



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 June 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	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
09/06/2015	2025 On 06-August-15			Bond Future	119.22	119.1792	119.2220	119.1792	38.00
09/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	1778	2	1778	2	0.00
09/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	1788	2	1788	2	0.00
09/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	1768	2	1768	2	0.00
09/06/2015	2025 On 05-November-15			Bond Future	121.14	121.0991	121.1424	121.0991	0.00
09/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	1848	2	1848	2	0.00
09/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	1858	2	1858	2	0.00
09/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1868	2	1868	2	0.00
09/06/2015	2030 On 06-August-15			Bond Future	8.76	93.5497	8.7625	93.5497	9,953.00
09/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	8339	9	8339	9	0.00
09/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8251	9	8251	9	0.00
09/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	8426	9	8426	9	0.00
09/06/2015	2030 On 05-November-15			Bond Future	8.82	95.0577	8.8249	95.0577	0.00
09/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	2529	3	2529	3	0.00
09/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	2450	3	2450	3	0.00
09/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	2608	3	2608	3	0.00
09/06/2015	2032 On 06-August-15			Bond Future	8.85	97.2339	8.8549	97.2339	1,579.00
09/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	3010	4	3010	4	0.00
09/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3097	4	3097	4	0.00

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09/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	2924	3	2924	3	0.00
09/06/2015	2032 On 05-November-15			Bond Future	8.92	94.6455	8.9183	94.6455	0.00
09/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	7962	9	7962	9	0.00
09/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	8054	9	8054	9	0.00
09/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	7870	8	7870	8	0.00
09/06/2015	2032 On 04-February-16			Bond Future	8.98	96.2586	8.9759	96.2586	0.00
09/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	2347	3	2347	3	0.00
09/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	2264	3	2264	3	0.00
09/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2180	3	2180	3	0.00
09/06/2015	2037 On 06-August-15			Bond Future	8.94	95.5032	8.9386	95.5032	33,382.00
09/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	1754	2	1754	2	0.00
09/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	1848	2	1848	2	0.00
09/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	1659	2	1659	2	0.00
09/06/2015	2037 On 05-November-15			Bond Future	9.00	97.0426	8.9967	97.0426	0.00
09/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	9738	10	9738	10	0.00
09/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	9843	10	9843	10	0.00
09/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	9633	10	9633	10	0.00
09/06/2015	2037 On 04-February-16			Bond Future	9.05	94.4389	9.0509	94.4389	0.00
09/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	2753	3	2753	3	0.00

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09/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	2846	3	2846	3	0.00
09/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	2659	3	2659	3	0.00
09/06/2015	2038 On 06-August-15			Bond Future	122.45	123.6124	122.4464	123.6124	3,627.00
09/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	5554	4	5554	4	0.00
09/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	5564	4	5564	4	0.00
09/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	5544	4	5544	4	0.00
09/06/2015	2038 On 05-November-15			Bond Future	124.42	125.6038	124.4189	125.6038	0.00
09/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	9581	8	9581	8	0.00
09/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	9591	8	9591	8	0.00
09/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	9571	8	9571	8	0.00
09/06/2015	2044 On 06-August-15			Bond Future	9.03	96.7472	9.0270	96.7472	11,735.00
09/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	2924	4	2924	4	0.00
09/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	2716	3	2716	3	0.00
09/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	2820	4	2820	4	0.00
09/06/2015	2044 On 05-November-15			Bond Future	9.08	98.3068	9.0833	98.3068	0.00
09/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	8814	10	8814	10	0.00
09/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	8701	9	8701	9	0.00
09/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	8928	10	8928	10	0.00
09/06/2015	2044 On 04-February-16			Bond Future	9.14	95.5993	9.1360	95.5993	0.00
09/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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09/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	1237	2	1237	2	0.00
09/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	1436	2	1436	2	0.00
09/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	1336	2	1336	2	0.00
09/06/2015	2046 On 06-August-15			Bond Future	121.81	121.5041	121.8140	121.5041	5,722.00
09/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	7176	7	7176	7	0.00
09/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	7186	7	7186	7	0.00
09/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	7196	8	7196	8	0.00
09/06/2015	2046 On 05-November-15			Bond Future	122.37	122.0551	122.3697	122.0551	0.00
09/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	10630	11	10630	11	0.00
09/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	10620	11	10620	11	0.00
09/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	10640	11	10640	11	0.00
09/06/2015	2050 On 06-August-15			Bond Future	131.84	131.7938	131.8420	131.7938	3,821.00
09/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	5148	5	5148	5	0.00
09/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	5168	5	5168	5	0.00
09/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	5158	5	5158	5	0.00
09/06/2015	2050 On 05-November-15			Bond Future	133.97	133.9167	133.9655	133.9167	0.00
09/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	11045	11	11045	11	0.00
09/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	11035	11	11035	11	0.00
09/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	11025	11	11025	11	0.00
09/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	AL37 On 06-August-15			Index Future	456.24	455.4470	456.2400	455.4470	124.00
09/06/2015	AL37 On 05-November-15			Index Future	463.66	462.8550	463.6590	462.8550	0.00
09/06/2015	AL7T On 06-August-15			Index Future	536.17	534.1960	536.1720	534.1960	3.00
09/06/2015	AL7T On 05-November-15			Index Future	544.89	542.8850	544.8920	542.8850	0.00
09/06/2015	ALBI On 06-August-15			Index Future	490.30	488.2270	490.2990	488.2270	509.00
09/06/2015	ALBI On 05-November-15			Index Future	498.27	496.1680	498.2730	496.1680	103.00
09/06/2015	ALBI On 04-February-16			Index Future	506.75	504.6130	506.7480	504.6130	0.00
09/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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09/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/06/2015	EL28 On 06-August-15			Bond Future	124.46	124.4174	124.4630	124.4174	0.00
09/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	537	1	537	1	0.00
09/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	527	1	527	1	0.00
09/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	547	1	547	1	0.00
09/06/2015	EL28 On 05-November-15			Bond Future	124.92	124.8736	124.9196	124.8736	0.00
09/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2080	2	2080	2	0.00
09/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2090	2	2090	2	0.00
09/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2070	2	2070	2	0.00
09/06/2015	ES33 On 06-August-15			Bond Future	9.87	82.7405	9.8724	82.7405	6,396.00
09/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2036	3	2036	3	0.00
09/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	1890	2	1890	2	0.00
09/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	1963	2	1963	2	0.00
09/06/2015	ES33 On 05-November-15			Bond Future	9.96	80.2865	9.9635	80.2865	0.00
09/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7164	8	7164	8	0.00
09/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7085	8	7085	8	0.00
09/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7243	8	7243	8	0.00
09/06/2015	ES33 On 04-February-16			Bond Future	10.05	81.6549	10.0522	81.6549	0.00
09/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	290	1	290	1	0.00
09/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	359	1	359	1	0.00
09/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	428	1	428	1	0.00
09/06/2015	GOVI On 06-August-15			GOVI	486.84	484.9580	486.8390	484.9580	459.00
09/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	131610	15	131610	15	0.00
09/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	131710	15	131710	15	0.00
09/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	131510	15	131510	15	0.00
09/06/2015	GOVI On 05-November-15			GOVI	494.76	492.8460	494.7560	492.8460	27.00
09/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	352440	37	352440	37	0.00
09/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	352340	37	352340	37	0.00
09/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	352540	37	352540	37	0.00
09/06/2015	GOVI On 04-February-16			GOVI	503.17	501.2350	503.1710	501.2350	0.00
09/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
09/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	88190	11	88190	11	0.00
09/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	88390	11	88390	11	0.00
09/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	88290	11	88290	11	0.00
09/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/06/2015	IGOV On 06-August-15			Index Future	225.99	226.0360	225.9920	226.0360	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2015	IGOV On 05-November-15			Index Future	229.67	229.7130	229.6670	229.7130	17.00
09/06/2015	IGOV On 04-February-16			Index Future	233.57	233.6230	233.5740	233.6230	0.00
09/06/2015	ILBI On 06-August-15			Index Future	613.39	613.5130	613.3910	613.5130	159.00
09/06/2015	ILBI On 05-November-15			Index Future	623.47	623.5960	623.4700	623.5960	0.00
09/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
09/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	7,500.00
09/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
09/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.36	93.6400	6.3600	93.6400	0.00
09/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
09/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.60	93.4000	6.6000	93.4000	0.00
09/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.80	93.2000	6.8000	93.2000	0.00
09/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	7.01	92.9900	7.0100	92.9900	2,000.00
09/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.08	92.9200	7.0800	92.9200	0.00
09/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.36	92.6400	7.3600	92.6400	0.00
09/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.58	92.4200	7.5800	92.4200	0.00
09/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.74	92.2600	7.7400	92.2600	0.00
09/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.85	92.1500	7.8500	92.1500	0.00
09/06/2015	R023 On 06-August-15			Bond Future	8.22	100.6161	8.2178	100.6161	20,973.00
09/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1241	1	1241	1	0.00
09/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4605	4	4605	4	0.00
09/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1269	1	1269	1	0.00
09/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1298	1	1298	1	0.00
09/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1120	1	1120	1	0.00
09/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1069	1	1069	1	0.00
09/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1094	1	1094	1	0.00
09/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	93	0	93	0	911.00
09/06/2015	R023 On 05-November-15			Bond Future	8.29	98.3136	8.2922	98.3136	0.00
09/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1199	1	1199	1	0.00
09/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1239	1	1239	1	0.00
09/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1219	1	1219	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
09/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2783	3	2783	3	0.00
09/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2749	3	2749	3	0.00
09/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	2817	3	2817	3	0.00
09/06/2015	R023 On 04-February-16			Bond Future	8.36	99.9887	8.3612	99.9887	0.00
09/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1555	1	1555	1	0.00
09/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1515	1	1515	1	0.00
09/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1535	1	1535	1	0.00
09/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3448	4	3448	4	0.00
09/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3415	4	3415	4	0.00
09/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3382	4	3382	4	0.00
09/06/2015	R186 On 06-August-15			Bond Future	8.38	116.3070	8.3809	116.3070	40,416.00
09/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2290	2	2290	2	0.00
09/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	179	0	179	0	75.00
09/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	267	0	267	0	1,000.00
09/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1656	1	1656	1	20.00
09/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	620	1	620	1	0.00
09/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	387	0	387	0	20.00
09/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	640	1	640	1	0.00
09/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	660	1	660	1	0.00
09/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	3205	3	3205	3	0.00
09/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4498	4	4498	4	0.00
09/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	2110	2	2110	2	0.00
09/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2529	2	2529	2	0.00
09/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	2066	2	2066	2	0.00
09/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	747	1	747	1	75.00
09/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6221	7	6221	7	0.00
09/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1345	2	1345	2	5,229.00
09/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	5458	6	5458	6	0.00
09/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1516	2	1516	2	4,229.00
09/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	3799	4	3799	4	0.00
09/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3430	4	3430	4	0.00
09/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	4734	5	4734	5	0.00
09/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	3674	4	3674	4	0.00
09/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	1903	2	1903	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
09/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	851	1	851	1	20.00
09/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1481	2	1481	2	75.00
09/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	3737	4	3737	4	0.00
09/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	455	1	455	1	5,350.00
09/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1190	1	1190	1	4,229.00
09/06/2015	R186 On 05-November-15			Bond Future	8.44	118.1804	8.4448	118.1804	500.00
09/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	2129	2	2129	2	0.00
09/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2888	3	2888	3	0.00
09/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	2064	2	2064	2	0.00
09/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2195	2	2195	2	0.00
09/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	2162	2	2162	2	0.00
09/06/2015	R186 On 05-November-15	8.85	Call	Bond Future	4699	4	4699	4	0.00
09/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5482	5	5482	5	0.00
09/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2509	2	2509	2	169.00
09/06/2015	R186 On 05-November-15	7.73	Call	Bond Future	853	1	853	1	169.00
09/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	2847	3	2847	3	6,248.00
09/06/2015	R186 On 05-November-15	7.73	Put	Bond Future	6632	7	6632	7	0.00
09/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	3840	4	3840	4	1,090.00
09/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	3745	4	3745	4	0.00
09/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3254	4	3254	4	9,370.00
09/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	3652	4	3652	4	0.00
09/06/2015	R186 On 05-November-15	8.85	Put	Bond Future	1590	2	1590	2	169.00
09/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	3699	4	3699	4	8,690.00
09/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1252	1	1252	1	2,600.00
09/06/2015	R186 On 04-February-16			Bond Future	8.50	114.8951	8.5014	114.8951	5,512.00
09/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	847	1	847	1	0.00
09/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	832	1	832	1	0.00
09/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	818	1	818	1	0.00
09/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	8865	9	8865	9	0.00
09/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	8796	9	8796	9	0.00
09/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	8935	9	8935	9	0.00
09/06/2015	R186 On 05-May-16			Bond Future	8.55	116.9526	8.5480	116.9526	0.00
09/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3413	3	3413	3	0.00
09/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3447	3	3447	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
09/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3380	3	3380	3	0.00
09/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1369	1	1369	1	0.00
09/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	5032	5	5032	5	0.00
09/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	4947	5	4947	5	0.00
09/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9125	10	9125	10	0.00
09/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	4989	5	4989	5	0.00
09/06/2015	R197 On 06-August-15			Bond Future	286.36	286.0607	286.3642	286.0607	997.00
09/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	1636	2	1636	2	0.00
09/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	1646	2	1646	2	0.00
09/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	1626	2	1626	2	0.00
09/06/2015	R197 On 05-November-15			Bond Future	290.98	290.6685	290.9761	290.6685	0.00
09/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	4014	4	4014	4	0.00
09/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	4034	4	4034	4	0.00
09/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	4024	4	4024	4	0.00
09/06/2015	R202 On 06-August-15			Bond Future	234.43	234.3456	234.4294	234.3456	53,356.00
09/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	5561	6	5561	6	0.00
09/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	5571	6	5571	6	0.00
09/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	5581	6	5581	6	0.00
09/06/2015	R202 On 05-November-15			Bond Future	238.20	238.1203	238.2049	238.1203	0.00
09/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	7785	8	7785	8	0.00
09/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	7805	8	7805	8	0.00
09/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	7795	8	7795	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
09/06/2015	R203 On 06-August-15			Bond Future	7.34	105.0088	7.3358	105.0088	17,787.00
09/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	60	0	60	0	0.00
09/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	1065	1	1065	1	0.00
09/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	65	0	65	0	0.00
09/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	62	0	62	0	0.00
09/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1201	1	1201	1	0.00
09/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1218	1	1218	1	0.00
09/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	98	0	98	0	5,000.00
09/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1184	1	1184	1	0.00
09/06/2015	R203 On 05-November-15			Bond Future	7.44	102.5348	7.4424	102.5348	0.00
09/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	16	0	16	0	0.00
09/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	16	0	16	0	0.00
09/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	17	0	17	0	0.00
09/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2527	3	2527	3	0.00
09/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2510	3	2510	3	0.00
09/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2545	3	2545	3	0.00
09/06/2015	R203 On 04-February-16			Bond Future	7.54	104.2820	7.5394	104.2820	0.00
09/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	334	0	334	0	0.00
09/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	345	0	345	0	0.00
09/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	340	0	340	0	0.00
09/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	781	1	781	1	0.00
09/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	763	1	763	1	0.00
09/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	772	1	772	1	0.00
09/06/2015	R204 On 06-August-15			Bond Future	7.63	102.0476	7.6330	102.0476	21,429.00
09/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2300	2	2300	2	0.00
09/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	770	1	770	1	0.00
09/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	805	1	805	1	0.00
09/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	787	1	787	1	0.00
09/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	51	0	51	0	699.00
09/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	444	1	444	1	0.00
09/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	456	1	456	1	0.00
09/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	433	0	433	0	0.00
09/06/2015	R204 On 05-November-15			Bond Future	7.73	103.6913	7.7258	103.6913	0.00
09/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	31	0	31	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
09/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	32	0	32	0	0.00
09/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	30	0	30	0	0.00
09/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4140	4	4140	4	0.00
09/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4168	4	4168	4	0.00
09/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4196	4	4196	4	0.00
09/06/2015	R204 On 04-February-16			Bond Future	7.81	101.4207	7.8060	101.4207	0.00
09/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	652	1	652	1	0.00
09/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	642	1	642	1	0.00
09/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	632	1	632	1	0.00
09/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1421	2	1421	2	0.00
09/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1405	1	1405	1	0.00
09/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1437	2	1437	2	0.00
09/06/2015	R207 On 06-August-15			Bond Future	7.89	97.9994	7.8947	97.9994	38,359.00
09/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	509	0	509	0	0.00
09/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	538	0	538	0	0.00
09/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	524	0	524	0	0.00
09/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	210	0	210	0	70.00
09/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1072	1	1072	1	0.00
09/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1800	2	1800	2	0.00
09/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1028	1	1028	1	0.00
09/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1049	1	1049	1	0.00
09/06/2015	R207 On 05-November-15			Bond Future	7.98	99.5786	7.9802	99.5786	0.00
09/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	817	1	817	1	0.00
09/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	845	1	845	1	0.00
09/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	831	1	831	1	0.00
09/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	528	0	528	0	19.00
09/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	458	0	458	0	53.00
09/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1648	2	1648	2	0.00
09/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1628	2	1628	2	0.00
09/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2198	2	2198	2	0.00
09/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1607	2	1607	2	0.00
09/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2375	3	2375	3	0.00
09/06/2015	R207 On 04-February-16			Bond Future	8.06	97.6332	8.0581	97.6332	0.00
09/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	421	0	421	0	43.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	615	1	615	1	0.00
09/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	636	1	636	1	0.00
09/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	626	1	626	1	19.00
09/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2466	3	2466	3	0.00
09/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2443	3	2443	3	0.00
09/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2489	3	2489	3	0.00
09/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3032	3	3032	3	0.00
09/06/2015	R207 On 05-May-16			Bond Future	8.12	99.3817	8.1236	99.3817	0.00
09/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1255	1	1255	1	0.00
09/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1228	1	1228	1	0.00
09/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	890	1	890	1	43.00
09/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1241	1	1241	1	0.00
09/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2087	2	2087	2	0.00
09/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2070	2	2070	2	0.00
09/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2643	3	2643	3	0.00
09/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2105	2	2105	2	0.00
09/06/2015	R208 On 06-August-15			Bond Future	8.02	96.5877	8.0195	96.5877	37,640.00
09/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	873	1	873	1	0.00
09/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	852	1	852	1	0.00
09/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	894	1	894	1	0.00
09/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3569	3	3569	3	0.00
09/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	957	1	957	1	0.00
09/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	935	1	935	1	0.00
09/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	980	1	980	1	0.00
09/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	72	0	72	0	198.00
09/06/2015	R208 On 05-November-15			Bond Future	8.10	94.7443	8.0978	94.7443	0.00
09/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2374	2	2374	2	0.00
09/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	822	1	822	1	0.00
09/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	837	1	837	1	0.00
09/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	808	1	808	1	0.00
09/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	806	1	806	1	2,200.00
09/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2277	2	2277	2	0.00
09/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2250	2	2250	2	0.00
09/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2305	2	2305	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
09/06/2015	R208 On 04-February-16			Bond Future	8.17	96.3588	8.1669	96.3588	0.00
09/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	1024	1	1024	1	0.00
09/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	1010	1	1010	1	0.00
09/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	1039	1	1039	1	0.00
09/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2729	3	2729	3	0.00
09/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2703	3	2703	3	0.00
09/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2677	3	2677	3	0.00
09/06/2015	R209 On 06-August-15			Bond Future	8.89	77.0170	8.8889	77.0170	28,328.00
09/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	7208	7	7208	7	0.00
09/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	2230	2	2230	2	0.00
09/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	2274	2	2274	2	0.00
09/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	2188	2	2188	2	0.00
09/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1397	2	1397	2	0.00
09/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	112	0	112	0	2,914.00
09/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1365	2	1365	2	0.00
09/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1429	2	1429	2	0.00
09/06/2015	R209 On 05-November-15			Bond Future	8.94	75.1102	8.9447	75.1102	10.00
09/06/2015	R209 On 05-November-15	9.25	Call	Bond Future	4159	4	4159	4	0.00
09/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	576	1	576	1	0.00
09/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	602	1	602	1	0.00
09/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	589	1	589	1	0.00
09/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8201	9	8201	9	0.00
09/06/2015	R209 On 05-November-15	9.25	Put	Bond Future	1925	2	1925	2	900.00
09/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8275	9	8275	9	0.00
09/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8127	9	8127	9	0.00
09/06/2015	R209 On 04-February-16			Bond Future	9.00	76.3902	8.9951	76.3902	0.00
09/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2879	3	2879	3	0.00
09/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2911	3	2911	3	0.00
09/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2943	3	2943	3	0.00
09/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	4762	5	4762	5	0.00
09/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	4717	5	4717	5	0.00
09/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	4807	5	4807	5	0.00
09/06/2015	R210 On 06-August-15			Bond Future	177.71	177.6473	177.7101	177.6473	1,227.00
09/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	1300	1	1300	1	0.00
09/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	1290	1	1290	1	0.00
09/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	1280	1	1280	1	0.00
09/06/2015	R210 On 05-November-15			Bond Future	178.44	178.3772	178.4407	178.3772	0.00
09/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3559	4	3559	4	0.00
09/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3569	4	3569	4	0.00
09/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3549	4	3549	4	0.00
09/06/2015	R211 On 06-August-15			Bond Future	133.45	133.4095	133.4533	133.4095	1,120.00
09/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1547	2	1547	2	0.00
09/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1557	2	1557	2	0.00
09/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1537	2	1537	2	0.00
09/06/2015	R211 On 05-November-15			Bond Future	135.60	135.5589	135.6031	135.5589	0.00
09/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	613	1	613	1	0.00
09/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	603	1	603	1	0.00
09/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	593	1	593	1	0.00
09/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
09/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
09/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
09/06/2015	R212 On 06-August-15			Bond Future	137.58	137.5301	137.5795	137.5301	1,109.00
09/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	3410	3	3410	3	0.00
09/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	3420	3	3420	3	0.00
09/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	3430	3	3430	3	0.00
09/06/2015	R212 On 05-November-15			Bond Future	139.80	139.7459	139.7957	139.7459	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
09/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	6204	6	6204	6	0.00
09/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	6214	6	6214	6	0.00
09/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	6194	6	6194	6	0.00
09/06/2015	R213 On 06-August-15			Bond Future	8.80	87.5153	8.7979	87.5153	17,330.00
09/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	813	1	813	1	0.00
09/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	836	1	836	1	0.00
09/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	860	1	860	1	0.00
09/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3104	3	3104	3	0.00
09/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	3050	3	3050	3	0.00
09/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3159	4	3159	4	0.00
09/06/2015	R213 On 05-November-15			Bond Future	8.86	85.3815	8.8607	85.3815	0.00
09/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	385	0	385	0	0.00
09/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	403	0	403	0	0.00
09/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	394	0	394	0	0.00
09/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9245	10	9245	10	0.00
09/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9094	10	9094	10	0.00
09/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9169	10	9169	10	0.00
09/06/2015	R213 On 04-February-16			Bond Future	8.92	86.8363	8.9197	86.8363	0.00
09/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	3040	3	3040	3	0.00
09/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	3072	3	3072	3	0.00
09/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	3007	3	3007	3	0.00
09/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4285	5	4285	5	0.00
09/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4244	5	4244	5	0.00
09/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4327	5	4327	5	0.00
09/06/2015	R214 On 06-August-15			Bond Future	8.94	78.0269	8.9372	78.0269	20,446.00
09/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	1216	1	1216	1	0.00
09/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1247	1	1247	1	0.00
09/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1277	1	1277	1	0.00
09/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	2817	3	2817	3	0.00
09/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	2765	3	2765	3	0.00
09/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	2714	3	2714	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
09/06/2015	R214 On 05-November-15			Bond Future	8.99	75.9932	8.9926	75.9932	0.00
09/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	579	1	579	1	0.00
09/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	566	0	566	0	0.00
09/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	554	0	554	0	0.00
09/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	9202	10	9202	10	0.00
09/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9120	10	9120	10	0.00
09/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9039	10	9039	10	0.00
09/06/2015	R214 On 04-February-16			Bond Future	9.04	77.2881	9.0446	77.2881	4,320.00
09/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	1074	1	1074	1	0.00
09/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	1092	1	1092	1	0.00
09/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	1058	1	1058	1	0.00
09/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	9943	10	9943	10	0.00
09/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10019	10	10019	10	0.00
09/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10097	11	10097	11	0.00
09/06/2015	R248 On 06-August-15			Bond Future	9.02	100.3725	9.0188	100.3725	36,783.00
09/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	2812	4	2812	4	0.00
09/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	2919	4	2919	4	0.00
09/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	2704	3	2704	3	0.00
09/06/2015	R248 On 05-November-15			Bond Future	9.08	97.5598	9.0763	97.5598	0.00
09/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	12149	13	12149	13	0.00
09/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	12025	13	12025	13	0.00
09/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	11902	13	11902	13	0.00
09/06/2015	R248 On 04-February-16			Bond Future	9.13	99.2222	9.1307	99.2222	0.00
09/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
09/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	1319	2	1319	2	0.00
09/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	1217	2	1217	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
09/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	1421	2	1421	2	0.00
