



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 March 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	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
09/03/2015	2025 On 07-May-15			Bond Future	118.75	118.7701	118.7486	118.7701	16.00
09/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2241	2	2241	2	0.00
09/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2261	2	2261	2	0.00
09/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2251	2	2251	2	0.00
09/03/2015	2025 On 06-August-15			Bond Future	119.53	119.5501	119.5258	119.5501	0.00
09/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1474	1	1474	1	0.00
09/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1484	1	1484	1	0.00
09/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1464	1	1464	1	0.00
09/03/2015	2030 On 07-May-15			Bond Future	8.35	99.1200	8.3532	99.1200	5,775.00
09/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	3104	3	3104	3	0.00
09/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	3260	3	3260	3	0.00
09/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	3182	3	3182	3	0.00
09/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2030 On 06-August-15			Bond Future	8.41	96.7270	8.4103	96.7270	0.00
09/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	5637	6	5637	6	0.00
09/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	5463	6	5463	6	0.00
09/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	5550	6	5550	6	0.00
09/03/2015	2032 On 07-May-15			Bond Future	8.49	98.6419	8.4869	98.6419	18.00
09/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	27	0	27	0	0.00
09/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	202	0	202	0	0.00
09/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	114	0	114	0	0.00
09/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2032 On 06-August-15			Bond Future	8.54	100.2498	8.5420	100.2498	0.00
09/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	364	1	364	1	0.00
09/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	277	0	277	0	0.00
09/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	451	1	451	1	0.00
09/03/2015	2032 On 05-November-15			Bond Future	8.59	97.7618	8.5899	97.7618	0.00
09/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	5221	5	5221	5	0.00
09/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	5313	6	5313	6	0.00
09/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	5130	5	5130	5	0.00
09/03/2015	2037 On 07-May-15			Bond Future	8.56	101.5000	8.5557	101.5000	32,861.00
09/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	4099	4	4099	4	0.00
09/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	4281	4	4281	4	0.00
09/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	4190	4	4190	4	0.00
09/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2037 On 06-August-15			Bond Future	8.61	98.8953	8.6101	98.8953	1,954.00
09/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	1333	1	1333	1	0.00
09/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	1239	1	1239	1	0.00
09/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	1427	1	1427	1	0.00
09/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2037 On 05-November-15			Bond Future	8.65	100.5416	8.6536	100.5416	0.00
09/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	6550	7	6550	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	6655	7	6655	7	0.00
09/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	6445	7	6445	7	0.00
09/03/2015	2038 On 07-May-15			Bond Future	127.51	127.4156	127.5078	127.4156	2,447.00
09/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	518	0	518	0	0.00
09/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	498	0	498	0	0.00
09/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	508	0	508	0	0.00
09/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2038 On 06-August-15			Bond Future	128.28	128.1914	128.2826	128.1914	0.00
09/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	293	0	293	0	0.00
09/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	273	0	273	0	0.00
09/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	283	0	283	0	0.00
09/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2044 On 07-May-15			Bond Future	8.60	103.6355	8.5985	103.6355	9,494.00
09/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	4162	4	4162	4	0.00
09/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	4062	4	4062	4	0.00
09/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	4262	4	4262	4	0.00
09/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2044 On 06-August-15			Bond Future	8.65	100.9403	8.6499	100.9403	0.00
09/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	949	1	949	1	0.00
09/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	1157	1	1157	1	0.00
09/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	1053	1	1053	1	0.00
09/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2044 On 05-November-15			Bond Future	8.69	102.6207	8.6911	102.6207	0.00
09/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2044 On 05-November-15	8.24	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
09/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	4826	5	4826	5	0.00
09/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	4712	5	4712	5	0.00
09/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	4940	5	4940	5	0.00
09/03/2015	2046 On 07-May-15			Bond Future	125.76	125.7807	125.7581	125.7807	5,889.00
09/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	1242	1	1242	1	0.00
09/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	1232	1	1232	1	0.00
09/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	1252	1	1252	1	0.00
09/03/2015	2046 On 06-August-15			Bond Future	127.82	127.8412	127.8157	127.8412	0.00
09/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	1174	1	1174	1	0.00
09/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	1184	1	1184	1	0.00
09/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	1194	1	1194	1	0.00
09/03/2015	2050 On 07-May-15			Bond Future	135.10	135.1191	135.0950	135.1191	2,753.00
09/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	85	0	85	0	0.00
09/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	105	0	105	0	0.00
09/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	95	0	95	0	0.00
09/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
09/03/2015	2050 On 06-August-15			Bond Future	135.85	135.8729	135.8461	135.8729	0.00
09/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1144	1	1144	1	0.00
09/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1154	1	1154	1	0.00
09/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1164	1	1164	1	0.00
09/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	8607 On 21-December-26			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
09/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	AL12 On 07-May-15			Index Future	550.38	548.9330	550.3800	548.9330	0.00
09/03/2015	AL37 On 07-May-15			Index Future	456.55	456.5430	456.5450	456.5430	122.00
09/03/2015	AL37 On 06-August-15			Index Future	463.89	463.9040	463.8940	463.9040	0.00
09/03/2015	AL7T On 07-May-15			Index Future	540.37	540.1160	540.3710	540.1160	3.00
09/03/2015	AL7T On 06-August-15			Index Future	549.07	548.8260	549.0700	548.8260	0.00
09/03/2015	ALBI On 07-May-15			Index Future	494.36	493.7910	494.3570	493.7910	577.00
09/03/2015	ALBI On 06-August-15			Index Future	502.32	501.7530	502.3150	501.7530	10.00
09/03/2015	ALBI On 05-November-15			Index Future	510.75	510.1840	510.7500	510.1840	0.00
09/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C212 On 31-January-22			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
09/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/03/2015	EL28 On 07-May-15			Bond Future	122.34	122.3621	122.3411	122.3621	0.00
09/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2659	3	2659	3	0.00
09/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2649	3	2649	3	0.00
09/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2669	3	2669	3	0.00
09/03/2015	EL28 On 06-August-15			Bond Future	124.34	124.3668	124.3430	124.3668	0.00
09/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	657	1	657	1	0.00
09/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	667	1	667	1	0.00
09/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	647	1	647	1	0.00
09/03/2015	ES33 On 07-May-15			Bond Future	9.43	84.2620	9.4265	84.2620	6,576.00
09/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	2460	2	2460	2	0.00
09/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2316	2	2316	2	0.00
09/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	2388	2	2388	2	0.00
09/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
09/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
09/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
09/03/2015	ES33 On 06-August-15			Bond Future	9.51	85.6353	9.5058	85.6353	0.00
09/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	696	0	696	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
09/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	622	0	622	0	0.00
09/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	769	1	769	1	0.00
09/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
09/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
09/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
09/03/2015	ES33 On 05-November-15			Bond Future	9.58	83.2716	9.5794	83.2716	0.00
09/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	4418	5	4418	5	0.00
09/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	4339	5	4339	5	0.00
09/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	4498	5	4498	5	0.00
09/03/2015	GOVI On 07-May-15			GOVI	490.59	490.0920	490.5880	490.0920	462.00
09/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	405980	40	405980	40	0.00
09/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	405880	40	405880	40	0.00
09/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	405780	40	405780	40	0.00
09/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
09/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
09/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
09/03/2015	GOVI On 06-August-15			GOVI	498.49	497.9950	498.4850	497.9950	29.00
09/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
09/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
09/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
09/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	15150	2	15150	2	0.00
09/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	15250	2	15250	2	0.00
09/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	15050	2	15050	2	0.00
09/03/2015	GOVI On 05-November-15			GOVI	506.86	506.3620	506.8560	506.3620	0.00
09/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
09/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
09/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
09/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	231440	24	231440	24	0.00
09/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	231340	24	231340	24	0.00
09/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	231540	24	231540	24	0.00
09/03/2015	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
09/03/2015	IGOV On 07-May-15			Index Future	225.21	225.1240	225.2140	225.1240	1,081.00
09/03/2015	IGOV On 06-August-15			Index Future	228.86	228.7730	228.8580	228.7730	100.00
09/03/2015	IGOV On 05-November-15			Index Future	232.72	232.6340	232.7190	232.6340	0.00
09/03/2015	ILBI On 07-May-15			Index Future	609.91	609.4570	609.9140	609.4570	0.00
09/03/2015	ILBI On 06-August-15			Index Future	619.88	619.4190	619.8760	619.4190	159.00
09/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
09/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
09/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
09/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
09/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
09/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.17	93.8500	6.1700	93.8500	2,850.00
09/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.21	93.8100	6.2100	93.8100	0.00
09/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.28	93.7800	6.2800	93.7800	0.00
09/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.32	93.7400	6.3200	93.7400	5,000.00
09/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.42	93.6700	6.4200	93.6700	0.00
09/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	6.2450	93.7550	0.00
09/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.48	93.6200	6.4800	93.6200	0.00
09/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.65	93.4500	6.6500	93.4500	0.00
09/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.79	93.3100	6.7900	93.3100	0.00
09/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.97	93.1200	6.9700	93.1200	0.00
09/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.10	92.9800	7.1000	92.9800	0.00
09/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.25	92.8400	7.2500	92.8400	0.00
09/03/2015	R023 On 07-May-15			Bond Future	7.72	101.7719	7.7161	101.7719	14,434.00
09/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2668	3	2668	3	0.00
09/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2714	3	2714	3	0.00
09/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2761	3	2761	3	0.00
09/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	241	0	241	0	0.00
09/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	251	0	251	0	0.00
09/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	232	0	232	0	0.00
09/03/2015	R023 On 06-August-15			Bond Future	7.77	103.4305	7.7671	103.4305	0.00
09/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3265	3	3265	3	0.00
09/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7080	7	7080	7	0.00
09/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3306	3	3306	3	0.00
09/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3347	3	3347	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
09/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	647	1	647	1	0.00
09/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	620	1	620	1	0.00
09/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	633	1	633	1	0.00
09/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	70	0	70	0	911.00
09/03/2015	R186 On 07-May-15			Bond Future	7.97	122.9012	7.9721	122.9012	37,015.00
09/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	3004	3	3004	3	0.00
09/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	185	0	185	0	0.00
09/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	295	0	295	0	0.00
09/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	235	0	235	0	0.00
09/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	1923	2	1923	2	0.00
09/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	934	1	934	1	0.00
09/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	1691	2	1691	2	0.00
09/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	2945	3	2945	3	0.00
09/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3064	3	3064	3	0.00
09/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2171	2	2171	2	0.00
09/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	693	1	693	1	0.00
09/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	5144	5	5144	5	4,229.00
09/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	671	1	671	1	0.00
09/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	1100	1	1100	1	4,229.00
09/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	4367	4	4367	4	4,229.00
09/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	4750	5	4750	5	4,229.00
09/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	1269	1	1269	1	4,229.00
09/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1456	2	1456	2	4,229.00
09/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	716	1	716	1	0.00
09/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	2397	2	2397	2	300.00
09/03/2015	R186 On 06-August-15			Bond Future	8.02	119.6066	8.0245	119.6066	640.00
09/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2404	2	2404	2	0.00
09/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2363	2	2363	2	0.00
09/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2322	2	2322	2	0.00
09/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7360	7	7360	7	0.00
09/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2608	3	2608	3	0.00
09/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2524	3	2524	3	0.00
09/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	422	0	422	0	2,500.00
09/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2566	3	2566	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
09/03/2015	R186 On 05-November-15			Bond Future	8.07	121.5972	8.0672	121.5972	0.00
09/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	3851	4	3851	4	0.00
09/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	3944	4	3944	4	0.00
09/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	3898	4	3898	4	0.00
09/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	7986	8	7986	8	0.00
09/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2430	2	2430	2	0.00
09/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	751	1	751	1	2,600.00
09/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2397	2	2397	2	0.00
09/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2463	3	2463	3	0.00
09/03/2015	R186 On 04-February-16			Bond Future	8.10	118.4766	8.0961	118.4766	5,592.00
09/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1633	2	1633	2	0.00
09/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1608	2	1608	2	0.00
09/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1584	2	1584	2	0.00
09/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6479	7	6479	7	0.00
09/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6420	6	6420	6	0.00
09/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6539	7	6539	7	0.00
09/03/2015	R197 On 07-May-15			Bond Future	288.39	287.8272	288.3937	287.8272	1,044.00
09/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	5616	6	5616	6	0.00
09/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	5606	6	5606	6	0.00
09/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	5596	6	5596	6	0.00
09/03/2015	R197 On 06-August-15			Bond Future	287.06	286.4902	287.0601	286.4902	0.00
09/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	940	2	940	2	0.00
09/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	950	2	950	2	0.00
09/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	930	1	930	1	0.00
09/03/2015	R202 On 07-May-15			Bond Future	236.25	235.9520	236.2480	235.9520	50,918.00
09/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R202 On 07-May-15	238.50	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
09/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	2242	3	2242	3	0.00
09/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	2252	3	2252	3	0.00
09/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	2262	3	2262	3	0.00
09/03/2015	R202 On 06-August-15			Bond Future	236.90	236.6027	236.8988	236.6027	0.00
09/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	3091	3	3091	3	0.00
09/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	3101	3	3101	3	0.00
09/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	3111	3	3111	3	0.00
09/03/2015	R203 On 07-May-15			Bond Future	6.91	104.1242	6.9102	104.1242	7,710.00
09/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	810	1	810	1	0.00
09/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	845	1	845	1	0.00
09/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	828	1	828	1	0.00
09/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	94	0	94	0	0.00
09/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	98	0	98	0	0.00
09/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	90	0	90	0	0.00
09/03/2015	R203 On 06-August-15			Bond Future	6.96	105.8212	6.9557	105.8212	0.00
09/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	314	0	314	0	0.00
09/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	329	0	329	0	0.00
09/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	321	0	321	0	0.00
09/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	723	1	723	1	0.00
09/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	735	1	735	1	0.00
09/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	711	1	711	1	0.00
09/03/2015	R203 On 05-November-15			Bond Future	6.98	103.4144	6.9761	103.4144	0.00
09/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	64	0	64	0	0.00
09/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	66	0	66	0	0.00
09/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	68	0	68	0	0.00
09/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1774	2	1774	2	0.00
09/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1758	2	1758	2	0.00
09/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1789	2	1789	2	0.00
09/03/2015	R204 On 07-May-15			Bond Future	7.15	105.7650	7.1462	105.7650	14,509.00
09/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1238	1	1238	1	0.00
09/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1263	1	1263	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
09/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1289	1	1289	1	0.00
09/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	149	0	149	0	0.00
09/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	143	0	143	0	0.00
09/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	137	0	137	0	0.00
09/03/2015	R204 On 06-August-15			Bond Future	7.20	103.4525	7.2005	103.4525	100.00
09/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3566	4	3566	4	0.00
09/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1852	2	1852	2	0.00
09/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1898	2	1898	2	0.00
09/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1875	2	1875	2	0.00
09/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	38	0	38	0	699.00
09/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	253	0	253	0	0.00
09/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	259	0	259	0	0.00
09/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	247	0	247	0	0.00
09/03/2015	R204 On 05-November-15			Bond Future	7.23	105.1740	7.2344	105.1740	0.00
09/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	132	0	132	0	0.00
09/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	136	0	136	0	0.00
09/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	129	0	129	0	0.00
09/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2890	3	2890	3	0.00
09/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2915	3	2915	3	0.00
09/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2940	3	2940	3	0.00
09/03/2015	R207 On 07-May-15			Bond Future	7.38	101.8515	7.3769	101.8515	35,423.00
09/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3341	3	3341	3	0.00
09/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1555	2	1555	2	66.00
09/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3305	3	3305	3	0.00
09/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3377	3	3377	3	0.00
09/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	17	0	17	0	0.00
09/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	194	0	194	0	0.00
09/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	16	0	16	0	0.00
09/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	18	0	18	0	0.00
09/03/2015	R207 On 06-August-15			Bond Future	7.44	99.8687	7.4370	99.8687	100.00
09/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1681	2	1681	2	0.00
09/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1731	2	1731	2	0.00
09/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1706	2	1706	2	0.00
09/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1059	1	1059	1	70.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	568	1	568	1	0.00
09/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	545	1	545	1	0.00
09/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	974	1	974	1	0.00
09/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	557	1	557	1	0.00
09/03/2015	R207 On 05-November-15			Bond Future	7.48	101.5308	7.4762	101.5308	0.00
09/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1788	2	1788	2	0.00
09/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1832	2	1832	2	0.00
09/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1810	2	1810	2	0.00
09/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1173	1	1173	1	53.00
09/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	865	1	865	1	0.00
09/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	852	1	852	1	0.00
09/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	839	1	839	1	0.00
09/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1335	1	1335	1	0.00
09/03/2015	R207 On 04-February-16			Bond Future	7.49	7.5000	7.4900	7.5000	0.00
09/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1050	0	1050	0	43.00
09/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1403	0	1403	0	0.00
09/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1437	0	1437	0	0.00
09/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1420	0	1420	0	0.00
09/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1386	0	1386	0	0.00
09/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1370	0	1370	0	0.00
09/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1787	0	1787	0	0.00
09/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1402	0	1402	0	0.00
09/03/2015	R208 On 07-May-15			Bond Future	7.50	97.2702	7.4995	97.2702	60,821.00
09/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2363	2	2363	2	0.00
09/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2441	2	2441	2	0.00
09/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2402	2	2402	2	0.00
09/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	133	0	133	0	0.00
09/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	138	0	138	0	0.00
09/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	144	0	144	0	0.00
09/03/2015	R208 On 06-August-15			Bond Future	7.55	98.8558	7.5522	98.8558	100.00
09/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2479	3	2479	3	0.00
09/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2447	2	2447	2	0.00
09/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2511	3	2511	3	0.00
09/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5589	6	5589	6	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
09/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	523	1	523	1	0.00
09/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	512	1	512	1	0.00
09/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	535	1	535	1	0.00
09/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	52	0	52	0	198.00
09/03/2015	R208 On 05-November-15			Bond Future	7.59	97.1000	7.5924	97.1000	0.00
09/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4063	4	4063	4	0.00
09/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1906	2	1906	2	0.00
09/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	1931	2	1931	2	0.00
09/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1882	2	1882	2	0.00
09/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	371	0	371	0	2,200.00
09/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1238	1	1238	1	0.00
09/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1220	1	1220	1	0.00
09/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1256	1	1256	1	0.00
09/03/2015	R209 On 07-May-15			Bond Future	8.51	78.5839	8.5067	78.5839	18,143.00
09/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	5	0	5	0	700.00
09/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4209	4	4209	4	0.00
09/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	898	1	898	1	0.00
09/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4271	4	4271	4	0.00
09/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	4147	4	4147	4	0.00
09/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	384	0	384	0	0.00
09/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10713	11	10713	11	0.00
09/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2591	3	2591	3	700.00
09/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	372	0	372	0	0.00
09/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	397	0	397	0	0.00
09/03/2015	R209 On 06-August-15			Bond Future	8.55	79.8649	8.5548	79.8649	100.00
09/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	9856	10	9856	10	0.00
09/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	4585	4	4585	4	0.00
09/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	4637	4	4637	4	0.00
09/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	4690	5	4690	5	0.00
09/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1207	1	1207	1	0.00
09/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	163	0	163	0	2,914.00
09/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1185	1	1185	1	0.00
09/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1229	1	1229	1	0.00
09/03/2015	R209 On 05-November-15			Bond Future	8.60	78.0451	8.5963	78.0451	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
09/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1306	1	1306	1	0.00
09/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1352	1	1352	1	0.00
09/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1329	1	1329	1	0.00
09/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	6262	6	6262	6	0.00
09/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	6198	6	6198	6	0.00
09/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	6325	7	6325	7	0.00
09/03/2015	R210 On 07-May-15			Bond Future	174.87	174.8981	174.8661	174.8981	829.00
09/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2144	2	2144	2	0.00
09/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2134	2	2134	2	0.00
09/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2124	2	2124	2	0.00
09/03/2015	R210 On 06-August-15			Bond Future	177.73	177.7634	177.7272	177.7634	0.00
09/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1263	1	1263	1	0.00
09/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1283	1	1283	1	0.00
09/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1273	1	1273	1	0.00
09/03/2015	R211 On 07-May-15			Bond Future	131.54	131.5675	131.5427	131.5675	1,120.00
09/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3457	3	3457	3	0.00
09/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3467	3	3467	3	0.00
09/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3447	3	3447	3	0.00
09/03/2015	R211 On 06-August-15			Bond Future	132.08	132.1046	132.0768	132.1046	0.00
09/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	2923	3	2923	3	0.00
09/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	2913	3	2913	3	0.00
09/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	2933	3	2933	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
09/03/2015	R212 On 07-May-15			Bond Future	137.47	137.4116	137.4729	137.4116	1,145.00
09/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3517	4	3517	4	0.00
09/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3537	4	3537	4	0.00
09/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3527	4	3527	4	0.00
09/03/2015	R212 On 06-August-15			Bond Future	137.95	137.8865	137.9460	137.8865	0.00
09/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3044	3	3044	3	0.00
09/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3054	3	3054	3	0.00
09/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3064	3	3064	3	0.00
09/03/2015	R213 On 07-May-15			Bond Future	8.40	89.1307	8.3987	89.1307	16,829.00
09/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3222	3	3222	3	0.00
09/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3279	3	3279	3	0.00
09/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3337	3	3337	3	0.00
09/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	562	1	562	1	0.00
09/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	544	1	544	1	0.00
09/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	580	1	580	1	0.00
09/03/2015	R213 On 06-August-15			Bond Future	8.45	90.5833	8.4500	90.5833	0.00
09/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	2646	3	2646	3	0.00
09/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	2687	3	2687	3	0.00
09/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2605	3	2605	3	0.00
09/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	2257	2	2257	2	0.00
09/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	2221	2	2221	2	0.00
09/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2294	2	2294	2	0.00
09/03/2015	R213 On 05-November-15			Bond Future	8.50	88.5449	8.4964	88.5449	0.00
09/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	941	1	941	1	0.00
09/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	978	1	978	1	0.00
09/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	960	1	960	1	0.00
09/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	7056	7	7056	7	0.00
09/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6924	7	6924	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6990	7	6990	7	0.00
09/03/2015	R214 On 07-May-15			Bond Future	8.54	79.8881	8.5443	79.8881	15,271.00
09/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	5216	5	5216	5	0.00
09/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	5283	5	5283	5	0.00
09/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	5149	5	5149	5	0.00
09/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	296	0	296	0	0.00
09/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	286	0	286	0	0.00
09/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	306	0	306	0	0.00
09/03/2015	R214 On 06-August-15			Bond Future	8.59	81.1900	8.5900	81.1900	0.00
09/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3398	3	3398	3	0.00
09/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	3446	3	3446	3	0.00
09/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	3493	3	3493	3	0.00
09/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	2143	2	2143	2	0.00
09/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	2108	2	2108	2	0.00
09/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	2074	2	2074	2	0.00
09/03/2015	R214 On 05-November-15			Bond Future	8.63	79.2487	8.6313	79.2487	0.00
09/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1393	1	1393	1	0.00
09/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1369	1	1369	1	0.00
09/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1345	1	1345	1	0.00
09/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	7049	7	7049	7	0.00
09/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6979	7	6979	7	0.00
09/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6909	7	6909	7	0.00
09/03/2015	R214 On 04-February-16			Bond Future	8.67	80.6692	8.6651	80.6692	4,320.00
09/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	1779	2	1779	2	0.00
09/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	1805	2	1805	2	0.00
09/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	1753	2	1753	2	0.00
09/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	7592	8	7592	8	0.00
09/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7660	8	7660	8	0.00
09/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7728	8	7728	8	0.00
09/03/2015	R248 On 07-May-15			Bond Future	8.59	103.1162	8.5899	103.1162	37,576.00
09/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	6874	7	6874	7	0.00
09/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	6972	7	6972	7	0.00
09/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	6776	6	6776	6	0.00
09/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
09/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
09/03/2015	R248 On 06-August-15			Bond Future	8.64	104.7967	8.6366	104.7967	745.00
09/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	1121	1	1121	1	0.00
09/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	1336	1	1336	1	0.00
09/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	1229	1	1229	1	0.00
09/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/03/2015	R248 On 05-November-15			Bond Future	8.68	102.1085	8.6789	102.1085	0.00
09/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
09/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	7990	8	7990	8	0.00
09/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	7866	8	7866	8	0.00
09/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	7743	8	7743	8	0.00