/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	10058	12	10058	12	0.00
04/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	10240	12	10240	12	0.00
04/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	10149	12	10149	12	0.00
04/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2037 On 06-August-15			Bond Future	8.00	107.3487	8.0036	107.3487	3,220.00
04/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	7455	9	7455	9	0.00
04/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	7360	9	7360	9	0.00
04/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	7549	10	7549	10	0.00
04/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2037 On 05-November-15			Bond Future	8.02	109.2473	8.0208	109.2473	0.00
04/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	2	0	2	0.00
04/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	2	0	2	0.00
04/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	2	0	2	0.00
04/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	219	0	219	0	0.00
04/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	324	0	324	0	0.00
04/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	113	0	113	0	0.00
04/02/2015	2038 On 05-February-15			Bond Future	123.97	124.4673	123.9743	124.4673	480.00
04/02/2015	2038 On 05-February-15	123.01	Call	Bond Future	964	1	964	1	0.00
04/02/2015	2038 On 05-February-15	123.00	Call	Bond Future	974	1	974	1	0.00
04/02/2015	2038 On 05-February-15	122.99	Call	Bond Future	984	1	984	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
04/02/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2038 On 07-May-15			Bond Future	125.91	126.4165	125.9142	126.4165	3,261.00
04/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1086	1	1086	1	0.00
04/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1096	1	1096	1	0.00
04/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1076	1	1076	1	0.00
04/02/2015	2038 On 06-August-15			Bond Future	126.73	127.2427	126.7281	127.2427	0.00
04/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1262	1	1262	1	0.00
04/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1282	1	1282	1	0.00
04/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1272	1	1272	1	0.00
04/02/2015	2044 On 05-February-15			Bond Future	8.00	110.8205	8.0005	110.8205	100.00
04/02/2015	2044 On 05-February-15	9.01	Call	Bond Future	11065	13	11065	13	0.00
04/02/2015	2044 On 05-February-15	9.00	Call	Bond Future	10965	13	10965	13	0.00
04/02/2015	2044 On 05-February-15	8.99	Call	Bond Future	10865	13	10865	13	0.00
04/02/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2044 On 07-May-15			Bond Future	8.04	112.5467	8.0401	112.5467	9,492.00
04/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	10570	13	10570	13	0.00
04/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	10370	13	10370	13	0.00
04/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	10470	13	10470	13	0.00
04/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2044 On 06-August-15			Bond Future	8.07	110.0662	8.0708	110.0662	0.00
04/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	7426	10	7426	10	0.00
04/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	7635	10	7635	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	7531	10	7531	10	0.00
04/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2044 On 05-November-15			Bond Future	8.09	112.0129	8.0881	112.0129	0.00
04/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	1756	4	1756	4	0.00
04/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	1870	4	1870	4	0.00
04/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	1983	4	1983	4	0.00
04/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2046 On 05-February-15			Bond Future	126.43	126.4749	126.4311	126.4749	5,740.00
04/02/2015	2046 On 05-February-15	123.99	Call	Bond Future	2441	2	2441	2	0.00
04/02/2015	2046 On 05-February-15	124.01	Call	Bond Future	2421	2	2421	2	0.00
04/02/2015	2046 On 05-February-15	124.00	Call	Bond Future	2431	2	2431	2	0.00
04/02/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2046 On 07-May-15			Bond Future	127.05	127.0947	127.0487	127.0947	5,889.00
04/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	39	0	39	0	0.00
04/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	49	0	49	0	0.00
04/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	59	0	59	0	0.00
04/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2046 On 06-August-15			Bond Future	129.20	129.2556	129.2048	129.2556	0.00
04/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	195	0	195	0	0.00
04/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	215	0	215	0	0.00
04/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	205	0	205	0	0.00
04/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2050 On 05-February-15			Bond Future	133.95	134.6534	133.9462	134.6534	2,177.00
04/02/2015	2050 On 05-February-15	129.99	Call	Bond Future	3956	5	3956	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2015	2050 On 05-February-15	130.01	Call	Bond Future	3936	5	3936	5	0.00
04/02/2015	2050 On 05-February-15	130.00	Call	Bond Future	3946	5	3946	5	0.00
04/02/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2050 On 07-May-15			Bond Future	136.04	136.7623	136.0423	136.7623	2,753.00
04/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	1032	2	1032	2	0.00
04/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	1052	2	1052	2	0.00
04/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	1042	2	1042	2	0.00
04/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	2050 On 06-August-15			Bond Future	136.88	137.6146	136.8783	137.6146	0.00
04/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	1	0	1	0.00
04/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	1	0	1	0.00
04/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	1	0	1	0.00
04/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	112	0	112	0	0.00
04/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	122	0	122	0	0.00
04/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	132	0	132	0	0.00
04/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	AL12 On 05-February-15			Index Future	573.82	584.0260	573.8180	584.0260	0.00
04/02/2015	AL12 On 07-May-15			Index Future	582.75	593.1190	582.7500	593.1190	0.00
04/02/2015	AL37 On 05-February-15			Index Future	459.04	461.5710	459.0350	461.5710	4.00
04/02/2015	AL37 On 07-May-15			Index Future	466.18	468.7570	466.1790	468.7570	119.00
04/02/2015	AL37 On 06-August-15			Index Future	473.97	476.6000	473.9700	476.6000	0.00
04/02/2015	AL7T On 05-February-15			Index Future	553.89	559.7830	553.8940	559.7830	2.00
04/02/2015	AL7T On 07-May-15			Index Future	562.52	568.4980	562.5150	568.4980	3.00
04/02/2015	AL7T On 06-August-15			Index Future	571.92	578.0100	571.9160	578.0100	0.00
04/02/2015	ALBI On 05-February-15			Index Future	505.83	511.4290	505.8340	511.4290	15.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2015	ALBI On 07-May-15			Index Future	513.71	519.3920	513.7070	519.3920	699.00
04/02/2015	ALBI On 06-August-15			Index Future	522.29	528.0820	522.2930	528.0820	6.00
04/02/2015	ALBI On 05-November-15			Index Future	531.59	537.4930	531.5930	537.4930	0.00
04/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	CES1 On 20-April-18			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
04/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/02/2015	EL28 On 05-February-15			Bond Future	122.99	123.0286	122.9893	123.0286	0.00
04/02/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	EL28 On 05-February-15	125.99	Put	Bond Future	3001	3	3001	3	0.00
04/02/2015	EL28 On 05-February-15	126.01	Put	Bond Future	3021	3	3021	3	0.00
04/02/2015	EL28 On 05-February-15	126.00	Put	Bond Future	3011	3	3011	3	0.00
04/02/2015	EL28 On 07-May-15			Bond Future	123.41	123.4557	123.4144	123.4557	0.00
04/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1586	2	1586	2	0.00
04/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1596	2	1596	2	0.00
04/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1576	2	1576	2	0.00
04/02/2015	EL28 On 06-August-15			Bond Future	125.51	125.5549	125.5090	125.5549	0.00
04/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	499	1	499	1	0.00
04/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	509	1	509	1	0.00
04/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	519	1	519	1	0.00
04/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	ES33 On 05-February-15			Bond Future	8.77	92.9543	8.7658	92.9543	6,576.00
04/02/2015	ES33 On 05-February-15	10.01	Call	Bond Future	9487	11	9487	11	0.00
04/02/2015	ES33 On 05-February-15	10.00	Call	Bond Future	9417	11	9417	11	0.00
04/02/2015	ES33 On 05-February-15	9.99	Call	Bond Future	9347	11	9347	11	0.00
04/02/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	ES33 On 07-May-15			Bond Future	8.83	90.6149	8.8309	90.6149	6,576.00
04/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	7143	9	7143	9	0.00
04/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	6998	8	6998	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
04/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	7070	9	7070	9	0.00
04/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
04/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
04/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
04/02/2015	ES33 On 06-August-15			Bond Future	8.89	92.1486	8.8852	92.1486	0.00
04/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	5510	7	5510	7	0.00
04/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	5436	7	5436	7	0.00
04/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	5583	7	5583	7	0.00
04/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
04/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
04/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
04/02/2015	ES33 On 05-November-15			Bond Future	8.93	89.9869	8.9290	89.9869	0.00
04/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	565	2	565	2	0.00
04/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	486	2	486	2	0.00
04/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	645	2	645	2	0.00
04/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	GOVI On 05-February-15			GOVI	501.46	506.3850	501.4640	506.3850	87.00
04/02/2015	GOVI On 05-February-15	459.99	Call	GOVI	414740	46	414740	46	0.00
04/02/2015	GOVI On 05-February-15	460.00	Call	GOVI	414640	46	414640	46	0.00
04/02/2015	GOVI On 05-February-15	460.01	Call	GOVI	414540	46	414540	46	0.00
04/02/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
04/02/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
04/02/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
04/02/2015	GOVI On 07-May-15			GOVI	509.27	514.2680	509.2690	514.2680	425.00
04/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	592790	64	592790	64	0.00
04/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	592690	64	592690	64	0.00
04/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	592590	64	592590	64	0.00
04/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
04/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
04/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
04/02/2015	GOVI On 06-August-15			GOVI	517.78	522.8730	517.7800	522.8730	29.00
04/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	177800	23	177800	23	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
04/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	177700	23	177700	23	0.00
04/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	177900	23	177900	23	0.00
04/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
04/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
04/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
04/02/2015	GOVI On 05-November-15			GOVI	527.00	532.1910	526.9990	532.1910	0.00
04/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	2	0	2	0.00
04/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	2	0	2	0.00
04/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	2	0	2	0.00
04/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	30010	0	30010	0	0.00
04/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	29910	0	29910	0	0.00
04/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	30110	0	30110	0	0.00
04/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
04/02/2015	IGOV On 05-February-15			Index Future	223.33	223.6810	223.3340	223.6810	2.00
04/02/2015	IGOV On 07-May-15			Index Future	226.83	227.1820	226.8290	227.1820	1,074.00
04/02/2015	IGOV On 06-August-15			Index Future	230.64	231.0020	230.6380	231.0020	100.00
04/02/2015	IGOV On 05-November-15			Index Future	234.76	235.1360	234.7630	235.1360	0.00
04/02/2015	ILBI On 05-February-15			Index Future	604.72	605.8010	604.7160	605.8010	0.00
04/02/2015	ILBI On 07-May-15			Index Future	614.46	615.5600	614.4560	615.5600	0.00
04/02/2015	ILBI On 06-August-15			Index Future	624.63	625.7520	624.6280	625.7520	159.00
04/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
04/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.09	93.9300	6.0900	93.9300	0.00
04/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.05	93.9700	6.0500	93.9700	2,850.00
04/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.01	94.0100	6.0100	94.0100	0.00
04/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	5.98	94.0400	5.9800	94.0400	0.00
04/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	5.97	94.0500	5.9700	94.0500	5,000.00
04/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	5.97	94.0500	5.9700	94.0500	0.00
04/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	5.98	94.0400	5.9800	94.0400	0.00
04/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.07	93.9500	6.0700	93.9500	0.00
04/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.19	93.8300	6.1900	93.8300	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
04/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.30	93.7200	6.3000	93.7200	0.00
04/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.43	93.5900	6.4300	93.5900	0.00
04/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.53	93.4900	6.5300	93.4900	0.00
04/02/2015	R023 On 05-February-15			Bond Future	7.07	108.4998	7.0705	108.4998	6,873.00
04/02/2015	R023 On 05-February-15	8.75	Call	Bond Future	9811	11	9811	11	0.00
04/02/2015	R023 On 05-February-15	8.74	Call	Bond Future	9757	11	9757	11	0.00
04/02/2015	R023 On 05-February-15	8.76	Call	Bond Future	9866	11	9866	11	0.00
04/02/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R023 On 07-May-15			Bond Future	7.10	106.2664	7.1019	106.2664	7,963.00
04/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	6083	7	6083	7	0.00
04/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	6193	7	6193	7	0.00
04/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	6138	7	6138	7	0.00
04/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	28	0	28	0	0.00
04/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	27	0	27	0	0.00
04/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	30	0	30	0	0.00
04/02/2015	R023 On 06-August-15			Bond Future	7.11	108.0645	7.1146	108.0645	0.00
04/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	6509	7	6509	7	0.00
04/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	10777	12	10777	12	0.00
04/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	6560	7	6560	7	0.00
04/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	6611	7	6611	7	0.00
04/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	130	0	130	0	0.00
04/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	123	0	123	0	0.00
04/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	127	0	127	0	0.00
04/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	7	0	7	0	911.00
04/02/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
04/02/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
04/02/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
04/02/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
04/02/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R186 On 05-February-15			Bond Future	7.32	127.8328	7.3205	127.8328	17,952.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2015	R186 On 05-February-15	8.75	Call	Bond Future	12166	14	12166	14	0.00
04/02/2015	R186 On 05-February-15	8.76	Call	Bond Future	12245	14	12245	14	0.00
04/02/2015	R186 On 05-February-15	9.00	Call	Bond Future	14124	16	14124	16	0.00
04/02/2015	R186 On 05-February-15	8.74	Call	Bond Future	12087	14	12087	14	0.00
04/02/2015	R186 On 05-February-15	8.45	Call	Bond Future	9753	11	9753	11	0.00
04/02/2015	R186 On 05-February-15	8.50	Call	Bond Future	10160	12	10160	12	0.00
04/02/2015	R186 On 05-February-15	8.00	Call	Bond Future	5997	7	5997	7	0.00
04/02/2015	R186 On 05-February-15	8.05	Call	Bond Future	6423	8	6423	8	0.00
04/02/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
04/02/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R186 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R186 On 05-February-15	8.00	Put	Bond Future	0	0	0	0	6,500.00
04/02/2015	R186 On 05-February-15	8.05	Put	Bond Future	0	0	0	0	6,500.00
04/02/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R186 On 07-May-15			Bond Future	7.36	129.8240	7.3567	129.8240	39,791.00
04/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	7773	9	7773	9	0.00
04/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	2081	3	2081	3	0.00
04/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	2592	4	2592	4	0.00
04/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	7851	9	7851	9	0.00
04/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	4443	6	4443	6	0.00
04/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	7696	9	7696	9	0.00
04/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	2329	3	2329	3	0.00
04/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	1695	1	1695	1	4,350.00
04/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	117	0	117	0	0.00
04/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	112	0	112	0	0.00
04/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	1319	1	1319	1	4,350.00
04/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	122	0	122	0	0.00
04/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	1498	1	1498	1	4,400.00
04/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	561	0	561	0	300.00
04/02/2015	R186 On 06-August-15			Bond Future	7.38	126.7215	7.3777	126.7215	540.00
04/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	6118	7	6118	7	0.00
04/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	6184	7	6184	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
04/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	6052	7	6052	7	0.00
04/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	12522	14	12522	14	0.00
04/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	828	1	828	1	0.00
04/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	794	1	794	1	0.00
04/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	74	0	74	0	2,500.00
04/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	811	1	811	1	0.00
04/02/2015	R186 On 05-November-15			Bond Future	7.38	128.9618	7.3824	128.9618	0.00
04/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	7967	9	7967	9	0.00
04/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	8096	9	8096	9	0.00
04/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	8032	9	8032	9	0.00
04/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	13133	15	13133	15	0.00
04/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	836	1	836	1	0.00
04/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	169	0	169	0	2,600.00
04/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	820	1	820	1	0.00
04/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	850	1	850	1	0.00
04/02/2015	R197 On 05-February-15			Bond Future	285.90	286.0010	285.8989	286.0010	0.00
04/02/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R197 On 05-February-15	289.00	Put	Bond Future	3101	3	3101	3	0.00
04/02/2015	R197 On 05-February-15	289.01	Put	Bond Future	3111	3	3111	3	0.00
04/02/2015	R197 On 05-February-15	288.99	Put	Bond Future	3091	3	3091	3	0.00
04/02/2015	R197 On 07-May-15			Bond Future	290.37	290.4798	290.3728	290.4798	888.00
04/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	3637	4	3637	4	0.00
04/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	3627	4	3627	4	0.00
04/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	3617	4	3617	4	0.00
04/02/2015	R197 On 06-August-15			Bond Future	289.19	289.3115	289.1936	289.3115	0.00
04/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	1184	1	1184	1	0.00
04/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	1194	1	1194	1	0.00
04/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	1204	1	1204	1	0.00
04/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R202 On 05-February-15			Bond Future	235.72	236.8307	235.7212	236.8307	58.00
04/02/2015	R202 On 05-February-15	232.99	Call	Bond Future	2731	4	2731	4	0.00
04/02/2015	R202 On 05-February-15	233.01	Call	Bond Future	2711	4	2711	4	0.00
04/02/2015	R202 On 05-February-15	233.00	Call	Bond Future	2721	4	2721	4	0.00
04/02/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R202 On 07-May-15			Bond Future	239.41	240.5396	239.4101	240.5396	50,926.00
04/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	910	2	910	2	0.00
04/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	920	2	920	2	0.00
04/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	900	2	900	2	0.00
04/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R202 On 06-August-15			Bond Future	240.23	241.3852	240.2290	241.3852	0.00
04/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	219	1	219	1	0.00
04/02/2015	R202 On 06-August-15	239.99	Call	Bond Future	239	1	239	1	0.00
04/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	229	1	229	1	0.00
04/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R203 On 05-February-15			Bond Future	6.41	107.9926	6.4054	107.9926	9,989.00
04/02/2015	R203 On 05-February-15	7.69	Call	Bond Future	3049	3	3049	3	55.00
04/02/2015	R203 On 05-February-15	8.35	Call	Bond Future	4572	5	4572	5	0.00
04/02/2015	R203 On 05-February-15	8.34	Call	Bond Future	4549	5	4549	5	0.00
04/02/2015	R203 On 05-February-15	8.36	Call	Bond Future	4595	5	4595	5	0.00
04/02/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R203 On 07-May-15			Bond Future	6.42	105.5088	6.4172	105.5088	7,875.00
04/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1824	2	1824	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
04/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1845	2	1845	2	0.00
04/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1804	2	1804	2	0.00
04/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	14	0	14	0	0.00
04/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	13	0	13	0	0.00
04/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	15	0	15	0	0.00
04/02/2015	R203 On 06-August-15			Bond Future	6.37	107.2945	6.3652	107.2945	0.00
04/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	955	1	955	1	0.00
04/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	970	1	970	1	0.00
04/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	984	1	984	1	0.00
04/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	212	0	212	0	0.00
04/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	208	0	208	0	0.00
04/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	217	0	217	0	0.00
04/02/2015	R203 On 05-November-15			Bond Future	6.24	105.0213	6.2398	105.0213	0.00
04/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	345	0	345	0	0.00
04/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	359	0	359	0	0.00
04/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	352	0	352	0	0.00
04/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	775	1	775	1	0.00
04/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	785	1	785	1	0.00
04/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	764	1	764	1	0.00
04/02/2015	R204 On 05-February-15			Bond Future	6.62	106.2043	6.6204	106.2043	6,926.00
04/02/2015	R204 On 05-February-15	8.25	Call	Bond Future	5448	6	5448	6	0.00
04/02/2015	R204 On 05-February-15	8.26	Call	Bond Future	5480	6	5480	6	0.00
04/02/2015	R204 On 05-February-15	8.24	Call	Bond Future	5415	6	5415	6	0.00
04/02/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R204 On 07-May-15			Bond Future	6.65	107.8586	6.6482	107.8586	14,859.00
04/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	2715	3	2715	3	0.00
04/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2776	3	2776	3	0.00
04/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2746	3	2746	3	0.00
04/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	25	0	25	0	0.00
04/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	24	0	24	0	0.00
04/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	23	0	23	0	0.00
04/02/2015	R204 On 06-August-15			Bond Future	6.64	105.6461	6.6385	105.6461	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
04/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	5224	6	5224	6	0.00
04/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	3338	4	3338	4	0.00
04/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	3393	4	3393	4	0.00
04/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	3366	4	3366	4	0.00
04/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	4	0	4	0	699.00
04/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	52	0	52	0	0.00
04/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	54	0	54	0	0.00
04/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	50	0	50	0	0.00
04/02/2015	R204 On 05-November-15			Bond Future	6.58	107.5137	6.5842	107.5137	0.00
04/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	522	1	522	1	0.00
04/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	532	1	532	1	0.00
04/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	511	1	511	1	0.00
04/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	1458	1	1458	1	0.00
04/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	1477	1	1477	1	0.00
04/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	1495	1	1495	1	0.00
04/02/2015	R207 On 05-February-15			Bond Future	6.76	103.0988	6.7605	103.0988	12,511.00
04/02/2015	R207 On 05-February-15	8.51	Call	Bond Future	7012	8	7012	8	0.00
04/02/2015	R207 On 05-February-15	8.50	Call	Bond Future	6974	8	6974	8	0.00
04/02/2015	R207 On 05-February-15	8.49	Call	Bond Future	6935	7	6935	7	0.00
04/02/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R207 On 07-May-15			Bond Future	6.79	104.7047	6.7935	104.7047	35,580.00
04/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	5623	6	5623	6	0.00
04/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	3682	4	3682	4	66.00
04/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	5660	6	5660	6	0.00
04/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	5586	6	5586	6	0.00
04/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	1	0	1	0	0.00
04/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	23	0	23	0	0.00
04/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	1	0	1	0	0.00
04/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	1	0	1	0	0.00
04/02/2015	R207 On 06-August-15			Bond Future	6.80	102.8329	6.7975	102.8329	0.00
04/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	3632	4	3632	4	0.00
04/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	3698	4	3698	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
04/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	3665	4	3665	4	0.00
04/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	2731	3	2731	3	70.00
04/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	121	0	121	0	0.00
04/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	117	0	117	0	0.00
04/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	114	0	114	0	0.00
04/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	247	0	247	0	0.00
04/02/2015	R207 On 05-November-15			Bond Future	6.76	104.6510	6.7645	104.6510	0.00
04/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	3701	4	3701	4	0.00
04/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	3760	4	3760	4	0.00
04/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	3731	4	3731	4	0.00
04/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2815	3	2815	3	53.00
04/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	235	0	235	0	0.00
04/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	435	0	435	0	0.00
04/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	225	0	225	0	0.00
04/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	230	0	230	0	0.00
04/02/2015	R208 On 05-February-15			Bond Future	6.90	102.4232	6.8954	102.4232	13,084.00
04/02/2015	R208 On 05-February-15	8.49	Call	Bond Future	7474	8	7474	8	0.00
04/02/2015	R208 On 05-February-15	8.51	Call	Bond Future	7563	8	7563	8	0.00
04/02/2015	R208 On 05-February-15	8.50	Call	Bond Future	7518	8	7518	8	0.00
04/02/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R208 On 07-May-15			Bond Future	6.93	100.6193	6.9268	100.6193	62,202.00
04/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	4909	6	4909	6	0.00
04/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	4996	6	4996	6	0.00
04/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	4952	6	4952	6	0.00
04/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	17	0	17	0	0.00
04/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	15	0	15	0	0.00
04/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	16	0	16	0	0.00
04/02/2015	R208 On 06-August-15			Bond Future	6.93	102.3224	6.9348	102.3224	0.00
04/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	4841	6	4841	6	0.00
04/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	4802	5	4802	5	0.00
04/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	4881	6	4881	6	0.00
04/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	8319	9	8319	9	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
04/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	5	0	5	0	198.00
04/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	112	0	112	0	0.00
04/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	108	0	108	0	0.00
04/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	105	0	105	0	0.00
04/02/2015	R208 On 05-November-15			Bond Future	6.92	100.7288	6.9180	100.7288	0.00
04/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	6689	7	6689	7	0.00
04/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3985	5	3985	5	0.00
04/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	4019	5	4019	5	0.00
04/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	3950	5	3950	5	0.00
04/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	71	0	71	0	2,200.00
04/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	391	0	391	0	0.00
04/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	383	0	383	0	0.00
04/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	398	0	398	0	0.00
04/02/2015	R209 On 05-February-15			Bond Future	7.87	87.2398	7.8705	87.2398	6,505.00
04/02/2015	R209 On 05-February-15	9.26	Call	Bond Future	11148	13	11148	13	0.00
04/02/2015	R209 On 05-February-15	9.25	Call	Bond Future	11076	13	11076	13	0.00
04/02/2015	R209 On 05-February-15	9.00	Call	Bond Future	9242	11	9242	11	0.00
04/02/2015	R209 On 05-February-15	9.24	Call	Bond Future	11004	13	11004	13	0.00
04/02/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R209 On 07-May-15			Bond Future	7.91	85.4513	7.9072	85.4513	14,585.00
04/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	9037	11	9037	11	0.00
04/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	8965	10	8965	10	0.00
04/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	8894	10	8894	10	0.00
04/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	77	0	77	0	0.00
04/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	80	0	80	0	0.00
04/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	74	0	74	0	0.00
04/02/2015	R209 On 06-August-15			Bond Future	7.93	86.8977	7.9338	86.8977	0.00
04/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	14924	16	14924	16	0.00
04/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	9011	10	9011	10	0.00
04/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	9076	11	9076	11	0.00
04/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	8945	10	8945	10	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	383	0	383	0	0.00
04/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	34	0	34	0	2,914.00
04/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	375	0	375	0	0.00
04/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	392	0	392	0	0.00
04/02/2015	R209 On 05-November-15			Bond Future	7.95	85.2837	7.9498	85.2837	0.00
04/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	3649	5	3649	5	0.00
04/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	3739	5	3739	5	0.00
04/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	3694	5	3694	5	0.00
04/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	3258	3	3258	3	0.00
04/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	3216	3	3216	3	0.00
04/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	3299	3	3299	3	0.00
04/02/2015	R210 On 05-February-15			Bond Future	175.80	175.8578	175.7954	175.8578	0.00
04/02/2015	R210 On 05-February-15	175.01	Call	Bond Future	785	1	785	1	0.00
04/02/2015	R210 On 05-February-15	174.99	Call	Bond Future	805	1	805	1	0.00
04/02/2015	R210 On 05-February-15	175.00	Call	Bond Future	795	1	795	1	0.00
04/02/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R210 On 07-May-15			Bond Future	176.48	176.5489	176.4834	176.5489	618.00
04/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	517	0	517	0	0.00
04/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	527	0	527	0	0.00
04/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	507	0	507	0	0.00
04/02/2015	R210 On 06-August-15			Bond Future	179.48	179.5506	179.4783	179.5506	0.00
04/02/2015	R210 On 06-August-15	178.99	Call	Bond Future	488	1	488	1	0.00
04/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	468	1	468	1	0.00
04/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	478	1	478	1	0.00
04/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R211 On 05-February-15			Bond Future	130.27	130.3205	130.2714	130.3205	0.00
04/02/2015	R211 On 05-February-15	133.01	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
04/02/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R211 On 05-February-15	133.00	Put	Bond Future	2729	3	2729	3	0.00
04/02/2015	R211 On 05-February-15	133.01	Put	Bond Future	2739	3	2739	3	0.00
04/02/2015	R211 On 05-February-15	132.99	Put	Bond Future	2719	3	2719	3	0.00
04/02/2015	R211 On 07-May-15			Bond Future	132.31	132.3612	132.3099	132.3612	1,120.00
04/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2690	3	2690	3	0.00
04/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2700	3	2700	3	0.00
04/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2680	3	2680	3	0.00
04/02/2015	R211 On 06-August-15			Bond Future	132.92	132.9792	132.9227	132.9792	0.00
04/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2077	2	2077	2	0.00
04/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2067	2	2067	2	0.00
04/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2087	2	2087	2	0.00
04/02/2015	R212 On 05-February-15			Bond Future	136.07	136.1227	136.0743	136.1227	1,621.00
04/02/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R212 On 05-February-15	137.99	Put	Bond Future	1916	2	1916	2	0.00
04/02/2015	R212 On 05-February-15	138.00	Put	Bond Future	1926	2	1926	2	0.00
04/02/2015	R212 On 05-February-15	138.01	Put	Bond Future	1936	2	1936	2	0.00
04/02/2015	R212 On 07-May-15			Bond Future	138.20	138.2543	138.2037	138.2543	1,190.00
04/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	2796	3	2796	3	0.00
04/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	2806	3	2806	3	0.00
04/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	2786	3	2786	3	0.00
04/02/2015	R212 On 06-August-15			Bond Future	138.76	138.8131	138.7572	138.8131	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
04/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
04/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2233	2	2233	2	0.00
04/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2243	2	2243	2	0.00
04/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2253	2	2253	2	0.00
04/02/2015	R213 On 05-February-15			Bond Future	7.75	97.9297	7.7455	97.9297	12,579.00
04/02/2015	R213 On 05-February-15	9.24	Call	Bond Future	11773	13	11773	13	0.00
04/02/2015	R213 On 05-February-15	9.26	Call	Bond Future	11916	13	11916	13	0.00
04/02/2015	R213 On 05-February-15	9.25	Call	Bond Future	11845	13	11845	13	0.00
04/02/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R213 On 07-May-15			Bond Future	7.78	95.9114	7.7834	95.9114	16,466.00
04/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	7817	9	7817	9	0.00
04/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	7960	9	7960	9	0.00
04/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	7889	9	7889	9	0.00
04/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	108	0	108	0	0.00
04/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	112	0	112	0	0.00
04/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	103	0	103	0	0.00
04/02/2015	R213 On 06-August-15			Bond Future	7.81	97.5343	7.8099	97.5343	0.00
04/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	6420	8	6420	8	0.00
04/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	6358	8	6358	8	0.00
04/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	6296	8	6296	8	0.00
04/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	765	1	765	1	0.00
04/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	781	1	781	1	0.00
04/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	750	1	750	1	0.00
04/02/2015	R213 On 05-November-15			Bond Future	7.83	95.7102	7.8265	95.7102	0.00
04/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	2874	4	2874	4	0.00
04/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	2954	4	2954	4	0.00
04/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	2913	4	2913	4	0.00
04/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	3603	3	3603	3	0.00
04/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	3514	3	3514	3	0.00
04/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	3558	3	3558	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
04/02/2015	R214 On 05-February-15			Bond Future	7.93	89.0013	7.9305	89.0013	5,404.00
04/02/2015	R214 On 05-February-15	9.51	Call	Bond Future	13179	15	13179	15	0.00
04/02/2015	R214 On 05-February-15	9.50	Call	Bond Future	13107	15	13107	15	0.00
04/02/2015	R214 On 05-February-15	9.49	Call	Bond Future	13034	15	13034	15	0.00
04/02/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R214 On 07-May-15			Bond Future	7.97	87.0970	7.9653	87.0970	15,567.00
04/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	10207	12	10207	12	0.00
04/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	10281	12	10281	12	0.00
04/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	10132	12	10132	12	0.00
04/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	64	0	64	0	0.00
04/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	67	0	67	0	0.00
04/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	69	0	69	0	0.00
04/02/2015	R214 On 06-August-15			Bond Future	7.99	88.5709	7.9909	88.5709	0.00
04/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	7487	9	7487	9	0.00
04/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	7553	9	7553	9	0.00
04/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	7619	9	7619	9	0.00
04/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	875	1	875	1	0.00
04/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	859	1	859	1	0.00
04/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	842	1	842	1	0.00
04/02/2015	R214 On 05-November-15			Bond Future	8.01	86.8418	8.0083	86.8418	0.00
04/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	3822	5	3822	5	0.00
04/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	3775	5	3775	5	0.00
04/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	3728	5	3728	5	0.00
04/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	3900	3	3900	3	0.00
04/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	3853	3	3853	3	0.00
04/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	3806	3	3806	3	0.00
04/02/2015	R248 On 05-February-15			Bond Future	7.99	114.9898	7.9855	114.9898	4,229.00
04/02/2015	R248 On 05-February-15	9.50	Call	Bond Future	16383	19	16383	19	0.00
04/02/2015	R248 On 05-February-15	9.51	Call	Bond Future	16477	19	16477	19	0.00
04/02/2015	R248 On 05-February-15	9.49	Call	Bond Future	16289	18	16289	18	0.00
04/02/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/02/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R248 On 07-May-15			Bond Future	8.02	112.3513	8.0212	112.3513	24,409.00
04/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	13527	16	13527	16	0.00
04/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	13429	16	13429	16	0.00
04/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	13625	16	13625	16	0.00
04/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R248 On 06-August-15			Bond Future	8.05	114.2524	8.0477	114.2524	1,277.00
04/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	7950	10	7950	10	0.00
04/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	8165	10	8165	10	0.00
04/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	8058	10	8058	10	0.00
04/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
04/02/2015	R248 On 05-November-15			Bond Future	8.07	111.8370	8.0662	111.8370	0.00
04/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	1	0	1	0.00
04/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	2	0	2	0.00
04/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	2	0	2	0.00
04/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	937	0	937	0	0.00
04/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	813	0	813	0	0.00
04/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	690	0	690	0	0.00