



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 WEEKLY STATISTICS REPORT

FROM: 02/04/2015 TO: 02/04/2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	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
02/04/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	2025 On 07-May-15			Bond Future	118.79	118.7051	118.7889	118.7051	16.00
02/04/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2025 On 07-May-15	120.99	Put	Bond Future	2201	2	2	2	0.00
02/04/2015	2025 On 07-May-15	121.01	Put	Bond Future	2221	2	2	2	0.00
02/04/2015	2025 On 07-May-15	121.00	Put	Bond Future	2211	2	2	2	0.00
02/04/2015	2025 On 06-August-15			Bond Future	119.54	119.4530	119.5365	119.4530	0.00
02/04/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2025 On 06-August-15	121.00	Put	Bond Future	1464	2	1	2	0.00
02/04/2015	2025 On 06-August-15	121.01	Put	Bond Future	1474	2	1	2	0.00
02/04/2015	2025 On 06-August-15	120.99	Put	Bond Future	1454	2	1	2	0.00
02/04/2015	2030 On 07-May-15			Bond Future	8.09	101.3488	101.4396	101.3488	7,046.00
02/04/2015	2030 On 07-May-15	8.74	Call	Bond Future	5292	5	5	5	0.00
02/04/2015	2030 On 07-May-15	8.76	Call	Bond Future	5449	5	5	5	0.00
02/04/2015	2030 On 07-May-15	8.75	Call	Bond Future	5371	5	5	5	0.00
02/04/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2030 On 06-August-15			Bond Future	8.14	98.9652	99.0561	98.9652	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
02/04/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2030 On 06-August-15	7.74	Put	Bond Future	3440	4	3	4	0.00
02/04/2015	2030 On 06-August-15	7.76	Put	Bond Future	3265	3	3	3	0.00
02/04/2015	2030 On 06-August-15	7.75	Put	Bond Future	3352	3	3	3	0.00
02/04/2015	2032 On 07-May-15			Bond Future	8.20	101.2463	101.3892	101.2463	126.00
02/04/2015	2032 On 07-May-15	8.49	Call	Bond Future	2590	2	3	2	0.00
02/04/2015	2032 On 07-May-15	8.51	Call	Bond Future	2765	3	3	3	0.00
02/04/2015	2032 On 07-May-15	8.50	Call	Bond Future	2678	3	3	3	0.00
02/04/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2032 On 06-August-15			Bond Future	8.25	102.8694	103.0132	102.8694	0.00
02/04/2015	2032 On 06-August-15	8.51	Call	Bond Future	2301	2	2	2	0.00
02/04/2015	2032 On 06-August-15	8.50	Call	Bond Future	2214	2	2	2	0.00
02/04/2015	2032 On 06-August-15	8.49	Call	Bond Future	2127	2	2	2	0.00
02/04/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2032 On 05-November-15			Bond Future	8.29	100.4136	100.5595	100.4136	0.00
02/04/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2032 On 05-November-15	8.00	Put	Bond Future	2612	3	3	3	0.00
02/04/2015	2032 On 05-November-15	7.99	Put	Bond Future	2704	3	3	3	0.00
02/04/2015	2032 On 05-November-15	8.01	Put	Bond Future	2520	3	3	3	0.00
02/04/2015	2037 On 07-May-15			Bond Future	8.30	104.1401	104.3508	104.1401	32,365.00
02/04/2015	2037 On 07-May-15	8.99	Call	Bond Future	6646	6	7	6	0.00
02/04/2015	2037 On 07-May-15	9.01	Call	Bond Future	6828	7	7	7	0.00
02/04/2015	2037 On 07-May-15	9.00	Call	Bond Future	6737	7	7	7	0.00
02/04/2015	2037 On 07-May-15	8.99	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
02/04/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2037 On 06-August-15			Bond Future	8.35	101.5508	101.7634	101.5508	1,954.00
02/04/2015	2037 On 06-August-15	8.75	Call	Bond Future	3894	4	4	4	0.00
02/04/2015	2037 On 06-August-15	8.74	Call	Bond Future	3800	4	4	4	0.00
02/04/2015	2037 On 06-August-15	8.76	Call	Bond Future	3989	4	4	4	0.00
02/04/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2037 On 05-November-15			Bond Future	8.39	103.2302	103.4460	103.2302	0.00
02/04/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2037 On 05-November-15	8.00	Put	Bond Future	3957	4	4	4	0.00
02/04/2015	2037 On 05-November-15	7.99	Put	Bond Future	4062	4	4	4	0.00
02/04/2015	2037 On 05-November-15	8.01	Put	Bond Future	3851	4	4	4	0.00
02/04/2015	2038 On 07-May-15			Bond Future	128.14	127.6976	128.1357	127.6976	2,657.00
02/04/2015	2038 On 07-May-15	126.99	Call	Bond Future	1146	1	1	1	0.00
02/04/2015	2038 On 07-May-15	127.01	Call	Bond Future	1126	1	1	1	0.00
02/04/2015	2038 On 07-May-15	127.00	Call	Bond Future	1136	1	1	1	0.00
02/04/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2038 On 06-August-15			Bond Future	128.89	128.4448	128.8881	128.4448	0.00
02/04/2015	2038 On 06-August-15	127.99	Call	Bond Future	898	0	1	0	0.00
02/04/2015	2038 On 06-August-15	128.01	Call	Bond Future	878	0	1	0	0.00
02/04/2015	2038 On 06-August-15	128.00	Call	Bond Future	888	0	1	0	0.00
02/04/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2044 On 07-May-15			Bond Future	8.35	106.5916	106.7678	106.5916	9,496.00
02/04/2015	2044 On 07-May-15	9.00	Call	Bond Future	6906	7	7	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
02/04/2015	2044 On 07-May-15	8.99	Call	Bond Future	6806	7	7	7	0.00
02/04/2015	2044 On 07-May-15	9.01	Call	Bond Future	7006	7	7	7	0.00
02/04/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2044 On 06-August-15			Bond Future	8.40	103.9164	104.0939	103.9164	0.00
02/04/2015	2044 On 06-August-15	8.74	Call	Bond Future	3710	4	4	4	0.00
02/04/2015	2044 On 06-August-15	8.76	Call	Bond Future	3918	4	4	4	0.00
02/04/2015	2044 On 06-August-15	8.75	Call	Bond Future	3814	4	4	4	0.00
02/04/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2044 On 05-November-15			Bond Future	8.43	105.6349	105.8150	105.6349	0.00
02/04/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2044 On 05-November-15	8.25	Put	Bond Future	2030	2	2	2	0.00
02/04/2015	2044 On 05-November-15	8.26	Put	Bond Future	1916	2	2	2	0.00
02/04/2015	2044 On 05-November-15	8.24	Put	Bond Future	2144	2	2	2	0.00
02/04/2015	2046 On 07-May-15			Bond Future	126.54	126.5608	126.5381	126.5608	5,889.00
02/04/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2046 On 07-May-15	127.00	Put	Bond Future	462	0	0	0	0.00
02/04/2015	2046 On 07-May-15	126.99	Put	Bond Future	452	0	0	0	0.00
02/04/2015	2046 On 07-May-15	127.01	Put	Bond Future	472	0	0	0	0.00
02/04/2015	2046 On 06-August-15			Bond Future	128.58	128.6001	128.5756	128.6001	0.00
02/04/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	2046 On 06-August-15	128.99	Put	Bond Future	414	0	0	0	0.00
02/04/2015	2046 On 06-August-15	129.00	Put	Bond Future	424	0	0	0	0.00
02/04/2015	2046 On 06-August-15	129.01	Put	Bond Future	434	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
02/04/2015	2050 On 07-May-15			Bond Future	137.10	135.4497	137.0951	135.4497	2,753.00
02/04/2015	2050 On 07-May-15	135.01	Call	Bond Future	2085	0	2	0	0.00
02/04/2015	2050 On 07-May-15	134.99	Call	Bond Future	2105	0	2	0	0.00
02/04/2015	2050 On 07-May-15	135.00	Call	Bond Future	2095	0	2	0	0.00
02/04/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
02/04/2015	2050 On 06-August-15			Bond Future	137.84	136.1739	137.8437	136.1739	0.00
02/04/2015	2050 On 06-August-15	137.00	Call	Bond Future	844	0	1	0	0.00
02/04/2015	2050 On 06-August-15	136.99	Call	Bond Future	854	0	1	0	0.00
02/04/2015	2050 On 06-August-15	137.01	Call	Bond Future	834	0	1	0	0.00
02/04/2015	2050 On 06-August-15	136.99	Put	Bond Future	0	1	0	1	0.00
02/04/2015	2050 On 06-August-15	137.00	Put	Bond Future	0	1	0	1	0.00
02/04/2015	2050 On 06-August-15	137.01	Put	Bond Future	0	1	0	1	0.00
02/04/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	AL12 On 07-May-15			Index Future	564.26	563.2240	564.2580	563.2240	0.00
02/04/2015	AL37 On 07-May-15			Index Future	459.39	459.2260	459.3930	459.2260	122.00
02/04/2015	AL37 On 06-August-15			Index Future	466.68	466.5120	466.6750	466.5120	0.00
02/04/2015	AL7T On 07-May-15			Index Future	548.75	548.4030	548.7450	548.4030	3.00
02/04/2015	AL7T On 06-August-15			Index Future	557.44	557.1050	557.4440	557.1050	0.00
02/04/2015	ALBI On 07-May-15			Index Future	501.99	501.4990	501.9870	501.4990	573.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2015	ALBI On 06-August-15			Index Future	509.95	509.4560	509.9450	509.4560	10.00
02/04/2015	ALBI On 05-November-15			Index Future	518.46	517.9640	518.4600	517.9640	0.00
02/04/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	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
02/04/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/04/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/04/2015	EL28 On 07-May-15			Bond Future	122.86	122.1272	122.8570	122.1272	0.00
02/04/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2143	3	2	3	0.00
02/04/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2133	3	2	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
02/04/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2153	3	2	3	0.00
02/04/2015	EL28 On 06-August-15			Bond Future	124.84	124.0954	124.8352	124.0954	0.00
02/04/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	EL28 On 06-August-15	125.00	Put	Bond Future	165	1	0	1	0.00
02/04/2015	EL28 On 06-August-15	125.01	Put	Bond Future	175	1	0	1	0.00
02/04/2015	EL28 On 06-August-15	124.99	Put	Bond Future	155	1	0	1	0.00
02/04/2015	ES33 On 07-May-15			Bond Future	9.22	85.9270	86.0905	85.9270	6,576.00
02/04/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4051	4	4	4	0.00
02/04/2015	ES33 On 07-May-15	9.74	Call	Bond Future	3907	4	4	4	0.00
02/04/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3979	4	4	4	0.00
02/04/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
02/04/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
02/04/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
02/04/2015	ES33 On 06-August-15			Bond Future	9.29	87.3046	87.4694	87.3046	0.00
02/04/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2290	2	2	2	0.00
02/04/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2217	2	2	2	0.00
02/04/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2364	2	2	2	0.00
02/04/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
02/04/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
02/04/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
02/04/2015	ES33 On 05-November-15			Bond Future	9.36	84.9594	85.1267	84.9594	0.00
02/04/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2807	3	3	3	0.00
02/04/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2727	3	3	3	0.00
02/04/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2886	3	3	3	0.00
02/04/2015	GOVI On 07-May-15			GOVI	497.86	497.3940	497.8600	497.3940	488.00
02/04/2015	GOVI On 07-May-15	449.99	Call	GOVI	478700	47	48	47	0.00
02/04/2015	GOVI On 07-May-15	450.00	Call	GOVI	478600	47	48	47	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
02/04/2015	GOVI On 07-May-15	450.01	Call	GOVI	478500	47	48	47	0.00
02/04/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
02/04/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
02/04/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
02/04/2015	GOVI On 06-August-15			GOVI	505.75	505.2860	505.7530	505.2860	29.00
02/04/2015	GOVI On 06-August-15	500.01	Call	GOVI	57430	5	6	5	0.00
02/04/2015	GOVI On 06-August-15	500.00	Call	GOVI	57530	5	6	5	0.00
02/04/2015	GOVI On 06-August-15	499.99	Call	GOVI	57630	5	6	5	0.00
02/04/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
02/04/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
02/04/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
02/04/2015	GOVI On 05-November-15			GOVI	514.20	513.7250	514.1980	513.7250	0.00
02/04/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
02/04/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
02/04/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
02/04/2015	GOVI On 05-November-15	530.00	Put	GOVI	158020	16	16	16	0.00
02/04/2015	GOVI On 05-November-15	529.99	Put	GOVI	157920	16	16	16	0.00
02/04/2015	GOVI On 05-November-15	530.01	Put	GOVI	158120	16	16	16	0.00
02/04/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
02/04/2015	IGOV On 07-May-15			Index Future	226.26	225.1420	226.2560	225.1420	1,013.00
02/04/2015	IGOV On 06-August-15			Index Future	229.86	228.7330	229.8620	228.7330	98.00
02/04/2015	IGOV On 05-November-15			Index Future	233.72	232.5700	233.7180	232.5700	0.00
02/04/2015	ILBI On 07-May-15			Index Future	612.47	609.4580	612.4710	609.4580	0.00
02/04/2015	ILBI On 06-August-15			Index Future	622.42	619.3570	622.4160	619.3570	159.00
02/04/2015	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
02/04/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
02/04/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
02/04/2015	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
02/04/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
02/04/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.11	93.8900	93.8900	93.8900	1,000.00
02/04/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.12	93.8600	93.8800	93.8600	0.00
02/04/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.23	93.7600	93.7700	93.7600	5,000.00
02/04/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.25	93.7200	93.7500	93.7200	0.00
02/04/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.35	93.6200	93.6500	93.6200	0.00
02/04/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.37	93.5900	93.6300	93.5900	0.00
02/04/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.62	93.3400	93.3800	93.3400	0.00
02/04/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.80	93.1500	93.2000	93.1500	0.00
02/04/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.94	93.0300	93.0600	93.0300	0.00
02/04/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.07	92.8900	92.9300	92.8900	0.00
02/04/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.20	92.7600	92.8000	92.7600	0.00
02/04/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.32	92.6300	92.6800	92.6300	0.00
02/04/2015	R023 On 07-May-15			Bond Future	7.51	102.8875	102.9207	102.8875	15,264.00
02/04/2015	R023 On 07-May-15	8.14	Call	Bond Future	3665	4	4	4	0.00
02/04/2015	R023 On 07-May-15	8.15	Call	Bond Future	3719	4	4	4	0.00
02/04/2015	R023 On 07-May-15	8.16	Call	Bond Future	3773	4	4	4	0.00
02/04/2015	R023 On 07-May-15	8.15	Put	Bond Future	41	0	0	0	0.00
02/04/2015	R023 On 07-May-15	8.14	Put	Bond Future	43	0	0	0	0.00
02/04/2015	R023 On 07-May-15	8.16	Put	Bond Future	39	0	0	0	0.00
02/04/2015	R023 On 06-August-15			Bond Future	7.56	104.5369	104.5692	104.5369	0.00
02/04/2015	R023 On 06-August-15	8.24	Call	Bond Future	4200	4	4	4	0.00
02/04/2015	R023 On 06-August-15	9.07	Call	Bond Future	8243	8	8	8	0.00
02/04/2015	R023 On 06-August-15	8.25	Call	Bond Future	4246	4	4	4	0.00
02/04/2015	R023 On 06-August-15	8.26	Call	Bond Future	4291	4	4	4	0.00
02/04/2015	R023 On 06-August-15	8.24	Put	Bond Future	384	0	0	0	0.00
02/04/2015	R023 On 06-August-15	8.26	Put	Bond Future	366	0	0	0	0.00
02/04/2015	R023 On 06-August-15	8.25	Put	Bond Future	375	0	0	0	0.00
02/04/2015	R023 On 06-August-15	9.07	Put	Bond Future	35	0	0	0	911.00
02/04/2015	R186 On 07-May-15			Bond Future	7.72	125.0527	125.1453	125.0527	37,840.00
02/04/2015	R186 On 07-May-15	8.25	Call	Bond Future	4598	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
02/04/2015	R186 On 07-May-15	7.40	Call	Bond Future	351	0	0	0	0.00
02/04/2015	R186 On 07-May-15	7.30	Call	Bond Future	208	0	0	0	0.00
02/04/2015	R186 On 07-May-15	7.50	Call	Bond Future	560	1	1	1	0.00
02/04/2015	R186 On 07-May-15	7.45	Call	Bond Future	447	0	0	0	0.00
02/04/2015	R186 On 07-May-15	7.80	Call	Bond Future	1678	2	2	2	0.00
02/04/2015	R186 On 07-May-15	8.00	Call	Bond Future	2832	3	3	3	0.00
02/04/2015	R186 On 07-May-15	8.24	Call	Bond Future	4523	4	5	4	0.00
02/04/2015	R186 On 07-May-15	8.05	Call	Bond Future	3163	3	3	3	0.00
02/04/2015	R186 On 07-May-15	8.10	Call	Bond Future	3507	3	4	3	0.00
02/04/2015	R186 On 07-May-15	8.26	Call	Bond Future	4673	5	5	5	0.00
02/04/2015	R186 On 07-May-15	7.30	Put	Bond Future	3910	4	4	4	0.00
02/04/2015	R186 On 07-May-15	8.25	Put	Bond Future	135	0	0	0	0.00
02/04/2015	R186 On 07-May-15	7.40	Put	Bond Future	3158	3	3	3	4,229.00
02/04/2015	R186 On 07-May-15	8.26	Put	Bond Future	128	0	0	0	0.00
02/04/2015	R186 On 07-May-15	7.80	Put	Bond Future	988	1	1	1	300.00
02/04/2015	R186 On 07-May-15	7.45	Put	Bond Future	2809	3	3	3	4,229.00
02/04/2015	R186 On 07-May-15	8.00	Put	Bond Future	445	0	0	0	4,229.00
02/04/2015	R186 On 07-May-15	8.24	Put	Bond Future	142	0	0	0	0.00
02/04/2015	R186 On 07-May-15	8.05	Put	Bond Future	357	0	0	0	4,229.00
02/04/2015	R186 On 07-May-15	8.10	Put	Bond Future	284	0	0	0	4,229.00
02/04/2015	R186 On 07-May-15	7.50	Put	Bond Future	2480	3	2	3	4,229.00
02/04/2015	R186 On 06-August-15			Bond Future	7.77	121.7603	121.8526	121.7603	340.00
02/04/2015	R186 On 06-August-15	7.99	Call	Bond Future	3501	3	4	3	0.00
02/04/2015	R186 On 06-August-15	7.75	Call	Bond Future	2379	2	2	2	1,000.00
02/04/2015	R186 On 06-August-15	8.00	Call	Bond Future	3552	4	4	4	0.00
02/04/2015	R186 On 06-August-15	8.01	Call	Bond Future	3604	4	4	4	0.00
02/04/2015	R186 On 06-August-15	8.90	Call	Bond Future	9297	9	9	9	0.00
02/04/2015	R186 On 06-August-15	7.99	Put	Bond Future	1631	2	2	2	0.00
02/04/2015	R186 On 06-August-15	7.75	Put	Bond Future	2520	3	3	3	0.00
02/04/2015	R186 On 06-August-15	8.01	Put	Bond Future	1569	2	2	2	0.00
02/04/2015	R186 On 06-August-15	8.90	Put	Bond Future	204	0	0	0	5,350.00
02/04/2015	R186 On 06-August-15	8.00	Put	Bond Future	1600	2	2	2	0.00
02/04/2015	R186 On 05-November-15			Bond Future	7.80	123.7733	123.8667	123.7733	0.00
02/04/2015	R186 On 05-November-15	8.24	Call	Bond Future	5291	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
02/04/2015	R186 On 05-November-15	8.26	Call	Bond Future	5400	5	5	5	0.00
02/04/2015	R186 On 05-November-15	8.25	Call	Bond Future	5346	5	5	5	0.00
02/04/2015	R186 On 05-November-15	9.00	Call	Bond Future	9913	10	10	10	0.00
02/04/2015	R186 On 05-November-15	8.25	Put	Bond Future	1700	2	2	2	0.00
02/04/2015	R186 On 05-November-15	9.00	Put	Bond Future	500	1	0	1	2,600.00
02/04/2015	R186 On 05-November-15	8.24	Put	Bond Future	1725	2	2	2	0.00
02/04/2015	R186 On 05-November-15	8.26	Put	Bond Future	1675	2	2	2	0.00
02/04/2015	R186 On 04-February-16			Bond Future	7.83	120.6539	120.7452	120.6539	5,592.00
02/04/2015	R186 On 04-February-16	7.51	Call	Bond Future	2553	3	3	3	0.00
02/04/2015	R186 On 04-February-16	7.50	Call	Bond Future	2520	2	3	2	0.00
02/04/2015	R186 On 04-February-16	7.49	Call	Bond Future	2487	2	2	2	0.00
02/04/2015	R186 On 04-February-16	7.50	Put	Bond Future	5214	5	5	5	0.00
02/04/2015	R186 On 04-February-16	7.51	Put	Bond Future	5163	5	5	5	0.00
02/04/2015	R186 On 04-February-16	7.49	Put	Bond Future	5266	5	5	5	0.00
02/04/2015	R197 On 07-May-15			Bond Future	287.77	286.8014	287.7673	286.8014	1,046.00
02/04/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R197 On 07-May-15	294.01	Put	Bond Future	6243	7	6	7	0.00
02/04/2015	R197 On 07-May-15	294.00	Put	Bond Future	6233	7	6	7	0.00
02/04/2015	R197 On 07-May-15	293.99	Put	Bond Future	6223	7	6	7	0.00
02/04/2015	R197 On 06-August-15			Bond Future	286.35	285.3746	286.3518	285.3746	0.00
02/04/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R197 On 06-August-15	288.00	Put	Bond Future	1648	3	2	3	0.00
02/04/2015	R197 On 06-August-15	288.01	Put	Bond Future	1658	3	2	3	0.00
02/04/2015	R197 On 06-August-15	287.99	Put	Bond Future	1638	3	2	3	0.00
02/04/2015	R202 On 07-May-15			Bond Future	239.14	236.6326	239.1411	236.6326	52,706.00
02/04/2015	R202 On 07-May-15	238.51	Call	Bond Future	631	0	1	0	0.00
02/04/2015	R202 On 07-May-15	238.49	Call	Bond Future	651	0	1	0	0.00
02/04/2015	R202 On 07-May-15	238.50	Call	Bond Future	641	0	1	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
02/04/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	2	0	2	0.00
02/04/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	2	0	2	0.00
02/04/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	2	0	2	0.00
02/04/2015	R202 On 06-August-15			Bond Future	239.78	237.2329	239.7786	237.2329	0.00
02/04/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R202 On 06-August-15	239.99	Put	Bond Future	211	3	0	3	0.00
02/04/2015	R202 On 06-August-15	240.00	Put	Bond Future	221	3	0	3	0.00
02/04/2015	R202 On 06-August-15	240.01	Put	Bond Future	231	3	0	3	0.00
02/04/2015	R203 On 07-May-15			Bond Future	6.79	104.3780	104.3908	104.3780	7,710.00
02/04/2015	R203 On 07-May-15	7.24	Call	Bond Future	996	1	1	1	0.00
02/04/2015	R203 On 07-May-15	7.26	Call	Bond Future	1035	1	1	1	0.00
02/04/2015	R203 On 07-May-15	7.25	Call	Bond Future	1015	1	1	1	0.00
02/04/2015	R203 On 07-May-15	7.25	Put	Bond Future	28	0	0	0	0.00
02/04/2015	R203 On 07-May-15	7.24	Put	Bond Future	30	0	0	0	0.00
02/04/2015	R203 On 07-May-15	7.26	Put	Bond Future	27	0	0	0	0.00
02/04/2015	R203 On 06-August-15			Bond Future	6.84	106.0513	106.0628	106.0513	0.00
02/04/2015	R203 On 06-August-15	6.74	Call	Bond Future	413	0	0	0	0.00
02/04/2015	R203 On 06-August-15	6.76	Call	Bond Future	430	0	0	0	0.00
02/04/2015	R203 On 06-August-15	6.75	Call	Bond Future	421	0	0	0	0.00
02/04/2015	R203 On 06-August-15	6.75	Put	Bond Future	593	1	1	1	0.00
02/04/2015	R203 On 06-August-15	6.74	Put	Bond Future	604	1	1	1	0.00
02/04/2015	R203 On 06-August-15	6.76	Put	Bond Future	582	1	1	1	0.00
02/04/2015	R203 On 05-November-15			Bond Future	6.85	103.6371	103.6485	103.6371	0.00
02/04/2015	R203 On 05-November-15	5.99	Call	Bond Future	109	0	0	0	0.00
02/04/2015	R203 On 05-November-15	6.00	Call	Bond Future	111	0	0	0	0.00
02/04/2015	R203 On 05-November-15	6.01	Call	Bond Future	114	0	0	0	0.00
02/04/2015	R203 On 05-November-15	6.00	Put	Bond Future	1596	2	2	2	0.00
02/04/2015	R203 On 05-November-15	6.01	Put	Bond Future	1581	2	2	2	0.00
02/04/2015	R203 On 05-November-15	5.99	Put	Bond Future	1611	2	2	2	0.00
02/04/2015	R204 On 07-May-15			Bond Future	7.05	106.0854	106.1043	106.0854	12,556.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/04/2015	R204 On 07-May-15	7.49	Call	Bond Future	1461	1	1	1	0.00
02/04/2015	R204 On 07-May-15	7.50	Call	Bond Future	1489	1	1	1	0.00
02/04/2015	R204 On 07-May-15	7.51	Call	Bond Future	1518	2	2	2	0.00
02/04/2015	R204 On 07-May-15	7.49	Put	Bond Future	52	0	0	0	0.00
02/04/2015	R204 On 07-May-15	7.50	Put	Bond Future	49	0	0	0	0.00
02/04/2015	R204 On 07-May-15	7.51	Put	Bond Future	46	0	0	0	0.00
02/04/2015	R204 On 06-August-15			Bond Future	7.10	103.7502	103.7678	103.7502	100.00
02/04/2015	R204 On 06-August-15	8.41	Call	Bond Future	3855	4	4	4	0.00
02/04/2015	R204 On 06-August-15	7.74	Call	Bond Future	2090	2	2	2	0.00
02/04/2015	R204 On 06-August-15	7.76	Call	Bond Future	2139	2	2	2	0.00
02/04/2015	R204 On 06-August-15	7.75	Call	Bond Future	2115	2	2	2	0.00
02/04/2015	R204 On 06-August-15	8.41	Put	Bond Future	29	0	0	0	699.00
02/04/2015	R204 On 06-August-15	7.75	Put	Bond Future	195	0	0	0	0.00
02/04/2015	R204 On 06-August-15	7.74	Put	Bond Future	200	0	0	0	0.00
02/04/2015	R204 On 06-August-15	7.76	Put	Bond Future	190	0	0	0	0.00
02/04/2015	R204 On 05-November-15			Bond Future	7.13	105.4652	105.4830	105.4652	0.00
02/04/2015	R204 On 05-November-15	6.25	Call	Bond Future	198	0	0	0	0.00
02/04/2015	R204 On 05-November-15	6.26	Call	Bond Future	203	0	0	0	0.00
02/04/2015	R204 On 05-November-15	6.24	Call	Bond Future	194	0	0	0	0.00
02/04/2015	R204 On 05-November-15	6.26	Put	Bond Future	2665	3	3	3	0.00
02/04/2015	R204 On 05-November-15	6.25	Put	Bond Future	2689	3	3	3	0.00
02/04/2015	R204 On 05-November-15	6.24	Put	Bond Future	2713	3	3	3	0.00
02/04/2015	R207 On 07-May-15			Bond Future	7.20	102.4819	102.5249	102.4819	34,939.00
02/04/2015	R207 On 07-May-15	8.25	Call	Bond Future	4016	4	4	4	0.00
02/04/2015	R207 On 07-May-15	7.73	Call	Bond Future	2095	2	2	2	66.00
02/04/2015	R207 On 07-May-15	8.24	Call	Bond Future	3978	4	4	4	0.00
02/04/2015	R207 On 07-May-15	8.26	Call	Bond Future	4053	4	4	4	0.00
02/04/2015	R207 On 07-May-15	8.25	Put	Bond Future	1	0	0	0	0.00
02/04/2015	R207 On 07-May-15	7.73	Put	Bond Future	43	0	0	0	0.00
02/04/2015	R207 On 07-May-15	8.26	Put	Bond Future	1	0	0	0	0.00
02/04/2015	R207 On 07-May-15	8.24	Put	Bond Future	1	0	0	0	0.00
02/04/2015	R207 On 06-August-15			Bond Future	7.26	100.4823	100.5245	100.4823	100.00
02/04/2015	R207 On 06-August-15	7.74	Call	Bond Future	2163	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
02/04/2015	R207 On 06-August-15	7.76	Call	Bond Future	2219	2	2	2	0.00
02/04/2015	R207 On 06-August-15	7.75	Call	Bond Future	2191	2	2	2	0.00
02/04/2015	R207 On 06-August-15	7.46	Call	Bond Future	1444	1	1	1	70.00
02/04/2015	R207 On 06-August-15	7.74	Put	Bond Future	375	0	0	0	0.00
02/04/2015	R207 On 06-August-15	7.76	Put	Bond Future	358	0	0	0	0.00
02/04/2015	R207 On 06-August-15	7.46	Put	Bond Future	684	1	1	1	0.00
02/04/2015	R207 On 06-August-15	7.75	Put	Bond Future	366	0	0	0	0.00
02/04/2015	R207 On 05-November-15			Bond Future	7.28	102.1436	102.1862	102.1436	0.00
02/04/2015	R207 On 05-November-15	7.74	Call	Bond Future	2272	2	2	2	0.00
02/04/2015	R207 On 05-November-15	7.76	Call	Bond Future	2321	2	2	2	0.00
02/04/2015	R207 On 05-November-15	7.75	Call	Bond Future	2296	2	2	2	0.00
02/04/2015	R207 On 05-November-15	7.43	Call	Bond Future	1576	2	2	2	53.00
02/04/2015	R207 On 05-November-15	7.74	Put	Bond Future	673	1	1	1	0.00
02/04/2015	R207 On 05-November-15	7.75	Put	Bond Future	663	1	1	1	0.00
02/04/2015	R207 On 05-November-15	7.76	Put	Bond Future	652	1	1	1	0.00
02/04/2015	R207 On 05-November-15	7.43	Put	Bond Future	1062	1	1	1	0.00
02/04/2015	R207 On 04-February-16			Bond Future	7.29	100.3005	100.3405	100.3005	0.00
02/04/2015	R207 On 04-February-16	7.27	Call	Bond Future	1432	1	1	1	43.00
02/04/2015	R207 On 04-February-16	7.49	Call	Bond Future	1838	2	2	2	0.00
02/04/2015	R207 On 04-February-16	7.51	Call	Bond Future	1877	2	2	2	0.00
02/04/2015	R207 On 04-February-16	7.50	Call	Bond Future	1857	2	2	2	0.00
02/04/2015	R207 On 04-February-16	7.50	Put	Bond Future	1169	1	1	1	0.00
02/04/2015	R207 On 04-February-16	7.51	Put	Bond Future	1155	1	1	1	0.00
02/04/2015	R207 On 04-February-16	7.27	Put	Bond Future	1515	2	2	2	0.00
02/04/2015	R207 On 04-February-16	7.49	Put	Bond Future	1183	1	1	1	0.00
02/04/2015	R208 On 07-May-15			Bond Future	7.29	98.1651	98.2152	98.1651	60,275.00
02/04/2015	R208 On 07-May-15	7.99	Call	Bond Future	3206	3	3	3	0.00
02/04/2015	R208 On 07-May-15	8.01	Call	Bond Future	3292	3	3	3	0.00
02/04/2015	R208 On 07-May-15	8.00	Call	Bond Future	3249	3	3	3	0.00
02/04/2015	R208 On 07-May-15	8.00	Put	Bond Future	19	0	0	0	0.00
02/04/2015	R208 On 07-May-15	8.01	Put	Bond Future	18	0	0	0	0.00
02/04/2015	R208 On 07-May-15	7.99	Put	Bond Future	20	0	0	0	0.00
02/04/2015	R208 On 06-August-15			Bond Future	7.34	99.7389	99.7884	99.7389	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
02/04/2015	R208 On 06-August-15	8.00	Call	Bond Future	3208	3	3	3	0.00
02/04/2015	R208 On 06-August-15	7.99	Call	Bond Future	3172	3	3	3	0.00
02/04/2015	R208 On 06-August-15	8.85	Call	Bond Future	6518	6	7	6	0.00
02/04/2015	R208 On 06-August-15	8.01	Call	Bond Future	3243	3	3	3	0.00
02/04/2015	R208 On 06-August-15	8.00	Put	Bond Future	296	0	0	0	0.00
02/04/2015	R208 On 06-August-15	8.01	Put	Bond Future	289	0	0	0	0.00
02/04/2015	R208 On 06-August-15	8.85	Put	Bond Future	25	0	0	0	198.00
02/04/2015	R208 On 06-August-15	7.99	Put	Bond Future	304	0	0	0	0.00
02/04/2015	R208 On 05-November-15			Bond Future	7.37	97.9870	98.0370	97.9870	0.00
02/04/2015	R208 On 05-November-15	8.48	Call	Bond Future	4909	5	5	5	0.00
02/04/2015	R208 On 05-November-15	7.75	Call	Bond Future	2528	2	3	2	0.00
02/04/2015	R208 On 05-November-15	7.76	Call	Bond Future	2557	3	3	3	0.00
02/04/2015	R208 On 05-November-15	7.74	Call	Bond Future	2500	2	2	2	0.00
02/04/2015	R208 On 05-November-15	8.48	Put	Bond Future	256	0	0	0	2,200.00
02/04/2015	R208 On 05-November-15	7.75	Put	Bond Future	899	1	1	1	0.00
02/04/2015	R208 On 05-November-15	7.76	Put	Bond Future	885	1	1	1	0.00
02/04/2015	R208 On 05-November-15	7.74	Put	Bond Future	913	1	1	1	0.00
02/04/2015	R209 On 07-May-15			Bond Future	8.25	80.7929	80.9664	80.7929	21,991.00
02/04/2015	R209 On 07-May-15	7.30	Call	Bond Future	7	0	0	0	0.00
02/04/2015	R209 On 07-May-15	9.00	Call	Bond Future	6011	6	6	6	0.00
02/04/2015	R209 On 07-May-15	8.30	Call	Bond Future	1573	1	2	1	0.00
02/04/2015	R209 On 07-May-15	9.01	Call	Bond Future	6082	6	6	6	0.00
02/04/2015	R209 On 07-May-15	8.99	Call	Bond Future	5939	6	6	6	0.00
02/04/2015	R209 On 07-May-15	9.00	Put	Bond Future	53	0	0	0	0.00
02/04/2015	R209 On 07-May-15	7.30	Put	Bond Future	8582	9	9	9	0.00
02/04/2015	R209 On 07-May-15	8.30	Put	Bond Future	1133	1	1	1	700.00
02/04/2015	R209 On 07-May-15	9.01	Put	Bond Future	51	0	0	0	0.00
02/04/2015	R209 On 07-May-15	8.99	Put	Bond Future	56	0	0	0	0.00
02/04/2015	R209 On 06-August-15			Bond Future	8.29	82.0882	82.2632	82.0882	0.00
02/04/2015	R209 On 06-August-15	9.90	Call	Bond Future	11909	12	12	12	0.00
02/04/2015	R209 On 06-August-15	8.99	Call	Bond Future	6185	6	6	6	0.00
02/04/2015	R209 On 06-August-15	9.00	Call	Bond Future	6245	6	6	6	0.00
02/04/2015	R209 On 06-August-15	9.01	Call	Bond Future	6305	6	6	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
02/04/2015	R209 On 06-August-15	9.00	Put	Bond Future	669	1	1	1	0.00
02/04/2015	R209 On 06-August-15	9.90	Put	Bond Future	71	0	0	0	2,914.00
02/04/2015	R209 On 06-August-15	9.01	Put	Bond Future	655	1	1	1	0.00
02/04/2015	R209 On 06-August-15	8.99	Put	Bond Future	683	1	1	1	0.00
02/04/2015	R209 On 05-November-15			Bond Future	8.33	80.2965	80.4742	80.2965	0.00
02/04/2015	R209 On 05-November-15	7.99	Call	Bond Future	2122	2	2	2	0.00
02/04/2015	R209 On 05-November-15	8.01	Call	Bond Future	2185	2	2	2	0.00
02/04/2015	R209 On 05-November-15	8.00	Call	Bond Future	2154	2	2	2	0.00
02/04/2015	R209 On 05-November-15	8.00	Put	Bond Future	4914	5	5	5	0.00
02/04/2015	R209 On 05-November-15	8.01	Put	Bond Future	4859	5	5	5	0.00
02/04/2015	R209 On 05-November-15	7.99	Put	Bond Future	4969	5	5	5	0.00
02/04/2015	R210 On 07-May-15			Bond Future	175.54	174.5028	175.5403	174.5028	833.00
02/04/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R210 On 07-May-15	177.01	Put	Bond Future	1470	3	1	3	0.00
02/04/2015	R210 On 07-May-15	177.00	Put	Bond Future	1460	2	1	2	0.00
02/04/2015	R210 On 07-May-15	176.99	Put	Bond Future	1450	2	1	2	0.00
02/04/2015	R210 On 06-August-15			Bond Future	178.37	177.3149	178.3667	177.3149	0.00
02/04/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R210 On 06-August-15	178.99	Put	Bond Future	623	2	1	2	0.00
02/04/2015	R210 On 06-August-15	179.01	Put	Bond Future	643	2	1	2	0.00
02/04/2015	R210 On 06-August-15	179.00	Put	Bond Future	633	2	1	2	0.00
02/04/2015	R211 On 07-May-15			Bond Future	130.89	130.9110	130.8865	130.9110	1,120.00
02/04/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R211 On 07-May-15	135.00	Put	Bond Future	4113	4	4	4	0.00
02/04/2015	R211 On 07-May-15	135.01	Put	Bond Future	4123	4	4	4	0.00
02/04/2015	R211 On 07-May-15	134.99	Put	Bond Future	4103	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
02/04/2015	R211 On 06-August-15			Bond Future	131.38	131.4033	131.3766	131.4033	0.00
02/04/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R211 On 06-August-15	135.00	Put	Bond Future	3623	4	4	4	0.00
02/04/2015	R211 On 06-August-15	134.99	Put	Bond Future	3613	4	4	4	0.00
02/04/2015	R211 On 06-August-15	135.01	Put	Bond Future	3633	4	4	4	0.00
02/04/2015	R212 On 07-May-15			Bond Future	137.30	137.3208	137.2958	137.3208	1,145.00
02/04/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R212 On 07-May-15	140.99	Put	Bond Future	3694	4	4	4	0.00
02/04/2015	R212 On 07-May-15	141.01	Put	Bond Future	3714	4	4	4	0.00
02/04/2015	R212 On 07-May-15	141.00	Put	Bond Future	3704	4	4	4	0.00
02/04/2015	R212 On 06-August-15			Bond Future	137.73	137.7585	137.7311	137.7585	0.00
02/04/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R212 On 06-August-15	140.99	Put	Bond Future	3259	3	3	3	0.00
02/04/2015	R212 On 06-August-15	141.00	Put	Bond Future	3269	3	3	3	0.00
02/04/2015	R212 On 06-August-15	141.01	Put	Bond Future	3279	3	3	3	0.00
02/04/2015	R213 On 07-May-15			Bond Future	8.14	91.1788	91.3072	91.1788	16,829.00
02/04/2015	R213 On 07-May-15	8.74	Call	Bond Future	4800	5	5	5	0.00
02/04/2015	R213 On 07-May-15	8.75	Call	Bond Future	4870	5	5	5	0.00
02/04/2015	R213 On 07-May-15	8.76	Call	Bond Future	4941	5	5	5	0.00
02/04/2015	R213 On 07-May-15	8.75	Put	Bond Future	102	0	0	0	0.00
02/04/2015	R213 On 07-May-15	8.76	Put	Bond Future	96	0	0	0	0.00
02/04/2015	R213 On 07-May-15	8.74	Put	Bond Future	107	0	0	0	0.00
02/04/2015	R213 On 06-August-15			Bond Future	8.19	92.6406	92.7696	92.6406	0.00
02/04/2015	R213 On 06-August-15	8.50	Call	Bond Future	3851	4	4	4	0.00
02/04/2015	R213 On 06-August-15	8.51	Call	Bond Future	3902	4	4	4	0.00
02/04/2015	R213 On 06-August-15	8.49	Call	Bond Future	3800	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
02/04/2015	R213 On 06-August-15	8.50	Put	Bond Future	1402	1	1	1	0.00
02/04/2015	R213 On 06-August-15	8.51	Put	Bond Future	1375	1	1	1	0.00
02/04/2015	R213 On 06-August-15	8.49	Put	Bond Future	1429	1	1	1	0.00
02/04/2015	R213 On 05-November-15			Bond Future	8.23	90.6267	90.7576	90.6267	0.00
02/04/2015	R213 On 05-November-15	7.74	Call	Bond Future	1580	2	2	2	0.00
02/04/2015	R213 On 05-November-15	7.76	Call	Bond Future	1632	2	2	2	0.00
02/04/2015	R213 On 05-November-15	7.75	Call	Bond Future	1606	2	2	2	0.00
02/04/2015	R213 On 05-November-15	7.74	Put	Bond Future	5609	6	6	6	0.00
02/04/2015	R213 On 05-November-15	7.76	Put	Bond Future	5492	6	5	6	0.00
02/04/2015	R213 On 05-November-15	7.75	Put	Bond Future	5551	6	6	6	0.00
02/04/2015	R214 On 07-May-15			Bond Future	8.28	82.2286	82.4137	82.2286	15,271.00
02/04/2015	R214 On 07-May-15	9.15	Call	Bond Future	7257	7	7	7	0.00
02/04/2015	R214 On 07-May-15	9.16	Call	Bond Future	7332	7	7	7	0.00
02/04/2015	R214 On 07-May-15	9.14	Call	Bond Future	7181	7	7	7	0.00
02/04/2015	R214 On 07-May-15	9.15	Put	Bond Future	32	0	0	0	0.00
02/04/2015	R214 On 07-May-15	9.16	Put	Bond Future	31	0	0	0	0.00
02/04/2015	R214 On 07-May-15	9.14	Put	Bond Future	34	0	0	0	0.00
02/04/2015	R214 On 06-August-15			Bond Future	8.32	83.5469	83.7337	83.5469	0.00
02/04/2015	R214 On 06-August-15	8.74	Call	Bond Future	4884	5	5	5	0.00
02/04/2015	R214 On 06-August-15	8.75	Call	Bond Future	4942	5	5	5	0.00
02/04/2015	R214 On 06-August-15	8.76	Call	Bond Future	5000	5	5	5	0.00
02/04/2015	R214 On 06-August-15	8.74	Put	Bond Future	1309	1	1	1	0.00
02/04/2015	R214 On 06-August-15	8.75	Put	Bond Future	1284	1	1	1	0.00
02/04/2015	R214 On 06-August-15	8.76	Put	Bond Future	1260	1	1	1	0.00
02/04/2015	R214 On 05-November-15			Bond Future	8.36	81.6359	81.8256	81.6359	0.00
02/04/2015	R214 On 05-November-15	8.01	Call	Bond Future	2223	2	2	2	0.00
02/04/2015	R214 On 05-November-15	8.00	Call	Bond Future	2190	2	2	2	0.00
02/04/2015	R214 On 05-November-15	7.99	Call	Bond Future	2157	2	2	2	0.00
02/04/2015	R214 On 05-November-15	7.99	Put	Bond Future	5511	6	6	6	0.00
02/04/2015	R214 On 05-November-15	8.00	Put	Bond Future	5450	6	5	6	0.00
02/04/2015	R214 On 05-November-15	8.01	Put	Bond Future	5390	6	5	6	0.00
02/04/2015	R214 On 04-February-16			Bond Future	8.39	83.0740	83.2645	83.0740	4,320.00
02/04/2015	R214 On 04-February-16	8.00	Call	Bond Future	2724	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
02/04/2015	R214 On 04-February-16	8.01	Call	Bond Future	2758	3	3	3	0.00
02/04/2015	R214 On 04-February-16	7.99	Call	Bond Future	2690	3	3	3	0.00
02/04/2015	R214 On 04-February-16	8.01	Put	Bond Future	6181	6	6	6	0.00
02/04/2015	R214 On 04-February-16	8.00	Put	Bond Future	6240	6	6	6	0.00
02/04/2015	R214 On 04-February-16	7.99	Put	Bond Future	6300	6	6	6	0.00
02/04/2015	R248 On 07-May-15			Bond Future	8.33	106.1496	106.3898	106.1496	34,143.00
02/04/2015	R248 On 07-May-15	9.25	Call	Bond Future	9805	10	10	10	0.00
02/04/2015	R248 On 07-May-15	9.26	Call	Bond Future	9903	10	10	10	0.00
02/04/2015	R248 On 07-May-15	9.24	Call	Bond Future	9707	9	10	9	0.00
02/04/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/04/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/04/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/04/2015	R248 On 06-August-15			Bond Future	8.37	107.8514	108.0939	107.8514	745.00
02/04/2015	R248 On 06-August-15	8.74	Call	Bond Future	4072	4	4	4	0.00
02/04/2015	R248 On 06-August-15	8.76	Call	Bond Future	4287	4	4	4	0.00
02/04/2015	R248 On 06-August-15	8.75	Call	Bond Future	4179	4	4	4	0.00
02/04/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/04/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/04/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/04/2015	R248 On 05-November-15			Bond Future	8.41	105.2026	105.4489	105.2026	0.00
02/04/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/04/2015	R248 On 05-November-15	7.99	Put	Bond Future	5002	5	5	5	0.00
02/04/2015	R248 On 05-November-15	8.00	Put	Bond Future	4878	5	5	5	0.00
02/04/2015	R248 On 05-November-15	8.01	Put	Bond Future	4755	5	5	5	0.00