



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 WEEKLY STATISTICS REPORT

FROM: 02/01/2015 TO: 02/01/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	0857 On 31-March-21			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
02/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	2025 On 05-February-15			Bond Future	118.40	118.4091	118.4007	118.4091	16.00
02/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	589	1	1	1	0.00
02/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	609	1	1	1	0.00
02/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	599	1	1	1	0.00
02/01/2015	2025 On 07-May-15			Bond Future	120.29	120.2966	120.2865	120.2966	0.00
02/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	713	1	1	1	0.00
02/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	723	1	1	1	0.00
02/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	703	1	1	1	0.00
02/01/2015	2030 On 05-February-15			Bond Future	8.41	96.9315	96.7699	96.9315	4,666.00
02/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	6503	7	7	7	0.00
02/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	6652	7	7	7	0.00
02/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	6577	7	7	7	0.00
02/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2030 On 07-May-15			Bond Future	8.47	98.4689	98.3035	98.4689	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
02/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	2313	2	2	2	0.00
02/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	2234	2	2	2	0.00
02/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	2156	2	2	2	0.00
02/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2032 On 05-February-15			Bond Future	8.57	100.3655	100.1503	100.3655	15.00
02/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	612	0	1	0	0.00
02/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	700	0	1	0	0.00
02/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	525	0	1	0	0.00
02/01/2015	2032 On 07-May-15			Bond Future	8.63	97.8019	97.5822	97.8019	0.00
02/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	1130	1	1	1	0.00
02/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	1042	1	1	1	0.00
02/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	1217	1	1	1	0.00
02/01/2015	2032 On 06-August-15			Bond Future	8.68	99.4880	99.2628	99.4880	0.00
02/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	1536	1	2	1	0.00
02/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	1449	1	1	1	0.00
02/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	1623	1	2	1	0.00
02/01/2015	2037 On 05-February-15			Bond Future	8.63	99.1696	98.9792	99.1696	36,001.00
02/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	7906	8	8	8	0.00
02/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	7991	8	8	8	0.00
02/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	7821	8	8	8	0.00
02/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2037 On 07-May-15			Bond Future	8.69	100.7424	100.5478	100.7424	500.00
02/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	2843	3	3	3	0.00
02/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	3025	3	3	3	0.00
02/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	2934	3	3	3	0.00
02/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2037 On 06-August-15			Bond Future	8.73	98.2188	98.0191	98.2188	0.00
02/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	150	0	0	0	0.00
02/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	56	0	0	0	0.00
02/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	244	0	0	0	0.00
02/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2038 On 05-February-15			Bond Future	125.18	125.1931	125.1844	125.1931	3,701.00
02/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	2174	2	2	2	0.00
02/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	2184	2	2	2	0.00
02/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	2194	2	2	2	0.00
02/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2038 On 07-May-15			Bond Future	127.18	127.1885	127.1783	127.1885	0.00
02/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	188	0	0	0	0.00
02/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	168	0	0	0	0.00
02/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	178	0	0	0	0.00
02/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2044 On 05-February-15			Bond Future	8.76	100.4158	100.1571	100.4158	6,042.00
02/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	2582	3	3	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
02/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	2481	3	2	3	0.00
02/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	2381	3	2	3	0.00
02/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2044 On 07-May-15			Bond Future	8.81	102.0084	101.7443	102.0084	0.00
02/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	1783	2	2	2	0.00
02/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	1983	2	2	2	0.00
02/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	1883	2	2	2	0.00
02/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2044 On 06-August-15			Bond Future	8.86	99.3813	99.1110	99.3813	0.00
02/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
02/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	1169	1	1	1	0.00
02/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	1064	1	1	1	0.00
02/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	1273	1	1	1	0.00
02/01/2015	2046 On 05-February-15			Bond Future	127.87	127.8801	127.8716	127.8801	5,889.00
02/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	3882	4	4	4	0.00
02/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	3862	4	4	4	0.00
02/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	3872	4	4	4	0.00
02/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2046 On 07-May-15			Bond Future	128.54	128.5496	128.5390	128.5496	0.00
02/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	1529	2	2	2	0.00
02/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	1539	2	2	2	0.00
02/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	1549	2	2	2	0.00
02/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2046 On 07-May-15	127.01	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
02/01/2015	2050 On 05-February-15			Bond Future	136.27	136.2788	136.2700	136.2788	2,753.00
02/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	6280	6	6	6	0.00
02/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	6260	6	6	6	0.00
02/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	6270	6	6	6	0.00
02/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2050 On 07-May-15			Bond Future	138.44	138.4513	138.4401	138.4513	0.00
02/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	3430	3	3	3	0.00
02/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	3450	3	3	3	0.00
02/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	3440	3	3	3	0.00
02/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	AL12 On 05-February-15			Index Future	535.76	536.7880	535.7610	536.7880	0.00
02/01/2015	AL12 On 07-May-15			Index Future	544.25	545.3010	544.2490	545.3010	0.00
02/01/2015	AL37 On 05-February-15			Index Future	446.73	447.0580	446.7250	447.0580	116.00
02/01/2015	AL37 On 07-May-15			Index Future	453.80	454.1490	453.8030	454.1490	0.00
02/01/2015	AL7T On 05-February-15			Index Future	528.48	529.1440	528.4810	529.1440	3.00
02/01/2015	AL7T On 07-May-15			Index Future	536.85	537.5360	536.8540	537.5360	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
02/01/2015	ALBI On 05-February-15			Index Future	483.25	483.8580	483.2510	483.8580	774.00
02/01/2015	ALBI On 07-May-15			Index Future	490.91	491.5320	490.9080	491.5320	0.00
02/01/2015	ALBI On 06-August-15			Index Future	499.27	499.9130	499.2680	499.9130	0.00
02/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C207 On 15-January-20			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
02/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/01/2015	EL28 On 05-February-15			Bond Future	124.93	124.9344	124.9269	124.9344	0.00
02/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
02/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
02/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
02/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	1063	1	1	1	0.00
02/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	1083	1	1	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
02/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	1073	1	1	1	0.00
02/01/2015	EL28 On 07-May-15			Bond Future	125.41	125.4163	125.4069	125.4163	0.00
02/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	397	0	0	0	0.00
02/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	407	0	0	0	0.00
02/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	417	0	0	0	0.00
02/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	ES33 On 05-February-15			Bond Future	9.46	86.1635	86.0177	86.1635	6,220.00
02/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	3961	4	4	4	0.00
02/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	3891	4	4	4	0.00
02/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	3821	4	4	4	0.00
02/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	ES33 On 07-May-15			Bond Future	9.55	83.7421	83.5930	83.7421	0.00
02/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	1409	2	1	2	0.00
02/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	1554	2	2	2	0.00
02/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	1481	2	1	2	0.00
02/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
02/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
02/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
02/01/2015	ES33 On 06-August-15			Bond Future	9.62	85.1856	85.0325	85.1856	0.00
02/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
02/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
02/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
02/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	220	0	0	0	0.00
02/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	147	0	0	0	0.00
02/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	73	0	0	0	0.00
02/01/2015	GOVI On 05-February-15			GOVI	481.17	481.7110	481.1730	481.7110	440.00
02/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	211830	22	21	22	0.00
02/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	211630	22	21	22	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
02/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	211730	22	21	22	0.00
02/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
02/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
02/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
02/01/2015	GOVI On 07-May-15			GOVI	488.80	489.3510	488.7960	489.3510	131.00
02/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	388060	39	39	39	0.00
02/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	387860	39	39	39	0.00
02/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	387960	39	39	39	0.00
02/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
02/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
02/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
02/01/2015	GOVI On 06-August-15			GOVI	497.12	497.6950	497.1200	497.6950	0.00
02/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
02/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
02/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
02/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	28800	2	3	2	0.00
02/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	28700	2	3	2	0.00
02/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	28900	2	3	2	0.00
02/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/01/2015	IGOV On 05-February-15			Index Future	224.45	224.4880	224.4450	224.4880	1,093.00
02/01/2015	IGOV On 07-May-15			Index Future	228.02	228.0670	228.0200	228.0670	81.00
02/01/2015	IGOV On 06-August-15			Index Future	231.92	231.9730	231.9200	231.9730	0.00
02/01/2015	ILBI On 05-February-15			Index Future	607.91	609.3150	607.9130	609.3150	157.00
02/01/2015	ILBI On 07-May-15			Index Future	617.79	619.2160	617.7850	619.2160	0.00
02/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	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
02/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.21	93.7900	93.7900	93.7900	0.00
02/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.23	93.7700	93.7700	93.7700	0.00
02/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.34	93.6600	93.6600	93.6600	2,850.00
02/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	0.00
02/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.50	93.5000	93.5000	93.5000	0.00
02/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.55	93.4500	93.4500	93.4500	5,000.00
02/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	0.00
02/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.98	93.0200	93.0200	93.0200	0.00
02/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8400	92.8400	92.8400	0.00
02/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6900	92.6900	92.6900	0.00
02/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.45	92.5500	92.5500	92.5500	0.00
02/01/2015	R023 On 05-February-15			Bond Future	7.83	103.1148	102.9992	103.1148	11,167.00
02/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	5212	5	5	5	0.00
02/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	5266	5	5	5	0.00
02/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	5157	5	5	5	0.00
02/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	2	0	0	0	0.00
02/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	2	0	0	0	0.00
02/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	2	0	0	0	0.00
02/01/2015	R023 On 07-May-15			Bond Future	7.89	100.8259	100.7072	100.8259	0.00
02/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	2298	2	2	2	0.00
02/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	2372	2	2	2	0.00
02/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	2334	2	2	2	0.00
02/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	870	1	1	1	0.00
02/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	851	1	1	1	0.00
02/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	889	1	1	1	0.00
02/01/2015	R023 On 06-August-15			Bond Future	7.93	102.5634	102.4410	102.5634	0.00
02/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	2968	3	3	3	0.00
02/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	6380	6	6	6	0.00
02/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	3004	3	3	3	0.00
02/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	3039	3	3	3	0.00
02/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	1280	1	1	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
02/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	1242	1	1	1	0.00
02/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	1261	1	1	1	0.00
02/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	301	0	0	0	911.00
02/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
02/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1	1	0.00
02/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1	1	0.00
02/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1	1	0.00
02/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R186 On 05-February-15			Bond Future	8.00	120.5127	120.3446	120.5127	44,892.00
02/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	6155	6	6	6	0.00
02/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	6233	6	6	6	0.00
02/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	8099	8	8	8	0.00
02/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	6077	6	6	6	0.00
02/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	3848	4	4	4	0.00
02/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	4223	4	4	4	0.00
02/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	1096	1	1	1	0.00
02/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	1321	1	1	1	0.00
02/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	17	0	0	0	0.00
02/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	2	0	0	0	9,600.00
02/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	16	0	0	0	0.00
02/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	14	0	0	0	0.00
02/01/2015	R186 On 05-February-15	8.50	Put	Bond Future	90	0	0	0	0.00
02/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	1126	1	1	1	6,500.00
02/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	926	1	1	1	6,500.00
02/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	123	0	0	0	0.00
02/01/2015	R186 On 07-May-15			Bond Future	8.06	122.4236	122.2513	122.4236	200.00
02/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	3155	3	3	3	0.00
02/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	3206	3	3	3	0.00
02/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	3105	3	3	3	0.00
02/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	1555	2	2	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
02/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	1586	2	2	2	0.00
02/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	1618	2	2	2	0.00
02/01/2015	R186 On 06-August-15			Bond Future	8.10	119.2327	119.0555	119.2327	0.00
02/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	2583	3	3	3	0.00
02/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	2621	3	3	3	0.00
02/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	2659	3	3	3	0.00
02/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	7194	7	7	7	0.00
02/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	3510	3	4	3	0.00
02/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	3421	3	3	3	0.00
02/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	3465	3	3	3	0.00
02/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	898	1	1	1	2,500.00
02/01/2015	R186 On 05-November-15			Bond Future	8.13	121.3955	121.2100	121.3955	0.00
02/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	4041	4	4	4	0.00
02/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	4128	4	4	4	0.00
02/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	4084	4	4	4	0.00
02/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	7964	8	8	8	0.00
02/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	3095	3	3	3	0.00
02/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	1208	1	1	1	2,600.00
02/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	3132	3	3	3	0.00
02/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	3060	3	3	3	0.00
02/01/2015	R197 On 05-February-15			Bond Future	286.20	286.2205	286.2008	286.2205	898.00
02/01/2015	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	2799	3	3	3	0.00
02/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	2809	3	3	3	0.00
02/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	2789	3	3	3	0.00
02/01/2015	R197 On 07-May-15			Bond Future	290.76	290.7828	290.7590	290.7828	0.00
02/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	3251	3	3	3	0.00
02/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	3241	3	3	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
02/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	3231	3	3	3	0.00
02/01/2015	R202 On 05-February-15			Bond Future	236.66	236.6749	236.6585	236.6749	50,884.00
02/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3668	4	4	4	0.00
02/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3648	4	4	4	0.00
02/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3658	4	4	4	0.00
02/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R202 On 07-May-15			Bond Future	240.43	240.4472	240.4274	240.4472	0.00
02/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	1927	2	2	2	0.00
02/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	1937	2	2	2	0.00
02/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	1917	2	2	2	0.00
02/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R203 On 05-February-15			Bond Future	6.94	106.4744	106.4263	106.4744	14,991.00
02/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	1772	2	2	2	55.00
02/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	3295	3	3	3	0.00
02/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	3318	3	3	3	0.00
02/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	3272	3	3	3	0.00
02/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	1	0	0	0	0.00
02/01/2015	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R203 On 07-May-15			Bond Future	7.00	103.9964	103.9462	103.9964	0.00
02/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	801	1	1	1	0.00
02/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	786	1	1	1	0.00
02/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	816	1	1	1	0.00
02/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	258	0	0	0	0.00
02/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	252	0	0	0	0.00
02/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	265	0	0	0	0.00
02/01/2015	R203 On 06-August-15			Bond Future	7.01	105.7889	105.7360	105.7889	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
02/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	371	0	0	0	0.00
02/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	379	0	0	0	0.00
02/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	386	0	0	0	0.00
02/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	877	1	1	1	0.00
02/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	865	1	1	1	0.00
02/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	890	1	1	1	0.00
02/01/2015	R204 On 05-February-15			Bond Future	7.22	103.7460	103.6787	103.7460	10,782.00
02/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	3387	3	3	3	0.00
02/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	3354	3	3	3	0.00
02/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	3419	3	3	3	0.00
02/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R204 On 07-May-15			Bond Future	7.29	105.3910	105.3214	105.3910	0.00
02/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	1101	1	1	1	0.00
02/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	1142	1	1	1	0.00
02/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	1122	1	1	1	0.00
02/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	476	0	0	0	0.00
02/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	465	0	0	0	0.00
02/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	454	0	0	0	0.00
02/01/2015	R204 On 06-August-15			Bond Future	7.33	103.1686	103.0960	103.1686	0.00
02/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	3291	3	3	3	0.00
02/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	1719	2	2	2	0.00
02/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	1761	2	2	2	0.00
02/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	1740	2	2	2	0.00
02/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	136	0	0	0	699.00
02/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	492	0	0	0	0.00
02/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	501	0	1	0	0.00
02/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	483	0	0	0	0.00
02/01/2015	R207 On 05-February-15			Bond Future	7.47	99.7020	99.6217	99.7020	30,977.00
02/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	4059	4	4	4	0.00
02/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	4098	4	4	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
02/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	4021	4	4	4	0.00
02/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R207 On 07-May-15			Bond Future	7.54	101.2829	101.2001	101.2829	0.00
02/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	2858	3	3	3	0.00
02/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	1359	1	1	1	66.00
02/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	2891	3	3	3	0.00
02/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	2826	3	3	3	0.00
02/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	168	0	0	0	0.00
02/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	164	0	0	0	0.00
02/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	632	1	1	1	0.00
02/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	173	0	0	0	0.00
02/01/2015	R207 On 06-August-15			Bond Future	7.59	99.3839	99.2981	99.3839	0.00
02/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	1558	2	2	2	0.00
02/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	1601	2	2	2	0.00
02/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	1579	2	2	2	0.00
02/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	1025	1	1	1	70.00
02/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	996	1	1	1	0.00
02/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	981	1	1	1	0.00
02/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	966	1	1	1	0.00
02/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	1491	1	1	1	0.00
02/01/2015	R207 On 05-November-15			Bond Future	7.59	101.1864	101.0949	101.1864	0.00
02/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	1754	2	2	2	0.00
02/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	1793	2	2	2	0.00
02/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	1773	2	2	2	0.00
02/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	1200	1	1	1	53.00
02/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	1246	1	1	1	0.00
02/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	1778	2	2	2	0.00
02/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	1216	1	1	1	0.00
02/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	1231	1	1	1	0.00
02/01/2015	R208 On 05-February-15			Bond Future	7.61	98.4060	98.3129	98.4060	50,770.00
02/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	4051	4	4	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
02/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	4140	4	4	4	0.00
02/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	4095	4	4	4	0.00
02/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	2	0	0	0	0.00
02/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	2	0	0	0	0.00
02/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	1	0	0	0	0.00
02/01/2015	R208 On 07-May-15			Bond Future	7.67	96.5669	96.4711	96.5669	0.00
02/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	2012	2	2	2	0.00
02/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	2075	2	2	2	0.00
02/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	2043	2	2	2	0.00
02/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	571	1	1	1	0.00
02/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	544	1	1	1	0.00
02/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	557	1	1	1	0.00
02/01/2015	R208 On 06-August-15			Bond Future	7.71	98.2314	98.1323	98.2314	0.00
02/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	2252	2	2	2	0.00
02/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	2225	2	2	2	0.00
02/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	2280	2	2	2	0.00
02/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	5052	5	5	5	0.00
02/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	1012	1	1	1	0.00
02/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	215	0	0	0	198.00
02/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	997	1	1	1	0.00
02/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	981	1	1	1	0.00
02/01/2015	R208 On 05-November-15			Bond Future	7.73	96.6098	96.5050	96.6098	0.00
02/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	3822	4	4	4	0.00
02/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	1859	2	2	2	0.00
02/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	1882	2	2	2	0.00
02/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	1837	2	2	2	0.00
02/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	701	1	1	1	2,200.00
02/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	1762	2	2	2	0.00
02/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	1742	2	2	2	0.00
02/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	1782	2	2	2	0.00
02/01/2015	R209 On 05-February-15			Bond Future	8.56	80.0599	79.9021	80.0599	29,898.00
02/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	5374	6	5	6	0.00
02/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	5305	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	3592	4	4	4	0.00
02/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	5235	5	5	5	0.00
02/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	37	0	0	0	0.00
02/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	40	0	0	0	0.00
02/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	35	0	0	0	0.00
02/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	158	0	0	0	0.00
02/01/2015	R209 On 07-May-15			Bond Future	8.61	78.1817	78.0204	78.1817	0.00
02/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	4137	4	4	4	0.00
02/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	4084	4	4	4	0.00
02/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	4032	4	4	4	0.00
02/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	1073	1	1	1	0.00
02/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	1095	1	1	1	0.00
02/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	1051	1	1	1	0.00
02/01/2015	R209 On 06-August-15			Bond Future	8.65	79.5294	79.3641	79.5294	0.00
02/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	9408	10	9	10	0.00
02/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	4606	5	5	5	0.00
02/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	4654	5	5	5	0.00
02/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	4559	5	5	5	0.00
02/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	1930	2	2	2	0.00
02/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	469	0	0	0	2,914.00
02/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	1903	2	2	2	0.00
02/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	1957	2	2	2	0.00
02/01/2015	R210 On 05-February-15			Bond Future	177.43	177.4419	177.4293	177.4419	628.00
02/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	2439	2	2	2	0.00
02/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	2419	2	2	2	0.00
02/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	2429	2	2	2	0.00
02/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R210 On 07-May-15			Bond Future	178.18	178.1951	178.1801	178.1951	0.00
02/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	1180	1	1	1	0.00
02/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	1190	1	1	1	0.00
02/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	1170	1	1	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
02/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R211 On 05-February-15			Bond Future	131.29	131.3047	131.2937	131.3047	1,120.00
02/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	1706	2	2	2	0.00
02/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	1696	2	2	2	0.00
02/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	1716	2	2	2	0.00
02/01/2015	R211 On 07-May-15			Bond Future	133.38	133.3978	133.3849	133.3978	0.00
02/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	1615	2	2	2	0.00
02/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	1625	2	2	2	0.00
02/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	1605	2	2	2	0.00
02/01/2015	R212 On 05-February-15			Bond Future	135.98	135.9910	135.9816	135.9910	13,564.00
02/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	2008	2	2	2	0.00
02/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	2028	2	2	2	0.00
02/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	2018	2	2	2	0.00
02/01/2015	R212 On 07-May-15			Bond Future	138.15	138.1588	138.1475	138.1588	0.00
02/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2853	3	3	3	0.00
02/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2863	3	3	3	0.00
02/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2843	3	3	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
02/01/2015	R213 On 05-February-15			Bond Future	8.45	90.6938	90.5385	90.6938	23,708.00
02/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	6035	6	6	6	0.00
02/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	6105	6	6	6	0.00
02/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	5965	6	6	6	0.00
02/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	15	0	0	0	0.00
02/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	14	0	0	0	0.00
02/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	17	0	0	0	0.00
02/01/2015	R213 On 07-May-15			Bond Future	8.50	88.5877	88.4289	88.5877	0.00
02/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	3248	3	3	3	0.00
02/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	3344	3	3	3	0.00
02/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	3296	3	3	3	0.00
02/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	1405	1	1	1	0.00
02/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	1378	1	1	1	0.00
02/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	1433	1	1	1	0.00
02/01/2015	R213 On 06-August-15			Bond Future	8.55	90.1143	89.9512	90.1143	0.00
02/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	2828	3	3	3	0.00
02/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	2866	3	3	3	0.00
02/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	2791	3	3	3	0.00
02/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	3197	3	3	3	0.00
02/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	3238	3	3	3	0.00
02/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	3157	3	3	3	0.00
02/01/2015	R214 On 05-February-15			Bond Future	8.64	81.0796	80.9137	81.0796	14,311.00
02/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	6843	7	7	7	0.00
02/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	6772	7	7	7	0.00
02/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	6700	7	7	7	0.00
02/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	13	0	0	0	0.00
02/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	14	0	0	0	0.00
02/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	13	0	0	0	0.00
02/01/2015	R214 On 07-May-15			Bond Future	8.69	79.0742	78.9047	79.0742	0.00
02/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	4725	5	5	5	0.00
02/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	4781	5	5	5	0.00
02/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	4669	5	5	5	0.00
02/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	1010	1	1	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
02/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	989	1	1	1	0.00
02/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	1031	1	1	1	0.00
02/01/2015	R214 On 06-August-15			Bond Future	8.73	80.4370	80.2632	80.4370	0.00
02/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	3356	3	3	3	0.00
02/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	3397	4	3	4	0.00
02/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	3439	4	3	4	0.00
02/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	3252	3	3	3	0.00
02/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	3210	3	3	3	0.00
02/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	3170	3	3	3	0.00
02/01/2015	R248 On 05-February-15			Bond Future	8.72	104.5484	104.2807	104.5484	43,226.00
02/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	7877	8	8	8	0.00
02/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	7784	8	8	8	0.00
02/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	7971	8	8	8	0.00
02/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R248 On 07-May-15			Bond Future	8.77	101.7759	101.5026	101.7759	0.00
02/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	4918	5	5	5	0.00
02/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	5015	5	5	5	0.00
02/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	4820	5	5	5	0.00
02/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/01/2015	R248 On 06-August-15			Bond Future	8.81	103.5299	103.2503	103.5299	0.00
02/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
02/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	557	0	1	0	0.00
02/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	772	0	1	0	0.00
02/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	664	0	1	0	0.00