



Johannesburg  
Stock Exchange

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

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

[www.jse.co.za](http://www.jse.co.za)

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For November 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	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
04/11/2015	2025 On 05-November-15			Bond Future	123.88	123.7052	123.8752	123.7052	21.00
04/11/2015	2025 On 05-November-15	123.01	Call	Bond Future	865	1	865	1	0.00
04/11/2015	2025 On 05-November-15	122.99	Call	Bond Future	885	1	885	1	0.00
04/11/2015	2025 On 05-November-15	123.00	Call	Bond Future	875	1	875	1	0.00
04/11/2015	2025 On 05-November-15	122.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2025 On 05-November-15	123.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2025 On 05-November-15	123.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2025 On 04-February-16			Bond Future	124.71	124.5415	124.7126	124.5415	950.00
04/11/2015	2025 On 04-February-16	125.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2025 On 04-February-16	126.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2025 On 04-February-16	126.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2025 On 04-February-16	125.99	Put	Bond Future	1277	1	1277	1	0.00
04/11/2015	2025 On 04-February-16	126.00	Put	Bond Future	1287	1	1287	1	0.00
04/11/2015	2025 On 04-February-16	126.01	Put	Bond Future	1297	1	1297	1	0.00
04/11/2015	2025 On 05-May-16			Bond Future	126.91	126.7300	126.9082	126.7300	0.00
04/11/2015	2025 On 05-May-16	126.00	Call	Bond Future	908	0	908	0	0.00
04/11/2015	2025 On 05-May-16	125.99	Call	Bond Future	918	0	918	0	0.00
04/11/2015	2025 On 05-May-16	126.01	Call	Bond Future	898	0	898	0	0.00
04/11/2015	2025 On 05-May-16	126.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2025 On 05-May-16	125.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2025 On 05-May-16	126.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2030 On 05-November-15			Bond Future	8.81	95.7531	8.8058	95.7531	7,437.00
04/11/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2030 On 05-November-15	8.50	Put	Bond Future	2383	2	2383	2	0.00
04/11/2015	2030 On 05-November-15	8.49	Put	Bond Future	2462	2	2462	2	0.00
04/11/2015	2030 On 05-November-15	8.51	Put	Bond Future	2304	2	2304	2	0.00
04/11/2015	2030 On 04-February-16			Bond Future	8.87	93.3179	8.8709	93.3179	9,973.00
04/11/2015	2030 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2030 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2030 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2030 On 04-February-16	8.75	Put	Bond Future	917	1	917	1	0.00
04/11/2015	2030 On 04-February-16	8.76	Put	Bond Future	841	1	841	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
04/11/2015	2030 On 04-February-16	8.74	Put	Bond Future	993	1	993	1	0.00
04/11/2015	2030 On 05-May-16			Bond Future	8.93	8.9200	8.9259	8.9200	0.00
04/11/2015	2030 On 05-May-16	8.99	Call	Bond Future	474	0	474	0	0.00
04/11/2015	2030 On 05-May-16	9.00	Call	Bond Future	548	0	548	0	0.00
04/11/2015	2030 On 05-May-16	9.01	Call	Bond Future	621	0	621	0	0.00
04/11/2015	2030 On 05-May-16	9.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2030 On 05-May-16	8.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2030 On 05-May-16	9.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 05-November-15			Bond Future	8.93	95.1700	8.9258	95.1700	1,403.00
04/11/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 05-November-15	8.00	Put	Bond Future	8023	8	8023	8	0.00
04/11/2015	2032 On 05-November-15	7.99	Put	Bond Future	8115	8	8115	8	0.00
04/11/2015	2032 On 05-November-15	8.01	Put	Bond Future	7932	8	7932	8	0.00
04/11/2015	2032 On 04-February-16			Bond Future	8.99	96.7317	8.9911	96.7317	2,957.00
04/11/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 04-February-16	8.69	Put	Bond Future	2470	2	2470	2	0.00
04/11/2015	2032 On 04-February-16	8.70	Put	Bond Future	2386	2	2386	2	0.00
04/11/2015	2032 On 04-February-16	8.71	Put	Bond Future	2303	2	2303	2	0.00
04/11/2015	2032 On 05-May-16			Bond Future	9.05	94.2718	9.0457	94.2718	0.00
04/11/2015	2032 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 05-May-16	8.99	Put	Bond Future	444	0	444	0	0.00
04/11/2015	2032 On 05-May-16	9.01	Put	Bond Future	284	0	284	0	0.00
04/11/2015	2032 On 05-May-16	9.00	Put	Bond Future	364	0	364	0	0.00
04/11/2015	2032 On 04-August-16			Bond Future	9.10	9.0900	9.1015	9.0900	0.00
04/11/2015	2032 On 04-August-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 04-August-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 04-August-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2032 On 04-August-16	8.99	Put	Bond Future	879	0	879	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
04/11/2015	2032 On 04-August-16	9.00	Put	Bond Future	800	0	800	0	0.00
04/11/2015	2032 On 04-August-16	9.01	Put	Bond Future	721	0	721	0	0.00
04/11/2015	2033 On 05-November-15			Bond Future	103.49	103.0546	103.4905	103.0546	0.00
04/11/2015	2033 On 05-November-15	102.41	Call	Bond Future	1081	1	1081	1	0.00
04/11/2015	2033 On 05-November-15	102.39	Call	Bond Future	1101	1	1101	1	0.00
04/11/2015	2033 On 05-November-15	102.40	Call	Bond Future	1091	1	1091	1	0.00
04/11/2015	2033 On 05-November-15	102.40	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2033 On 05-November-15	102.41	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2033 On 05-November-15	102.39	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2033 On 04-February-16			Bond Future	105.20	104.7543	105.1958	104.7543	185.00
04/11/2015	2033 On 04-February-16	102.41	Call	Bond Future	2786	2	2786	2	0.00
04/11/2015	2033 On 04-February-16	102.40	Call	Bond Future	2796	2	2796	2	0.00
04/11/2015	2033 On 04-February-16	102.39	Call	Bond Future	2806	2	2806	2	0.00
04/11/2015	2033 On 04-February-16	102.40	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2033 On 04-February-16	102.41	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2033 On 04-February-16	102.39	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2033 On 05-May-16			Bond Future	106.07	105.6248	106.0732	105.6248	0.00
04/11/2015	2033 On 05-May-16	102.40	Call	Bond Future	3673	3	3673	3	0.00
04/11/2015	2033 On 05-May-16	102.41	Call	Bond Future	3663	3	3663	3	0.00
04/11/2015	2033 On 05-May-16	102.39	Call	Bond Future	3683	3	3683	3	0.00
04/11/2015	2033 On 05-May-16	102.40	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2033 On 05-May-16	102.41	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2033 On 05-May-16	102.39	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2037 On 05-November-15			Bond Future	9.12	96.5766	9.1207	96.5766	11,847.00
04/11/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2037 On 05-November-15	8.00	Put	Bond Future	10851	11	10851	11	0.00
04/11/2015	2037 On 05-November-15	7.99	Put	Bond Future	10956	11	10956	11	0.00
04/11/2015	2037 On 05-November-15	8.01	Put	Bond Future	10745	11	10745	11	0.00
04/11/2015	2037 On 04-February-16			Bond Future	9.19	93.9045	9.1854	93.9045	48,339.00
04/11/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00

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04/11/2015	2037 On 04-February-16	8.75	Put	Bond Future	3945	4	3945	4	0.00
04/11/2015	2037 On 04-February-16	8.74	Put	Bond Future	4038	4	4038	4	0.00
04/11/2015	2037 On 04-February-16	8.76	Put	Bond Future	3851	4	3851	4	0.00
04/11/2015	2037 On 05-May-16			Bond Future	9.24	95.5527	9.2411	95.5527	0.00
04/11/2015	2037 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2037 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2037 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2037 On 05-May-16	9.00	Put	Bond Future	2128	2	2128	2	0.00
04/11/2015	2037 On 05-May-16	9.01	Put	Bond Future	2038	2	2038	2	0.00
04/11/2015	2037 On 05-May-16	8.99	Put	Bond Future	2218	2	2218	2	0.00
04/11/2015	2037 On 04-August-16			Bond Future	9.30	9.2900	9.2990	9.2900	0.00
04/11/2015	2037 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2037 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2037 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2037 On 04-August-16	9.25	Put	Bond Future	421	0	421	0	0.00
04/11/2015	2037 On 04-August-16	9.24	Put	Bond Future	508	0	508	0	0.00
04/11/2015	2037 On 04-August-16	9.26	Put	Bond Future	335	0	335	0	0.00
04/11/2015	2038 On 05-November-15			Bond Future	128.59	128.0738	128.5941	128.0738	513.00
04/11/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2038 On 05-November-15	134.01	Put	Bond Future	5416	6	5416	6	0.00
04/11/2015	2038 On 05-November-15	134.00	Put	Bond Future	5406	6	5406	6	0.00
04/11/2015	2038 On 05-November-15	133.99	Put	Bond Future	5396	6	5396	6	0.00
04/11/2015	2038 On 04-February-16			Bond Future	129.36	128.8316	129.3588	128.8316	7,889.00
04/11/2015	2038 On 04-February-16	131.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2038 On 04-February-16	131.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2038 On 04-February-16	130.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2038 On 04-February-16	131.00	Put	Bond Future	1641	2	1641	2	0.00
04/11/2015	2038 On 04-February-16	131.01	Put	Bond Future	1651	2	1651	2	0.00
04/11/2015	2038 On 04-February-16	130.99	Put	Bond Future	1631	2	1631	2	0.00
04/11/2015	2038 On 05-May-16			Bond Future	131.64	131.1000	131.6363	131.1000	0.00
04/11/2015	2038 On 05-May-16	130.99	Call	Bond Future	646	0	646	0	0.00
04/11/2015	2038 On 05-May-16	131.01	Call	Bond Future	626	0	626	0	0.00

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04/11/2015	2038 On 05-May-16	131.00	Call	Bond Future	636	0	636	0	0.00
04/11/2015	2038 On 05-May-16	130.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2038 On 05-May-16	131.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2038 On 05-May-16	131.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2044 On 05-November-15			Bond Future	9.21	97.9166	9.2057	97.9166	2,945.00
04/11/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2044 On 05-November-15	8.25	Put	Bond Future	10004	10	10004	10	0.00
04/11/2015	2044 On 05-November-15	8.24	Put	Bond Future	10118	10	10118	10	0.00
04/11/2015	2044 On 05-November-15	8.26	Put	Bond Future	9891	10	9891	10	0.00
04/11/2015	2044 On 04-February-16			Bond Future	9.27	95.1412	9.2683	95.1412	17,552.00
04/11/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2044 On 04-February-16	9.01	Put	Bond Future	2508	2	2508	2	0.00
04/11/2015	2044 On 04-February-16	8.99	Put	Bond Future	2707	3	2707	3	0.00
04/11/2015	2044 On 04-February-16	9.00	Put	Bond Future	2608	3	2608	3	0.00
04/11/2015	2044 On 05-May-16			Bond Future	9.32	96.8111	9.3224	96.8111	0.00
04/11/2015	2044 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2044 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2044 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2044 On 05-May-16	9.01	Put	Bond Future	3014	3	3014	3	0.00
04/11/2015	2044 On 05-May-16	8.99	Put	Bond Future	3213	3	3213	3	0.00
04/11/2015	2044 On 05-May-16	9.00	Put	Bond Future	3114	3	3114	3	0.00
04/11/2015	2044 On 04-August-16			Bond Future	9.38	9.3600	9.3785	9.3600	0.00
04/11/2015	2044 On 04-August-16	9.51	Call	Bond Future	1208	0	1208	0	0.00
04/11/2015	2044 On 04-August-16	9.50	Call	Bond Future	1117	0	1117	0	0.00
04/11/2015	2044 On 04-August-16	9.49	Call	Bond Future	1026	0	1026	0	0.00
04/11/2015	2044 On 04-August-16	9.50	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2044 On 04-August-16	9.49	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2044 On 04-August-16	9.51	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2046 On 05-November-15			Bond Future	127.47	127.4017	127.4730	127.4017	958.00
04/11/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00

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04/11/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2046 On 05-November-15	132.99	Put	Bond Future	5517	6	5517	6	0.00
04/11/2015	2046 On 05-November-15	133.01	Put	Bond Future	5537	6	5537	6	0.00
04/11/2015	2046 On 05-November-15	133.00	Put	Bond Future	5527	6	5527	6	0.00
04/11/2015	2046 On 04-February-16			Bond Future	129.57	129.5029	129.5736	129.5029	6,612.00
04/11/2015	2046 On 04-February-16	127.99	Call	Bond Future	1584	2	1584	2	0.00
04/11/2015	2046 On 04-February-16	128.01	Call	Bond Future	1564	1	1564	1	0.00
04/11/2015	2046 On 04-February-16	128.00	Call	Bond Future	1574	2	1574	2	0.00
04/11/2015	2046 On 04-February-16	128.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2046 On 04-February-16	128.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2046 On 04-February-16	127.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2046 On 05-May-16			Bond Future	130.43	130.3500	130.4259	130.3500	0.00
04/11/2015	2046 On 05-May-16	129.99	Call	Bond Future	436	0	436	0	0.00
04/11/2015	2046 On 05-May-16	130.01	Call	Bond Future	416	0	416	0	0.00
04/11/2015	2046 On 05-May-16	130.00	Call	Bond Future	426	0	426	0	0.00
04/11/2015	2046 On 05-May-16	129.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2046 On 05-May-16	130.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2046 On 05-May-16	130.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	2050 On 05-November-15			Bond Future	134.71	135.2784	134.7106	135.2784	790.00
04/11/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2050 On 05-November-15	145.01	Put	Bond Future	10299	10	10299	10	0.00
04/11/2015	2050 On 05-November-15	145.00	Put	Bond Future	10289	10	10289	10	0.00
04/11/2015	2050 On 05-November-15	144.99	Put	Bond Future	10279	10	10279	10	0.00
04/11/2015	2050 On 04-February-16			Bond Future	135.42	136.0005	135.4215	136.0005	5,946.00
04/11/2015	2050 On 04-February-16	138.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2050 On 04-February-16	138.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2050 On 04-February-16	137.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2050 On 04-February-16	138.00	Put	Bond Future	2579	2	2579	2	0.00
04/11/2015	2050 On 04-February-16	138.01	Put	Bond Future	2589	2	2589	2	0.00
04/11/2015	2050 On 04-February-16	137.99	Put	Bond Future	2569	2	2569	2	0.00
04/11/2015	2050 On 05-May-16			Bond Future	137.81	138.3900	137.8056	138.3900	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
04/11/2015	2050 On 05-May-16	137.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2050 On 05-May-16	138.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2050 On 05-May-16	138.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	2050 On 05-May-16	138.00	Put	Bond Future	194	0	194	0	0.00
04/11/2015	2050 On 05-May-16	138.01	Put	Bond Future	204	0	204	0	0.00
04/11/2015	2050 On 05-May-16	137.99	Put	Bond Future	184	0	184	0	0.00
04/11/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	AL37 On 05-November-15			Index Future	467.40	467.3650	467.3980	467.3650	1.00
04/11/2015	AL37 On 04-February-16			Index Future	475.06	475.0310	475.0620	475.0310	2.00
04/11/2015	AL37 On 05-May-16			Index Future	483.39	483.3600	483.3860	483.3600	0.00
04/11/2015	AL7T On 05-November-15			Index Future	547.00	547.3540	547.0020	547.3540	1.00
04/11/2015	AL7T On 04-February-16			Index Future	555.97	556.3330	555.9710	556.3330	0.00
04/11/2015	AL7T On 05-May-16			Index Future	565.71	566.0800	565.7130	566.0800	0.00
04/11/2015	ALBI On 05-November-15			Index Future	498.07	498.2680	498.0690	498.2680	4.00
04/11/2015	ALBI On 04-February-16			Index Future	506.24	506.4410	506.2350	506.4410	600.00
04/11/2015	ALBI On 05-May-16			Index Future	515.11	515.3160	515.1060	515.3160	0.00
04/11/2015	ALBI On 04-August-16			Index Future	524.19	524.0000	524.1930	524.0000	0.00
04/11/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C035 On 28-February-35			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C040 On 06-October-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C040 On 31-January-40			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C118 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
04/11/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
04/11/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C303 On 14-August-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C303 On 28-February-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
04/11/2015	EL28 On 05-November-15			Bond Future	126.03	125.9604	126.0339	125.9604	0.00
04/11/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	EL28 On 05-November-15	127.00	Put	Bond Future	966	1	966	1	0.00
04/11/2015	EL28 On 05-November-15	127.01	Put	Bond Future	976	1	976	1	0.00
04/11/2015	EL28 On 05-November-15	126.99	Put	Bond Future	956	1	956	1	0.00
04/11/2015	EL28 On 04-February-16			Bond Future	128.11	128.0378	128.1108	128.0378	0.00
04/11/2015	EL28 On 04-February-16	128.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	EL28 On 04-February-16	129.01	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
04/11/2015	EL28 On 04-February-16	129.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	EL28 On 04-February-16	129.00	Put	Bond Future	889	1	889	1	0.00
04/11/2015	EL28 On 04-February-16	129.01	Put	Bond Future	899	1	899	1	0.00
04/11/2015	EL28 On 04-February-16	128.99	Put	Bond Future	879	1	879	1	0.00
04/11/2015	EL28 On 05-May-16			Bond Future	128.79	128.7100	128.7916	128.7100	0.00
04/11/2015	EL28 On 05-May-16	129.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	EL28 On 05-May-16	129.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	EL28 On 05-May-16	128.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	EL28 On 05-May-16	129.01	Put	Bond Future	218	0	218	0	0.00
04/11/2015	EL28 On 05-May-16	129.00	Put	Bond Future	208	0	208	0	0.00
04/11/2015	EL28 On 05-May-16	128.99	Put	Bond Future	198	0	198	0	0.00
04/11/2015	ES33 On 05-November-15			Bond Future	9.96	80.8339	9.9561	80.8339	6,441.00
04/11/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7112	7	7112	7	0.00
04/11/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7191	7	7191	7	0.00
04/11/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7033	7	7033	7	0.00
04/11/2015	ES33 On 04-February-16			Bond Future	10.05	82.1604	10.0520	82.1604	6,569.00
04/11/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	ES33 On 04-February-16	10.00	Put	Bond Future	358	0	358	0	0.00
04/11/2015	ES33 On 04-February-16	10.01	Put	Bond Future	289	0	289	0	0.00
04/11/2015	ES33 On 04-February-16	9.99	Put	Bond Future	427	0	427	0	0.00
04/11/2015	ES33 On 05-May-16			Bond Future	10.14	79.8114	10.1357	79.8114	0.00
04/11/2015	ES33 On 05-May-16	9.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	ES33 On 05-May-16	10.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	ES33 On 05-May-16	10.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	ES33 On 05-May-16	9.99	Put	Bond Future	994	1	994	1	0.00
04/11/2015	ES33 On 05-May-16	10.01	Put	Bond Future	857	1	857	1	0.00
04/11/2015	ES33 On 05-May-16	10.00	Put	Bond Future	925	1	925	1	0.00
04/11/2015	ES33 On 04-August-16			Bond Future	10.22	10.2200	10.2213	10.2200	0.00
04/11/2015	ES33 On 04-August-16	10.25	Call	Bond Future	191	0	191	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
04/11/2015	ES33 On 04-August-16	10.24	Call	Bond Future	124	0	124	0	0.00
04/11/2015	ES33 On 04-August-16	10.26	Call	Bond Future	257	0	257	0	0.00
04/11/2015	ES33 On 04-August-16	10.24	Put	Bond Future	0	0	0	0	0.00
04/11/2015	ES33 On 04-August-16	10.26	Put	Bond Future	0	0	0	0	0.00
04/11/2015	ES33 On 04-August-16	10.25	Put	Bond Future	0	0	0	0	0.00
04/11/2015	GOVI On 05-November-15			GOVI	495.59	495.7830	495.5940	495.7830	14.00
04/11/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
04/11/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
04/11/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
04/11/2015	GOVI On 05-November-15	530.00	Put	GOVI	344060	34	344060	34	0.00
04/11/2015	GOVI On 05-November-15	529.99	Put	GOVI	343960	34	343960	34	0.00
04/11/2015	GOVI On 05-November-15	530.01	Put	GOVI	344160	34	344160	34	0.00
04/11/2015	GOVI On 04-February-16			GOVI	503.72	503.9160	503.7200	503.9160	468.00
04/11/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
04/11/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
04/11/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
04/11/2015	GOVI On 04-February-16	511.99	Put	GOVI	82700	8	82700	8	0.00
04/11/2015	GOVI On 04-February-16	512.01	Put	GOVI	82900	8	82900	8	0.00
04/11/2015	GOVI On 04-February-16	512.00	Put	GOVI	82800	8	82800	8	0.00
04/11/2015	GOVI On 05-May-16			GOVI	512.55	512.7460	512.5470	512.7460	145.00
04/11/2015	GOVI On 05-May-16	517.99	Call	GOVI	0	0	0	0	0.00
04/11/2015	GOVI On 05-May-16	518.01	Call	GOVI	0	0	0	0	0.00
04/11/2015	GOVI On 05-May-16	518.00	Call	GOVI	0	0	0	0	0.00
04/11/2015	GOVI On 05-May-16	517.99	Put	GOVI	54430	5	54430	5	0.00
04/11/2015	GOVI On 05-May-16	518.00	Put	GOVI	54530	5	54530	5	0.00
04/11/2015	GOVI On 05-May-16	518.01	Put	GOVI	54630	5	54630	5	0.00
04/11/2015	GOVI On 04-August-16			GOVI	521.59	521.0000	521.5890	521.0000	0.00
04/11/2015	GOVI On 04-August-16	520.99	Call	GOVI	5990	0	5990	0	0.00
04/11/2015	GOVI On 04-August-16	521.00	Call	GOVI	5890	0	5890	0	0.00
04/11/2015	GOVI On 04-August-16	521.01	Call	GOVI	5790	0	5790	0	0.00
04/11/2015	GOVI On 04-August-16	521.01	Put	GOVI	0	0	0	0	0.00
04/11/2015	GOVI On 04-August-16	520.99	Put	GOVI	0	0	0	0	0.00
04/11/2015	GOVI On 04-August-16	521.00	Put	GOVI	0	0	0	0	0.00
04/11/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	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
04/11/2015	IGOV On 05-November-15			Index Future	233.84	233.8760	233.8440	233.8760	20.00
04/11/2015	IGOV On 04-February-16			Index Future	237.70	237.7320	237.6980	237.7320	1,035.00
04/11/2015	IGOV On 05-May-16			Index Future	241.88	241.9160	241.8820	241.9160	19.00
04/11/2015	IGOV On 04-August-16			Index Future	246.17	246.2100	246.1680	246.2100	0.00
04/11/2015	ILBI On 05-November-15			Index Future	633.40	633.6480	633.4020	633.6480	0.00
04/11/2015	ILBI On 04-February-16			Index Future	644.15	644.4010	644.1500	644.4010	157.00
04/11/2015	ILBI On 05-May-16			Index Future	655.85	656.1100	655.8540	656.1100	0.00
04/11/2015	IS01 On 19-December-16			Interest Rate Swap	99.78	99.7780	99.7762	99.7780	0.00
04/11/2015	IS02 On 18-December-17			Interest Rate Swap	99.72	99.7292	99.7187	99.7292	0.00
04/11/2015	IS05 On 17-December-20			Interest Rate Swap	99.03	99.0446	99.0302	99.0446	0.00
04/11/2015	IS10 On 17-December-25			Interest Rate Swap	100.61	100.5834	100.6114	100.5834	0.00
04/11/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
04/11/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
04/11/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
04/11/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
04/11/2015	JBAF On 18-November-15			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
04/11/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
04/11/2015	JBAF On 20-January-16			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
04/11/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	2,000.00
04/11/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	0.00
04/11/2015	JBAF On 20-April-16			Jibar Tradeable Future	6.57	93.4300	6.5700	93.4300	0.00
04/11/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.82	93.1800	6.8200	93.1800	0.00
04/11/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.05	92.9500	7.0500	92.9500	0.00
04/11/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.22	92.7800	7.2200	92.7800	0.00
04/11/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.40	92.6000	7.4000	92.6000	0.00
04/11/2015	JBAF On 21-June-17			Jibar Tradeable Future	7.56	92.4400	7.5600	92.4400	0.00
04/11/2015	JBAF On 20-September-17			Jibar Tradeable Future	7.68	92.3200	7.6800	92.3200	0.00
04/11/2015	R023 On 05-November-15			Bond Future	8.16	99.3403	8.1609	99.3403	9,456.00
04/11/2015	R023 On 05-November-15	7.99	Call	Bond Future	1	0	1	0	0.00
04/11/2015	R023 On 05-November-15	8.01	Call	Bond Future	2	0	2	0	0.00
04/11/2015	R023 On 05-November-15	8.00	Call	Bond Future	1	0	1	0	0.00
04/11/2015	R023 On 05-November-15	8.00	Put	Bond Future	866	1	866	1	0.00
04/11/2015	R023 On 05-November-15	7.99	Put	Bond Future	920	1	920	1	0.00
04/11/2015	R023 On 05-November-15	8.01	Put	Bond Future	813	1	813	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
04/11/2015	R023 On 04-February-16			Bond Future	8.24	100.9705	8.2356	100.9705	9,691.00
04/11/2015	R023 On 04-February-16	7.99	Call	Bond Future	809	1	809	1	0.00
04/11/2015	R023 On 04-February-16	8.01	Call	Bond Future	848	1	848	1	0.00
04/11/2015	R023 On 04-February-16	8.00	Call	Bond Future	828	1	828	1	0.00
04/11/2015	R023 On 04-February-16	7.99	Put	Bond Future	2094	2	2094	2	0.00
04/11/2015	R023 On 04-February-16	8.00	Put	Bond Future	2060	2	2060	2	0.00
04/11/2015	R023 On 04-February-16	8.01	Put	Bond Future	2027	2	2027	2	0.00
04/11/2015	R023 On 05-May-16			Bond Future	8.29	98.8134	8.2862	98.8134	0.00
04/11/2015	R023 On 05-May-16	8.26	Call	Bond Future	1892	2	1892	2	0.00
04/11/2015	R023 On 05-May-16	8.25	Call	Bond Future	1867	2	1867	2	0.00
04/11/2015	R023 On 05-May-16	8.24	Call	Bond Future	1842	2	1842	2	0.00
04/11/2015	R023 On 05-May-16	8.25	Put	Bond Future	2050	2	2050	2	0.00
04/11/2015	R023 On 05-May-16	8.24	Put	Bond Future	2075	2	2075	2	0.00
04/11/2015	R023 On 05-May-16	8.26	Put	Bond Future	2024	2	2024	2	0.00
04/11/2015	R023 On 04-August-16			Bond Future	8.34	8.3300	8.3379	8.3300	0.00
04/11/2015	R023 On 04-August-16	8.24	Call	Bond Future	2114	0	2114	0	0.00
04/11/2015	R023 On 04-August-16	8.26	Call	Bond Future	2161	0	2161	0	0.00
04/11/2015	R023 On 04-August-16	8.25	Call	Bond Future	2137	0	2137	0	0.00
04/11/2015	R023 On 04-August-16	8.25	Put	Bond Future	2568	0	2568	0	0.00
04/11/2015	R023 On 04-August-16	8.24	Put	Bond Future	2593	0	2593	0	0.00
04/11/2015	R023 On 04-August-16	8.26	Put	Bond Future	2542	0	2542	0	0.00
04/11/2015	R186 On 05-November-15			Bond Future	8.41	119.0111	8.4108	119.0111	12,833.00
04/11/2015	R186 On 05-November-15	8.24	Call	Bond Future	2	0	2	0	0.00
04/11/2015	R186 On 05-November-15	8.45	Call	Bond Future	412	1	412	1	200.00
04/11/2015	R186 On 05-November-15	8.75	Call	Bond Future	2619	3	2619	3	0.00
04/11/2015	R186 On 05-November-15	8.22	Call	Bond Future	1	0	1	0	0.00
04/11/2015	R186 On 05-November-15	8.26	Call	Bond Future	4	0	4	0	0.00
04/11/2015	R186 On 05-November-15	8.50	Call	Bond Future	727	1	727	1	0.00
04/11/2015	R186 On 05-November-15	8.55	Call	Bond Future	1091	1	1091	1	0.00
04/11/2015	R186 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	1,200.00
04/11/2015	R186 On 05-November-15	8.25	Call	Bond Future	2	0	2	0	0.00
04/11/2015	R186 On 05-November-15	7.73	Call	Bond Future	0	0	0	0	169.00
04/11/2015	R186 On 05-November-15	7.86	Call	Bond Future	0	0	0	0	674.00
04/11/2015	R186 On 05-November-15	8.35	Call	Bond Future	63	0	63	0	843.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2015	R186 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	200.00
04/11/2015	R186 On 05-November-15	8.85	Call	Bond Future	3375	3	3375	3	0.00
04/11/2015	R186 On 05-November-15	9.00	Call	Bond Future	4497	5	4497	5	0.00
04/11/2015	R186 On 05-November-15	8.45	Put	Bond Future	105	0	105	0	6,308.00
04/11/2015	R186 On 05-November-15	8.75	Put	Bond Future	0	0	0	0	10,200.00
04/11/2015	R186 On 05-November-15	7.73	Put	Bond Future	5513	5	5513	5	0.00
04/11/2015	R186 On 05-November-15	7.86	Put	Bond Future	4433	4	4433	4	0.00
04/11/2015	R186 On 05-November-15	8.22	Put	Bond Future	1510	1	1510	1	1,090.00
04/11/2015	R186 On 05-November-15	8.24	Put	Bond Future	1352	1	1352	1	0.00
04/11/2015	R186 On 05-November-15	8.35	Put	Bond Future	541	1	541	1	9,430.00
04/11/2015	R186 On 05-November-15	8.26	Put	Bond Future	1195	1	1195	1	0.00
04/11/2015	R186 On 05-November-15	8.50	Put	Bond Future	30	0	30	0	4,666.00
04/11/2015	R186 On 05-November-15	8.55	Put	Bond Future	6	0	6	0	4,667.00
04/11/2015	R186 On 05-November-15	8.85	Put	Bond Future	0	0	0	0	2,283.00
04/11/2015	R186 On 05-November-15	8.25	Put	Bond Future	1273	1	1273	1	8,650.00
04/11/2015	R186 On 05-November-15	7.75	Put	Bond Future	5346	5	5346	5	0.00
04/11/2015	R186 On 05-November-15	8.00	Put	Bond Future	3284	3	3284	3	0.00
04/11/2015	R186 On 05-November-15	9.00	Put	Bond Future	0	0	0	0	2,600.00
04/11/2015	R186 On 04-February-16			Bond Future	8.48	115.6668	8.4756	115.6668	43,235.00
04/11/2015	R186 On 04-February-16	8.75	Call	Bond Future	3337	3	3337	3	0.00
04/11/2015	R186 On 04-February-16	7.90	Call	Bond Future	586	1	586	1	680.00
04/11/2015	R186 On 04-February-16	7.51	Call	Bond Future	173	0	173	0	0.00
04/11/2015	R186 On 04-February-16	7.50	Call	Bond Future	167	0	167	0	0.00
04/11/2015	R186 On 04-February-16	7.49	Call	Bond Future	161	0	161	0	0.00
04/11/2015	R186 On 04-February-16	8.70	Call	Bond Future	3097	0	3097	0	0.00
04/11/2015	R186 On 04-February-16	8.80	Call	Bond Future	3587	0	3587	0	0.00
04/11/2015	R186 On 04-February-16	8.40	Call	Bond Future	1852	2	1852	2	680.00
04/11/2015	R186 On 04-February-16	8.75	Put	Bond Future	1257	1	1257	1	11,695.00
04/11/2015	R186 On 04-February-16	7.90	Put	Bond Future	5123	5	5123	5	0.00
04/11/2015	R186 On 04-February-16	7.51	Put	Bond Future	7924	8	7924	8	0.00
04/11/2015	R186 On 04-February-16	7.49	Put	Bond Future	8081	8	8081	8	0.00
04/11/2015	R186 On 04-February-16	7.50	Put	Bond Future	8002	8	8002	8	0.00
04/11/2015	R186 On 04-February-16	8.70	Put	Bond Future	1392	0	1392	0	5,000.00
04/11/2015	R186 On 04-February-16	8.80	Put	Bond Future	1133	0	1133	0	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
04/11/2015	R186 On 04-February-16	8.40	Put	Bond Future	2434	2	2434	2	0.00
04/11/2015	R186 On 05-May-16			Bond Future	8.53	117.6959	8.5266	117.6959	0.00
04/11/2015	R186 On 05-May-16	8.34	Call	Bond Future	2360	2	2360	2	0.00
04/11/2015	R186 On 05-May-16	8.33	Call	Bond Future	2327	2	2327	2	0.00
04/11/2015	R186 On 05-May-16	8.35	Call	Bond Future	2392	2	2392	2	0.00
04/11/2015	R186 On 05-May-16	7.56	Call	Bond Future	616	1	616	1	0.00
04/11/2015	R186 On 05-May-16	8.33	Put	Bond Future	3819	4	3819	4	0.00
04/11/2015	R186 On 05-May-16	8.35	Put	Bond Future	3731	4	3731	4	0.00
04/11/2015	R186 On 05-May-16	7.56	Put	Bond Future	8212	8	8212	8	0.00
04/11/2015	R186 On 05-May-16	8.34	Put	Bond Future	3774	4	3774	4	0.00
04/11/2015	R186 On 04-August-16			Bond Future	8.58	114.4971	8.5791	114.4971	0.00
04/11/2015	R186 On 04-August-16	8.51	Call	Bond Future	3402	3	3402	3	0.00
04/11/2015	R186 On 04-August-16	8.49	Call	Bond Future	3331	3	3331	3	0.00
04/11/2015	R186 On 04-August-16	8.50	Call	Bond Future	3366	3	3366	3	0.00
04/11/2015	R186 On 04-August-16	8.49	Put	Bond Future	3990	4	3990	4	0.00
04/11/2015	R186 On 04-August-16	8.50	Put	Bond Future	3951	4	3951	4	0.00
04/11/2015	R186 On 04-August-16	8.51	Put	Bond Future	3912	4	3912	4	0.00
04/11/2015	R197 On 05-November-15			Bond Future	296.57	296.4104	296.5697	296.4104	260.00
04/11/2015	R197 On 05-November-15	294.99	Call	Bond Future	1580	1	1580	1	0.00
04/11/2015	R197 On 05-November-15	295.01	Call	Bond Future	1560	1	1560	1	0.00
04/11/2015	R197 On 05-November-15	295.00	Call	Bond Future	1570	1	1570	1	0.00
04/11/2015	R197 On 05-November-15	295.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R197 On 05-November-15	295.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R197 On 05-November-15	294.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R197 On 04-February-16			Bond Future	295.12	294.9614	295.1194	294.9614	724.00
04/11/2015	R197 On 04-February-16	296.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R197 On 04-February-16	297.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R197 On 04-February-16	297.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R197 On 04-February-16	296.99	Put	Bond Future	1871	2	1871	2	0.00
04/11/2015	R197 On 04-February-16	297.01	Put	Bond Future	1891	2	1891	2	0.00
04/11/2015	R197 On 04-February-16	297.00	Put	Bond Future	1881	2	1881	2	0.00
04/11/2015	R197 On 05-May-16			Bond Future	300.31	300.1500	300.3147	300.1500	0.00
04/11/2015	R197 On 05-May-16	300.00	Call	Bond Future	315	0	315	0	0.00
04/11/2015	R197 On 05-May-16	300.01	Call	Bond Future	305	0	305	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
04/11/2015	R197 On 05-May-16	299.99	Call	Bond Future	325	0	325	0	0.00
04/11/2015	R197 On 05-May-16	300.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R197 On 05-May-16	300.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R197 On 05-May-16	299.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R202 On 05-November-15			Bond Future	242.47	242.3378	242.4704	242.3378	790.00
04/11/2015	R202 On 05-November-15	8.35	Call	Bond Future	234120	234	234120	234	0.00
04/11/2015	R202 On 05-November-15	8.45	Call	Bond Future	234020	234	234020	234	0.00
04/11/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R202 On 05-November-15	8.35	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R202 On 05-November-15	8.45	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R202 On 05-November-15	245.99	Put	Bond Future	3520	4	3520	4	0.00
04/11/2015	R202 On 05-November-15	246.00	Put	Bond Future	3530	4	3530	4	0.00
04/11/2015	R202 On 05-November-15	246.01	Put	Bond Future	3540	4	3540	4	0.00
04/11/2015	R202 On 04-February-16			Bond Future	243.10	242.9688	243.1002	242.9688	53,566.00
04/11/2015	R202 On 04-February-16	240.00	Call	Bond Future	3100	3	3100	3	0.00
04/11/2015	R202 On 04-February-16	240.01	Call	Bond Future	3090	3	3090	3	0.00
04/11/2015	R202 On 04-February-16	239.99	Call	Bond Future	3110	3	3110	3	0.00
04/11/2015	R202 On 04-February-16	239.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R202 On 04-February-16	240.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R202 On 04-February-16	240.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R202 On 05-May-16			Bond Future	247.38	247.2500	247.3796	247.2500	0.00
04/11/2015	R202 On 05-May-16	246.99	Call	Bond Future	390	0	390	0	0.00
04/11/2015	R202 On 05-May-16	247.00	Call	Bond Future	380	0	380	0	0.00
04/11/2015	R202 On 05-May-16	247.01	Call	Bond Future	370	0	370	0	0.00
04/11/2015	R202 On 05-May-16	247.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R202 On 05-May-16	247.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R202 On 05-May-16	246.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R203 On 05-November-15			Bond Future	7.09	103.2215	7.0911	103.2215	14,742.00
04/11/2015	R203 On 05-November-15	5.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R203 On 05-November-15	6.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R203 On 05-November-15	6.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R203 On 05-November-15	6.00	Put	Bond Future	1907	2	1907	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
04/11/2015	R203 On 05-November-15	6.01	Put	Bond Future	1889	2	1889	2	0.00
04/11/2015	R203 On 05-November-15	5.99	Put	Bond Future	1924	2	1924	2	0.00
04/11/2015	R203 On 04-February-16			Bond Future	7.17	104.9153	7.1720	104.9153	15,947.00
04/11/2015	R203 On 04-February-16	7.24	Call	Bond Future	294	0	294	0	0.00
04/11/2015	R203 On 04-February-16	7.26	Call	Bond Future	311	0	311	0	0.00
04/11/2015	R203 On 04-February-16	7.25	Call	Bond Future	302	0	302	0	0.00
04/11/2015	R203 On 04-February-16	7.24	Put	Bond Future	192	0	192	0	0.00
04/11/2015	R203 On 04-February-16	7.25	Put	Bond Future	185	0	185	0	0.00
04/11/2015	R203 On 04-February-16	7.26	Put	Bond Future	179	0	179	0	0.00
04/11/2015	R203 On 05-May-16			Bond Future	7.18	102.5864	7.1817	102.5864	0.00
04/11/2015	R203 On 05-May-16	7.26	Call	Bond Future	461	0	461	0	0.00
04/11/2015	R203 On 05-May-16	7.24	Call	Bond Future	446	0	446	0	0.00
04/11/2015	R203 On 05-May-16	7.25	Call	Bond Future	454	0	454	0	0.00
04/11/2015	R203 On 05-May-16	7.24	Put	Bond Future	372	0	372	0	0.00
04/11/2015	R203 On 05-May-16	7.26	Put	Bond Future	361	0	361	0	0.00
04/11/2015	R203 On 05-May-16	7.25	Put	Bond Future	366	0	366	0	0.00
04/11/2015	R203 On 04-August-16			Bond Future	7.18	7.1700	7.1783	7.1700	0.00
04/11/2015	R203 On 04-August-16	7.24	Call	Bond Future	444	0	444	0	0.00
04/11/2015	R203 On 04-August-16	7.26	Call	Bond Future	456	0	456	0	0.00
04/11/2015	R203 On 04-August-16	7.25	Call	Bond Future	450	0	450	0	0.00
04/11/2015	R203 On 04-August-16	7.25	Put	Bond Future	375	0	375	0	0.00
04/11/2015	R203 On 04-August-16	7.26	Put	Bond Future	370	0	370	0	0.00
04/11/2015	R203 On 04-August-16	7.24	Put	Bond Future	380	0	380	0	0.00
04/11/2015	R204 On 05-November-15			Bond Future	7.45	104.5693	7.4510	104.5693	15,529.00
04/11/2015	R204 On 05-November-15	6.25	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R204 On 05-November-15	6.26	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R204 On 05-November-15	6.24	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R204 On 05-November-15	6.25	Put	Bond Future	3382	3	3382	3	0.00
04/11/2015	R204 On 05-November-15	6.26	Put	Bond Future	3353	3	3353	3	0.00
04/11/2015	R204 On 05-November-15	6.24	Put	Bond Future	3411	3	3411	3	0.00
04/11/2015	R204 On 04-February-16			Bond Future	7.53	102.2492	7.5295	102.2492	29,106.00
04/11/2015	R204 On 04-February-16	7.51	Call	Bond Future	494	0	494	0	0.00
04/11/2015	R204 On 04-February-16	7.50	Call	Bond Future	482	0	482	0	0.00
04/11/2015	R204 On 04-February-16	7.49	Call	Bond Future	469	0	469	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
04/11/2015	R204 On 04-February-16	7.50	Put	Bond Future	557	1	557	1	0.00
04/11/2015	R204 On 04-February-16	7.49	Put	Bond Future	570	1	570	1	0.00
04/11/2015	R204 On 04-February-16	7.51	Put	Bond Future	544	1	544	1	0.00
04/11/2015	R204 On 05-May-16			Bond Future	7.57	104.0428	7.5737	104.0428	0.00
04/11/2015	R204 On 05-May-16	7.76	Call	Bond Future	1056	1	1056	1	0.00
04/11/2015	R204 On 05-May-16	7.75	Call	Bond Future	1042	1	1042	1	0.00
04/11/2015	R204 On 05-May-16	7.74	Call	Bond Future	1028	1	1028	1	0.00
04/11/2015	R204 On 05-May-16	7.75	Put	Bond Future	629	1	629	1	0.00
04/11/2015	R204 On 05-May-16	7.76	Put	Bond Future	619	1	619	1	0.00
04/11/2015	R204 On 05-May-16	7.74	Put	Bond Future	638	1	638	1	0.00
04/11/2015	R204 On 04-August-16			Bond Future	7.62	7.6300	7.6229	7.6300	0.00
04/11/2015	R204 On 04-August-16	7.74	Call	Bond Future	1031	0	1031	0	0.00
04/11/2015	R204 On 04-August-16	7.75	Call	Bond Future	1043	0	1043	0	0.00
04/11/2015	R204 On 04-August-16	7.76	Call	Bond Future	1055	0	1055	0	0.00
04/11/2015	R204 On 04-August-16	7.75	Put	Bond Future	771	0	771	0	0.00
04/11/2015	R204 On 04-August-16	7.76	Put	Bond Future	762	0	762	0	0.00
04/11/2015	R204 On 04-August-16	7.74	Put	Bond Future	780	0	780	0	0.00
04/11/2015	R207 On 05-November-15			Bond Future	7.74	100.5742	7.7409	100.5742	1,833.00
04/11/2015	R207 On 05-November-15	7.74	Call	Bond Future	91	0	91	0	0.00
04/11/2015	R207 On 05-November-15	7.76	Call	Bond Future	130	0	130	0	0.00
04/11/2015	R207 On 05-November-15	7.50	Call	Bond Future	0	0	0	0	19.00
04/11/2015	R207 On 05-November-15	7.75	Call	Bond Future	109	0	109	0	0.00
04/11/2015	R207 On 05-November-15	7.43	Call	Bond Future	0	0	0	0	53.00
04/11/2015	R207 On 05-November-15	7.74	Put	Bond Future	94	0	94	0	0.00
04/11/2015	R207 On 05-November-15	7.50	Put	Bond Future	842	1	842	1	0.00
04/11/2015	R207 On 05-November-15	7.75	Put	Bond Future	78	0	78	0	0.00
04/11/2015	R207 On 05-November-15	7.43	Put	Bond Future	1089	1	1089	1	0.00
04/11/2015	R207 On 05-November-15	7.76	Put	Bond Future	63	0	63	0	0.00
04/11/2015	R207 On 04-February-16			Bond Future	7.82	98.5832	7.8201	98.5832	47,160.00
04/11/2015	R207 On 04-February-16	7.27	Call	Bond Future	155	0	155	0	43.00
04/11/2015	R207 On 04-February-16	7.49	Call	Bond Future	317	0	317	0	0.00
04/11/2015	R207 On 04-February-16	7.51	Call	Bond Future	336	0	336	0	0.00
04/11/2015	R207 On 04-February-16	7.50	Call	Bond Future	326	0	326	0	19.00
04/11/2015	R207 On 04-February-16	7.50	Put	Bond Future	1387	1	1387	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
04/11/2015	R207 On 04-February-16	7.51	Put	Bond Future	1363	1	1363	1	0.00
04/11/2015	R207 On 04-February-16	7.49	Put	Bond Future	1411	1	1411	1	0.00
04/11/2015	R207 On 04-February-16	7.27	Put	Bond Future	1986	2	1986	2	0.00
04/11/2015	R207 On 05-May-16			Bond Future	7.88	100.3129	7.8780	100.3129	0.00
04/11/2015	R207 On 05-May-16	7.86	Call	Bond Future	1092	1	1092	1	0.00
04/11/2015	R207 On 05-May-16	7.84	Call	Bond Future	1061	1	1061	1	0.00
04/11/2015	R207 On 05-May-16	7.56	Call	Bond Future	682	1	682	1	43.00
04/11/2015	R207 On 05-May-16	7.85	Call	Bond Future	1077	1	1077	1	0.00
04/11/2015	R207 On 05-May-16	7.85	Put	Bond Future	1164	1	1164	1	0.00
04/11/2015	R207 On 05-May-16	7.86	Put	Bond Future	1148	1	1148	1	0.00
04/11/2015	R207 On 05-May-16	7.56	Put	Bond Future	1676	2	1676	2	0.00
04/11/2015	R207 On 05-May-16	7.84	Put	Bond Future	1180	1	1180	1	0.00
04/11/2015	R207 On 04-August-16			Bond Future	7.94	98.4611	7.9404	98.4611	0.00
04/11/2015	R207 On 04-August-16	7.99	Call	Bond Future	1372	1	1372	1	0.00
04/11/2015	R207 On 04-August-16	8.01	Call	Bond Future	1403	1	1403	1	0.00
04/11/2015	R207 On 04-August-16	8.00	Call	Bond Future	1388	1	1388	1	0.00
04/11/2015	R207 On 04-August-16	7.99	Put	Bond Future	1227	1	1227	1	0.00
04/11/2015	R207 On 04-August-16	8.00	Put	Bond Future	1214	1	1214	1	0.00
04/11/2015	R207 On 04-August-16	8.01	Put	Bond Future	1201	1	1201	1	0.00
04/11/2015	R208 On 05-November-15			Bond Future	7.91	95.7203	7.9109	95.7203	1,765.00
04/11/2015	R208 On 05-November-15	8.48	Call	Bond Future	2347	2	2347	2	0.00
04/11/2015	R208 On 05-November-15	7.75	Call	Bond Future	1	0	1	0	0.00
04/11/2015	R208 On 05-November-15	7.76	Call	Bond Future	1	0	1	0	0.00
04/11/2015	R208 On 05-November-15	7.74	Call	Bond Future	1	0	1	0	0.00
04/11/2015	R208 On 05-November-15	8.48	Put	Bond Future	0	0	0	0	2,200.00
04/11/2015	R208 On 05-November-15	7.75	Put	Bond Future	677	1	677	1	0.00
04/11/2015	R208 On 05-November-15	7.76	Put	Bond Future	636	1	636	1	0.00
04/11/2015	R208 On 05-November-15	7.74	Put	Bond Future	719	1	719	1	0.00
04/11/2015	R208 On 04-February-16			Bond Future	7.98	97.2911	7.9841	97.2911	38,148.00
04/11/2015	R208 On 04-February-16	7.75	Call	Bond Future	574	1	574	1	0.00
04/11/2015	R208 On 04-February-16	7.74	Call	Bond Future	560	1	560	1	0.00
04/11/2015	R208 On 04-February-16	7.76	Call	Bond Future	589	1	589	1	0.00
04/11/2015	R208 On 04-February-16	7.74	Put	Bond Future	1547	2	1547	2	0.00
04/11/2015	R208 On 04-February-16	7.75	Put	Bond Future	1521	2	1521	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
04/11/2015	R208 On 04-February-16	7.76	Put	Bond Future	1495	2	1495	2	0.00
04/11/2015	R208 On 05-May-16			Bond Future	8.04	95.5966	8.0369	95.5966	0.00
04/11/2015	R208 On 05-May-16	7.99	Call	Bond Future	1351	1	1351	1	0.00
04/11/2015	R208 On 05-May-16	8.00	Call	Bond Future	1370	1	1370	1	0.00
04/11/2015	R208 On 05-May-16	8.01	Call	Bond Future	1390	1	1390	1	0.00
04/11/2015	R208 On 05-May-16	8.00	Put	Bond Future	1513	2	1513	2	0.00
04/11/2015	R208 On 05-May-16	8.01	Put	Bond Future	1494	1	1494	1	0.00
04/11/2015	R208 On 05-May-16	7.99	Put	Bond Future	1533	2	1533	2	0.00
04/11/2015	R208 On 04-August-16			Bond Future	8.09	8.0900	8.0932	8.0900	0.00
04/11/2015	R208 On 04-August-16	7.99	Call	Bond Future	1514	0	1514	0	0.00
04/11/2015	R208 On 04-August-16	8.01	Call	Bond Future	1550	0	1550	0	0.00
04/11/2015	R208 On 04-August-16	8.00	Call	Bond Future	1531	0	1531	0	0.00
04/11/2015	R208 On 04-August-16	7.99	Put	Bond Future	1895	0	1895	0	0.00
04/11/2015	R208 On 04-August-16	8.00	Put	Bond Future	1876	0	1876	0	0.00
04/11/2015	R208 On 04-August-16	8.01	Put	Bond Future	1857	0	1857	0	0.00
04/11/2015	R209 On 05-November-15			Bond Future	9.03	75.0412	9.0257	75.0412	8,093.00
04/11/2015	R209 On 05-November-15	9.25	Call	Bond Future	1632	2	1632	2	0.00
04/11/2015	R209 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R209 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	900.00
04/11/2015	R209 On 05-November-15	9.00	Call	Bond Future	148	0	148	0	0.00
04/11/2015	R209 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R209 On 05-November-15	9.16	Call	Bond Future	994	1	994	1	0.00
04/11/2015	R209 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R209 On 05-November-15	8.00	Put	Bond Future	8215	8	8215	8	0.00
04/11/2015	R209 On 05-November-15	9.25	Put	Bond Future	0	0	0	0	900.00
04/11/2015	R209 On 05-November-15	8.50	Put	Bond Future	4048	4	4048	4	0.00
04/11/2015	R209 On 05-November-15	9.00	Put	Bond Future	338	0	338	0	500.00
04/11/2015	R209 On 05-November-15	7.99	Put	Bond Future	8302	8	8302	8	0.00
04/11/2015	R209 On 05-November-15	8.01	Put	Bond Future	8128	8	8128	8	0.00
04/11/2015	R209 On 05-November-15	9.16	Put	Bond Future	10	0	10	0	0.00
04/11/2015	R209 On 04-February-16			Bond Future	9.08	76.2726	9.0849	76.2726	41,118.00
04/11/2015	R209 On 04-February-16	8.74	Call	Bond Future	1157	1	1157	1	0.00
04/11/2015	R209 On 04-February-16	8.76	Call	Bond Future	1206	1	1206	1	0.00
04/11/2015	R209 On 04-February-16	8.75	Call	Bond Future	1182	1	1182	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
04/11/2015	R209 On 04-February-16	9.52	Call	Bond Future	4072	4	4072	4	0.00
04/11/2015	R209 On 04-February-16	8.76	Put	Bond Future	3641	4	3641	4	0.00
04/11/2015	R209 On 04-February-16	8.74	Put	Bond Future	3746	4	3746	4	0.00
04/11/2015	R209 On 04-February-16	9.52	Put	Bond Future	991	1	991	1	2,200.00
04/11/2015	R209 On 04-February-16	8.75	Put	Bond Future	3693	4	3693	4	0.00
04/11/2015	R209 On 05-May-16			Bond Future	9.13	74.4614	9.1344	74.4614	0.00
04/11/2015	R209 On 05-May-16	9.00	Call	Bond Future	2637	3	2637	3	6,700.00
04/11/2015	R209 On 05-May-16	9.01	Call	Bond Future	2670	3	2670	3	0.00
04/11/2015	R209 On 05-May-16	8.99	Call	Bond Future	2604	3	2604	3	0.00
04/11/2015	R209 On 05-May-16	8.25	Call	Bond Future	836	1	836	1	6,700.00
04/11/2015	R209 On 05-May-16	9.01	Put	Bond Future	3579	4	3579	4	0.00
04/11/2015	R209 On 05-May-16	9.00	Put	Bond Future	3620	4	3620	4	0.00
04/11/2015	R209 On 05-May-16	8.99	Put	Bond Future	3661	4	3661	4	0.00
04/11/2015	R209 On 05-May-16	8.25	Put	Bond Future	7684	8	7684	8	0.00
04/11/2015	R209 On 04-August-16			Bond Future	9.18	9.1800	9.1848	9.1800	0.00
04/11/2015	R209 On 04-August-16	9.24	Call	Bond Future	3986	0	3986	0	0.00
04/11/2015	R209 On 04-August-16	9.26	Call	Bond Future	4060	0	4060	0	0.00
04/11/2015	R209 On 04-August-16	9.25	Call	Bond Future	4023	0	4023	0	0.00
04/11/2015	R209 On 04-August-16	9.26	Put	Bond Future	3524	0	3524	0	0.00
04/11/2015	R209 On 04-August-16	9.24	Put	Bond Future	3592	0	3592	0	0.00
04/11/2015	R209 On 04-August-16	9.25	Put	Bond Future	3558	0	3558	0	0.00
04/11/2015	R210 On 05-November-15			Bond Future	181.45	181.3497	181.4476	181.3497	1,516.00
04/11/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R210 On 05-November-15	182.01	Put	Bond Future	562	1	562	1	0.00
04/11/2015	R210 On 05-November-15	182.00	Put	Bond Future	552	1	552	1	0.00
04/11/2015	R210 On 05-November-15	181.99	Put	Bond Future	542	1	542	1	0.00
04/11/2015	R210 On 04-February-16			Bond Future	184.44	184.3408	184.4377	184.3408	2,860.00
04/11/2015	R210 On 04-February-16	184.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R210 On 04-February-16	185.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R210 On 04-February-16	185.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R210 On 04-February-16	185.00	Put	Bond Future	562	1	562	1	0.00
04/11/2015	R210 On 04-February-16	185.01	Put	Bond Future	572	1	572	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
04/11/2015	R210 On 04-February-16	184.99	Put	Bond Future	552	1	552	1	0.00
04/11/2015	R210 On 05-May-16			Bond Future	185.52	185.0000	185.5187	185.0000	0.00
04/11/2015	R210 On 05-May-16	184.99	Call	Bond Future	529	0	529	0	0.00
04/11/2015	R210 On 05-May-16	185.01	Call	Bond Future	509	0	509	0	0.00
04/11/2015	R210 On 05-May-16	185.00	Call	Bond Future	519	0	519	0	0.00
04/11/2015	R210 On 05-May-16	184.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R210 On 05-May-16	185.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R210 On 05-May-16	185.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R211 On 05-November-15			Bond Future	136.35	136.2840	136.3530	136.2840	0.00
04/11/2015	R211 On 05-November-15	134.99	Call	Bond Future	1363	1	1363	1	0.00
04/11/2015	R211 On 05-November-15	135.00	Call	Bond Future	1353	1	1353	1	0.00
04/11/2015	R211 On 05-November-15	135.01	Call	Bond Future	1343	1	1343	1	0.00
04/11/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R211 On 04-February-16			Bond Future	136.93	136.8603	136.9286	136.8603	1,120.00
04/11/2015	R211 On 04-February-16	138.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R211 On 04-February-16	139.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R211 On 04-February-16	139.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R211 On 04-February-16	138.99	Put	Bond Future	2061	2	2061	2	0.00
04/11/2015	R211 On 04-February-16	139.01	Put	Bond Future	2081	2	2081	2	0.00
04/11/2015	R211 On 04-February-16	139.00	Put	Bond Future	2071	2	2071	2	0.00
04/11/2015	R211 On 05-May-16			Bond Future	139.34	139.2700	139.3394	139.2700	0.00
04/11/2015	R211 On 05-May-16	138.99	Call	Bond Future	349	0	349	0	0.00
04/11/2015	R211 On 05-May-16	139.01	Call	Bond Future	329	0	329	0	0.00
04/11/2015	R211 On 05-May-16	139.00	Call	Bond Future	339	0	339	0	0.00
04/11/2015	R211 On 05-May-16	138.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R211 On 05-May-16	139.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R211 On 05-May-16	139.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R212 On 05-November-15			Bond Future	142.29	142.2125	142.2889	142.2125	359.00
04/11/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R212 On 05-November-15	146.00	Put	Bond Future	3711	4	3711	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
04/11/2015	R212 On 05-November-15	146.01	Put	Bond Future	3721	4	3721	4	0.00
04/11/2015	R212 On 05-November-15	145.99	Put	Bond Future	3701	4	3701	4	0.00
04/11/2015	R212 On 04-February-16			Bond Future	142.80	142.7234	142.7992	142.7234	1,569.00
04/11/2015	R212 On 04-February-16	146.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R212 On 04-February-16	146.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R212 On 04-February-16	145.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R212 On 04-February-16	146.00	Put	Bond Future	3201	3	3201	3	0.00
04/11/2015	R212 On 04-February-16	146.01	Put	Bond Future	3211	3	3211	3	0.00
04/11/2015	R212 On 04-February-16	145.99	Put	Bond Future	3191	3	3191	3	0.00
04/11/2015	R212 On 05-May-16			Bond Future	145.31	145.2300	145.3134	145.2300	0.00
04/11/2015	R212 On 05-May-16	145.01	Call	Bond Future	303	0	303	0	0.00
04/11/2015	R212 On 05-May-16	145.00	Call	Bond Future	313	0	313	0	0.00
04/11/2015	R212 On 05-May-16	144.99	Call	Bond Future	323	0	323	0	0.00
04/11/2015	R212 On 05-May-16	145.00	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R212 On 05-May-16	144.99	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R212 On 05-May-16	145.01	Put	Bond Future	0	0	0	0	0.00
04/11/2015	R213 On 05-November-15			Bond Future	8.87	85.9094	8.8658	85.9094	4,856.00
04/11/2015	R213 On 05-November-15	7.74	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R213 On 05-November-15	7.76	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R213 On 05-November-15	7.75	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R213 On 05-November-15	7.76	Put	Bond Future	8728	9	8728	9	0.00
04/11/2015	R213 On 05-November-15	7.74	Put	Bond Future	8898	9	8898	9	0.00
04/11/2015	R213 On 05-November-15	7.75	Put	Bond Future	8813	9	8813	9	0.00
04/11/2015	R213 On 04-February-16			Bond Future	8.93	87.3192	8.9324	87.3192	31,687.00
04/11/2015	R213 On 04-February-16	8.75	Call	Bond Future	1544	2	1544	2	0.00
04/11/2015	R213 On 04-February-16	8.76	Call	Bond Future	1574	2	1574	2	0.00
04/11/2015	R213 On 04-February-16	8.74	Call	Bond Future	1515	2	1515	2	0.00
04/11/2015	R213 On 04-February-16	8.75	Put	Bond Future	2882	3	2882	3	0.00
04/11/2015	R213 On 04-February-16	8.76	Put	Bond Future	2838	3	2838	3	0.00
04/11/2015	R213 On 04-February-16	8.74	Put	Bond Future	2927	3	2927	3	0.00
04/11/2015	R213 On 05-May-16			Bond Future	8.98	85.3028	8.9829	85.3028	0.00
04/11/2015	R213 On 05-May-16	8.74	Call	Bond Future	2229	2	2229	2	0.00
04/11/2015	R213 On 05-May-16	8.75	Call	Bond Future	2259	2	2259	2	0.00
04/11/2015	R213 On 05-May-16	8.76	Call	Bond Future	2289	2	2289	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
04/11/2015	R213 On 05-May-16	8.75	Put	Bond Future	3952	4	3952	4	0.00
04/11/2015	R213 On 05-May-16	8.76	Put	Bond Future	3908	4	3908	4	0.00
04/11/2015	R213 On 05-May-16	8.74	Put	Bond Future	3995	4	3995	4	0.00
04/11/2015	R213 On 04-August-16			Bond Future	9.03	9.0300	9.0340	9.0300	0.00
04/11/2015	R213 On 04-August-16	8.99	Call	Bond Future	3537	0	3537	0	0.00
04/11/2015	R213 On 04-August-16	9.01	Call	Bond Future	3606	0	3606	0	0.00
04/11/2015	R213 On 04-August-16	9.00	Call	Bond Future	3571	0	3571	0	0.00
04/11/2015	R213 On 04-August-16	8.99	Put	Bond Future	3849	0	3849	0	0.00
04/11/2015	R213 On 04-August-16	9.01	Put	Bond Future	3777	0	3777	0	0.00
04/11/2015	R213 On 04-August-16	9.00	Put	Bond Future	3813	0	3813	0	0.00
04/11/2015	R214 On 05-November-15			Bond Future	9.10	75.7093	9.1007	75.7093	3,205.00
04/11/2015	R214 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R214 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R214 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R214 On 05-November-15	8.00	Put	Bond Future	9399	9	9399	9	0.00
04/11/2015	R214 On 05-November-15	8.01	Put	Bond Future	9305	9	9305	9	0.00
04/11/2015	R214 On 05-November-15	7.99	Put	Bond Future	9493	9	9493	9	0.00
04/11/2015	R214 On 04-February-16			Bond Future	9.16	76.9516	9.1619	76.9516	32,977.00
04/11/2015	R214 On 04-February-16	8.00	Call	Bond Future	131	0	131	0	0.00
04/11/2015	R214 On 04-February-16	8.01	Call	Bond Future	135	0	135	0	0.00
04/11/2015	R214 On 04-February-16	7.99	Call	Bond Future	126	0	126	0	0.00
04/11/2015	R214 On 04-February-16	8.01	Put	Bond Future	9894	10	9894	10	0.00
04/11/2015	R214 On 04-February-16	8.00	Put	Bond Future	9984	10	9984	10	0.00
04/11/2015	R214 On 04-February-16	7.99	Put	Bond Future	10073	10	10073	10	0.00
04/11/2015	R214 On 05-May-16			Bond Future	9.21	75.0068	9.2092	75.0068	0.00
04/11/2015	R214 On 05-May-16	8.99	Call	Bond Future	2515	3	2515	3	0.00
04/11/2015	R214 On 05-May-16	9.01	Call	Bond Future	2580	3	2580	3	0.00
04/11/2015	R214 On 05-May-16	9.00	Call	Bond Future	2548	3	2548	3	0.00
04/11/2015	R214 On 05-May-16	9.00	Put	Bond Future	4164	4	4164	4	0.00
04/11/2015	R214 On 05-May-16	9.01	Put	Bond Future	4119	4	4119	4	0.00
04/11/2015	R214 On 05-May-16	8.99	Put	Bond Future	4211	4	4211	4	0.00
04/11/2015	R214 On 04-August-16			Bond Future	9.26	9.2500	9.2570	9.2500	0.00
04/11/2015	R214 On 04-August-16	9.24	Call	Bond Future	3953	0	3953	0	0.00
04/11/2015	R214 On 04-August-16	9.26	Call	Bond Future	4027	0	4027	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
04/11/2015	R214 On 04-August-16	9.25	Call	Bond Future	3990	0	3990	0	0.00
04/11/2015	R214 On 04-August-16	9.25	Put	Bond Future	4042	0	4042	0	0.00
04/11/2015	R214 On 04-August-16	9.24	Put	Bond Future	4081	0	4081	0	0.00
04/11/2015	R214 On 04-August-16	9.26	Put	Bond Future	4005	0	4005	0	0.00
04/11/2015	R248 On 05-November-15			Bond Future	9.18	97.3369	9.1807	97.3369	16,583.00
04/11/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R248 On 05-November-15	7.99	Put	Bond Future	13191	13	13191	13	0.00
04/11/2015	R248 On 05-November-15	8.00	Put	Bond Future	13068	13	13068	13	0.00
04/11/2015	R248 On 05-November-15	8.01	Put	Bond Future	12944	13	12944	13	0.00
04/11/2015	R248 On 04-February-16			Bond Future	9.24	98.9341	9.2443	98.9341	52,892.00
04/11/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R248 On 04-February-16	9.00	Put	Bond Future	2440	2	2440	2	0.00
04/11/2015	R248 On 04-February-16	9.01	Put	Bond Future	2338	2	2338	2	0.00
04/11/2015	R248 On 04-February-16	8.99	Put	Bond Future	2542	2	2542	2	0.00
04/11/2015	R248 On 05-May-16			Bond Future	9.29	96.2346	9.2939	96.2346	0.00
04/11/2015	R248 On 05-May-16	8.99	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R248 On 05-May-16	9.01	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R248 On 05-May-16	9.00	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R248 On 05-May-16	9.00	Put	Bond Future	2919	3	2919	3	0.00
04/11/2015	R248 On 05-May-16	8.99	Put	Bond Future	3021	3	3021	3	0.00
04/11/2015	R248 On 05-May-16	9.01	Put	Bond Future	2817	3	2817	3	0.00
04/11/2015	R248 On 04-August-16			Bond Future	9.34	9.3300	9.3441	9.3300	0.00
04/11/2015	R248 On 04-August-16	9.25	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R248 On 04-August-16	9.26	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R248 On 04-August-16	9.24	Call	Bond Future	0	0	0	0	0.00
04/11/2015	R248 On 04-August-16	9.26	Put	Bond Future	811	0	811	0	0.00
04/11/2015	R248 On 04-August-16	9.25	Put	Bond Future	908	0	908	0	0.00
04/11/2015	R248 On 04-August-16	9.24	Put	Bond Future	1005	0	1005	0	0.00