



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2015	2025 On 06-August-15			Bond Future	119.16	119.6557	119.1557	119.6557	16.00
03/06/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2025 On 06-August-15	121.00	Put	Bond Future	1844	1	1844	1	0.00
03/06/2015	2025 On 06-August-15	121.01	Put	Bond Future	1854	1	1854	1	0.00
03/06/2015	2025 On 06-August-15	120.99	Put	Bond Future	1834	1	1834	1	0.00
03/06/2015	2025 On 05-November-15			Bond Future	121.08	121.5941	121.0832	121.5941	0.00
03/06/2015	2025 On 05-November-15	123.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2025 On 05-November-15	122.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2025 On 05-November-15	123.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2025 On 05-November-15	122.99	Put	Bond Future	1907	1	1907	1	0.00
03/06/2015	2025 On 05-November-15	123.00	Put	Bond Future	1917	1	1917	1	0.00
03/06/2015	2025 On 05-November-15	123.01	Put	Bond Future	1927	1	1927	1	0.00
03/06/2015	2030 On 06-August-15			Bond Future	8.86	94.1823	8.8580	94.1823	9,690.00
03/06/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2030 On 06-August-15	7.75	Put	Bond Future	9075	8	9075	8	0.00
03/06/2015	2030 On 06-August-15	7.76	Put	Bond Future	8988	8	8988	8	0.00
03/06/2015	2030 On 06-August-15	7.74	Put	Bond Future	9162	8	9162	8	0.00
03/06/2015	2030 On 05-November-15			Bond Future	8.92	95.7090	8.9225	95.7090	0.00
03/06/2015	2030 On 05-November-15	8.51	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2030 On 05-November-15	8.50	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2030 On 05-November-15	8.49	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2030 On 05-November-15	8.50	Put	Bond Future	3271	2	3271	2	0.00
03/06/2015	2030 On 05-November-15	8.51	Put	Bond Future	3191	2	3191	2	0.00
03/06/2015	2030 On 05-November-15	8.49	Put	Bond Future	3350	2	3350	2	0.00
03/06/2015	2032 On 06-August-15			Bond Future	8.95	97.8695	8.9500	97.8695	1,579.00
03/06/2015	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2032 On 06-August-15	8.50	Put	Bond Future	3794	3	3794	3	0.00
03/06/2015	2032 On 06-August-15	8.49	Put	Bond Future	3881	3	3881	3	0.00

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03/06/2015	2032 On 06-August-15	8.51	Put	Bond Future	3708	3	3708	3	0.00
03/06/2015	2032 On 05-November-15			Bond Future	9.02	95.2999	9.0155	95.2999	0.00
03/06/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2032 On 05-November-15	8.00	Put	Bond Future	8752	8	8752	8	0.00
03/06/2015	2032 On 05-November-15	7.99	Put	Bond Future	8844	8	8844	8	0.00
03/06/2015	2032 On 05-November-15	8.01	Put	Bond Future	8660	8	8660	8	0.00
03/06/2015	2032 On 04-February-16			Bond Future	9.08	96.9247	9.0762	96.9247	0.00
03/06/2015	2032 On 04-February-16	8.71	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2032 On 04-February-16	8.69	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2032 On 04-February-16	8.70	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2032 On 04-February-16	8.69	Put	Bond Future	3150	2	3150	2	0.00
03/06/2015	2032 On 04-February-16	8.70	Put	Bond Future	3067	2	3067	2	0.00
03/06/2015	2032 On 04-February-16	8.71	Put	Bond Future	2983	2	2983	2	0.00
03/06/2015	2037 On 06-August-15			Bond Future	9.06	96.0644	9.0592	96.0644	33,382.00
03/06/2015	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2037 On 06-August-15	8.75	Put	Bond Future	2849	2	2849	2	0.00
03/06/2015	2037 On 06-August-15	8.74	Put	Bond Future	2943	2	2943	2	0.00
03/06/2015	2037 On 06-August-15	8.76	Put	Bond Future	2755	2	2755	2	0.00
03/06/2015	2037 On 05-November-15			Bond Future	9.12	97.6217	9.1201	97.6217	0.00
03/06/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2037 On 05-November-15	8.00	Put	Bond Future	10845	10	10845	10	0.00
03/06/2015	2037 On 05-November-15	7.99	Put	Bond Future	10950	10	10950	10	0.00
03/06/2015	2037 On 05-November-15	8.01	Put	Bond Future	10739	10	10739	10	0.00
03/06/2015	2037 On 04-February-16			Bond Future	9.18	95.0283	9.1778	95.0283	0.00
03/06/2015	2037 On 04-February-16	8.74	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2037 On 04-February-16	8.75	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2037 On 04-February-16	8.76	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2037 On 04-February-16	8.75	Put	Bond Future	3878	3	3878	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
03/06/2015	2037 On 04-February-16	8.74	Put	Bond Future	3972	3	3972	3	0.00
03/06/2015	2037 On 04-February-16	8.76	Put	Bond Future	3784	3	3784	3	0.00
03/06/2015	2038 On 06-August-15			Bond Future	123.70	123.5628	123.6993	123.5628	3,627.00
03/06/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2038 On 06-August-15	128.00	Put	Bond Future	4301	4	4301	4	0.00
03/06/2015	2038 On 06-August-15	128.01	Put	Bond Future	4311	4	4311	4	0.00
03/06/2015	2038 On 06-August-15	127.99	Put	Bond Future	4291	4	4291	4	0.00
03/06/2015	2038 On 05-November-15			Bond Future	125.70	125.5643	125.7003	125.5643	0.00
03/06/2015	2038 On 05-November-15	134.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2038 On 05-November-15	134.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2038 On 05-November-15	133.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2038 On 05-November-15	134.00	Put	Bond Future	8300	8	8300	8	0.00
03/06/2015	2038 On 05-November-15	134.01	Put	Bond Future	8310	8	8310	8	0.00
03/06/2015	2038 On 05-November-15	133.99	Put	Bond Future	8290	8	8290	8	0.00
03/06/2015	2044 On 06-August-15			Bond Future	9.16	97.3558	9.1576	97.3558	10,735.00
03/06/2015	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2044 On 06-August-15	8.74	Put	Bond Future	4208	3	4208	3	0.00
03/06/2015	2044 On 06-August-15	8.76	Put	Bond Future	3999	3	3999	3	0.00
03/06/2015	2044 On 06-August-15	8.75	Put	Bond Future	4104	3	4104	3	0.00
03/06/2015	2044 On 05-November-15			Bond Future	9.22	98.9340	9.2170	98.9340	0.00
03/06/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2044 On 05-November-15	8.25	Put	Bond Future	10112	9	10112	9	0.00
03/06/2015	2044 On 05-November-15	8.26	Put	Bond Future	9999	9	9999	9	0.00
03/06/2015	2044 On 05-November-15	8.24	Put	Bond Future	10226	9	10226	9	0.00
03/06/2015	2044 On 04-February-16			Bond Future	9.27	96.2377	9.2734	96.2377	0.00
03/06/2015	2044 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2044 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2044 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00

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03/06/2015	2044 On 04-February-16	9.01	Put	Bond Future	2557	1	2557	1	0.00
03/06/2015	2044 On 04-February-16	8.99	Put	Bond Future	2756	2	2756	2	0.00
03/06/2015	2044 On 04-February-16	9.00	Put	Bond Future	2656	1	2656	1	0.00
03/06/2015	2046 On 06-August-15			Bond Future	123.24	123.6495	123.2438	123.6495	5,722.00
03/06/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2046 On 06-August-15	128.99	Put	Bond Future	5746	5	5746	5	0.00
03/06/2015	2046 On 06-August-15	129.00	Put	Bond Future	5756	5	5756	5	0.00
03/06/2015	2046 On 06-August-15	129.01	Put	Bond Future	5766	5	5766	5	0.00
03/06/2015	2046 On 05-November-15			Bond Future	123.83	124.2461	123.8307	124.2461	0.00
03/06/2015	2046 On 05-November-15	132.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2046 On 05-November-15	133.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2046 On 05-November-15	133.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2046 On 05-November-15	133.00	Put	Bond Future	9169	9	9169	9	0.00
03/06/2015	2046 On 05-November-15	132.99	Put	Bond Future	9159	9	9159	9	0.00
03/06/2015	2046 On 05-November-15	133.01	Put	Bond Future	9179	9	9179	9	0.00
03/06/2015	2050 On 06-August-15			Bond Future	132.29	132.4680	132.2922	132.4680	3,821.00
03/06/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2050 On 06-August-15	136.99	Put	Bond Future	4698	5	4698	5	0.00
03/06/2015	2050 On 06-August-15	137.01	Put	Bond Future	4718	5	4718	5	0.00
03/06/2015	2050 On 06-August-15	137.00	Put	Bond Future	4708	5	4708	5	0.00
03/06/2015	2050 On 05-November-15			Bond Future	134.43	134.6135	134.4319	134.6135	0.00
03/06/2015	2050 On 05-November-15	145.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2050 On 05-November-15	144.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2050 On 05-November-15	145.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	2050 On 05-November-15	145.01	Put	Bond Future	10578	10	10578	10	0.00
03/06/2015	2050 On 05-November-15	145.00	Put	Bond Future	10568	10	10568	10	0.00
03/06/2015	2050 On 05-November-15	144.99	Put	Bond Future	10558	10	10558	10	0.00
03/06/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/06/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	AL37 On 06-August-15			Index Future	455.28	456.5160	455.2770	456.5160	124.00
03/06/2015	AL37 On 05-November-15			Index Future	462.72	463.9810	462.7170	463.9810	0.00
03/06/2015	AL7T On 06-August-15			Index Future	533.77	537.4150	533.7730	537.4150	3.00
03/06/2015	AL7T On 05-November-15			Index Future	542.50	546.2030	542.4950	546.2030	0.00
03/06/2015	ALBI On 06-August-15			Index Future	487.25	490.6350	487.2500	490.6350	510.00
03/06/2015	ALBI On 05-November-15			Index Future	495.21	498.6580	495.2120	498.6580	103.00
03/06/2015	ALBI On 04-February-16			Index Future	503.64	507.1490	503.6390	507.1490	0.00
03/06/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
03/06/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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03/06/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
03/06/2015	EL28 On 06-August-15			Bond Future	124.28	124.7587	124.2813	124.7587	0.00
03/06/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	EL28 On 06-August-15	125.00	Put	Bond Future	719	0	719	0	0.00
03/06/2015	EL28 On 06-August-15	124.99	Put	Bond Future	709	0	709	0	0.00
03/06/2015	EL28 On 06-August-15	125.01	Put	Bond Future	729	0	729	0	0.00
03/06/2015	EL28 On 05-November-15			Bond Future	124.74	125.2315	124.7433	125.2315	0.00
03/06/2015	EL28 On 05-November-15	126.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	EL28 On 05-November-15	127.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	EL28 On 05-November-15	127.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	EL28 On 05-November-15	127.00	Put	Bond Future	2257	2	2257	2	0.00
03/06/2015	EL28 On 05-November-15	127.01	Put	Bond Future	2267	2	2267	2	0.00
03/06/2015	EL28 On 05-November-15	126.99	Put	Bond Future	2247	2	2247	2	0.00
03/06/2015	ES33 On 06-August-15			Bond Future	9.98	83.2348	9.9790	83.2348	6,396.00
03/06/2015	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
03/06/2015	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
03/06/2015	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
03/06/2015	ES33 On 06-August-15	9.59	Put	Bond Future	2785	2	2785	2	0.00
03/06/2015	ES33 On 06-August-15	9.61	Put	Bond Future	2638	2	2638	2	0.00
03/06/2015	ES33 On 06-August-15	9.60	Put	Bond Future	2712	2	2712	2	0.00
03/06/2015	ES33 On 05-November-15			Bond Future	10.07	80.7960	10.0728	80.7960	0.00
03/06/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	ES33 On 05-November-15	9.00	Put	Bond Future	7919	7	7919	7	0.00
03/06/2015	ES33 On 05-November-15	9.01	Put	Bond Future	7840	7	7840	7	0.00
03/06/2015	ES33 On 05-November-15	8.99	Put	Bond Future	7999	7	7999	7	0.00
03/06/2015	ES33 On 04-February-16			Bond Future	10.17	82.1735	10.1650	82.1735	0.00
03/06/2015	ES33 On 04-February-16	9.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	ES33 On 04-February-16	10.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	ES33 On 04-February-16	10.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	ES33 On 04-February-16	10.01	Put	Bond Future	1059	0	1059	0	0.00
03/06/2015	ES33 On 04-February-16	10.00	Put	Bond Future	1128	0	1128	0	0.00
03/06/2015	ES33 On 04-February-16	9.99	Put	Bond Future	1197	0	1197	0	0.00
03/06/2015	GOVI On 06-August-15			GOVI	484.21	487.2930	484.2060	487.2930	457.00
03/06/2015	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
03/06/2015	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
03/06/2015	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
03/06/2015	GOVI On 06-August-15	500.00	Put	GOVI	157940	13	157940	13	0.00
03/06/2015	GOVI On 06-August-15	500.01	Put	GOVI	158040	13	158040	13	0.00
03/06/2015	GOVI On 06-August-15	499.99	Put	GOVI	157840	13	157840	13	0.00
03/06/2015	GOVI On 05-November-15			GOVI	492.12	495.2610	492.1190	495.2610	27.00
03/06/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
03/06/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
03/06/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
03/06/2015	GOVI On 05-November-15	530.00	Put	GOVI	378810	35	378810	35	0.00
03/06/2015	GOVI On 05-November-15	529.99	Put	GOVI	378710	35	378710	35	0.00
03/06/2015	GOVI On 05-November-15	530.01	Put	GOVI	378910	35	378910	35	0.00
03/06/2015	GOVI On 04-February-16			GOVI	500.49	503.6940	500.4930	503.6940	0.00
03/06/2015	GOVI On 04-February-16	511.99	Call	GOVI	0	0	0	0	0.00
03/06/2015	GOVI On 04-February-16	512.01	Call	GOVI	0	0	0	0	0.00
03/06/2015	GOVI On 04-February-16	512.00	Call	GOVI	0	0	0	0	0.00
03/06/2015	GOVI On 04-February-16	511.99	Put	GOVI	114970	8	114970	8	0.00
03/06/2015	GOVI On 04-February-16	512.01	Put	GOVI	115170	8	115170	8	0.00
03/06/2015	GOVI On 04-February-16	512.00	Put	GOVI	115070	8	115070	8	0.00
03/06/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
03/06/2015	IGOV On 06-August-15			Index Future	226.44	226.9570	226.4410	226.9570	1,080.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
03/06/2015	IGOV On 05-November-15			Index Future	230.14	230.6690	230.1410	230.6690	17.00
03/06/2015	IGOV On 04-February-16			Index Future	234.06	234.5960	234.0570	234.5960	0.00
03/06/2015	ILBI On 06-August-15			Index Future	615.00	615.9550	615.0020	615.9550	159.00
03/06/2015	ILBI On 05-November-15			Index Future	625.13	626.0990	625.1270	626.0990	0.00
03/06/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
03/06/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
03/06/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
03/06/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
03/06/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
03/06/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	7,500.00
03/06/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	0.00
03/06/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
03/06/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.44	93.5600	6.4400	93.5600	0.00
03/06/2015	JBAF On 21-October-15			Jibar Tradeable Future	6.56	93.4400	6.5600	93.4400	0.00
03/06/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.77	93.2300	6.7700	93.2300	0.00
03/06/2015	JBAF On 17-February-16			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	2,000.00
03/06/2015	JBAF On 16-March-16			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
03/06/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
03/06/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.51	92.4900	7.5100	92.4900	0.00
03/06/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.66	92.3400	7.6600	92.3400	0.00
03/06/2015	JBAF On 15-March-17			Jibar Tradeable Future	7.77	92.2300	7.7700	92.2300	0.00
03/06/2015	R023 On 06-August-15			Bond Future	8.27	101.1209	8.2678	101.1209	18,677.00
03/06/2015	R023 On 06-August-15	8.24	Call	Bond Future	1163	1	1163	1	0.00
03/06/2015	R023 On 06-August-15	9.07	Call	Bond Future	4377	5	4377	5	0.00
03/06/2015	R023 On 06-August-15	8.25	Call	Bond Future	1190	1	1190	1	0.00
03/06/2015	R023 On 06-August-15	8.26	Call	Bond Future	1217	1	1217	1	0.00
03/06/2015	R023 On 06-August-15	8.24	Put	Bond Future	1314	1	1314	1	0.00
03/06/2015	R023 On 06-August-15	8.26	Put	Bond Future	1259	1	1259	1	0.00
03/06/2015	R023 On 06-August-15	8.25	Put	Bond Future	1287	1	1287	1	0.00
03/06/2015	R023 On 06-August-15	9.07	Put	Bond Future	138	0	138	0	911.00
03/06/2015	R023 On 05-November-15			Bond Future	8.34	98.8354	8.3432	98.8354	0.00
03/06/2015	R023 On 05-November-15	7.99	Call	Bond Future	1135	1	1135	1	0.00
03/06/2015	R023 On 05-November-15	8.01	Call	Bond Future	1174	1	1174	1	0.00
03/06/2015	R023 On 05-November-15	8.00	Call	Bond Future	1154	1	1154	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
03/06/2015	R023 On 05-November-15	8.00	Put	Bond Future	2988	3	2988	3	0.00
03/06/2015	R023 On 05-November-15	8.01	Put	Bond Future	2953	3	2953	3	0.00
03/06/2015	R023 On 05-November-15	7.99	Put	Bond Future	3023	3	3023	3	0.00
03/06/2015	R023 On 04-February-16			Bond Future	8.41	100.5199	8.4146	100.5199	0.00
03/06/2015	R023 On 04-February-16	8.01	Call	Bond Future	1478	2	1478	2	0.00
03/06/2015	R023 On 04-February-16	7.99	Call	Bond Future	1440	2	1440	2	0.00
03/06/2015	R023 On 04-February-16	8.00	Call	Bond Future	1459	2	1459	2	0.00
03/06/2015	R023 On 04-February-16	7.99	Put	Bond Future	3647	3	3647	3	0.00
03/06/2015	R023 On 04-February-16	8.00	Put	Bond Future	3613	3	3613	3	0.00
03/06/2015	R023 On 04-February-16	8.01	Put	Bond Future	3580	3	3580	3	0.00
03/06/2015	R186 On 06-August-15			Bond Future	8.46	117.0806	8.4565	117.0806	40,758.00
03/06/2015	R186 On 06-August-15	8.50	Call	Bond Future	2040	3	2040	3	0.00
03/06/2015	R186 On 06-August-15	7.65	Call	Bond Future	161	0	161	0	75.00
03/06/2015	R186 On 06-August-15	7.75	Call	Bond Future	240	0	240	0	1,000.00
03/06/2015	R186 On 06-August-15	8.35	Call	Bond Future	1468	0	1468	0	20.00
03/06/2015	R186 On 06-August-15	7.99	Call	Bond Future	549	1	549	1	0.00
03/06/2015	R186 On 06-August-15	7.85	Call	Bond Future	345	0	345	0	20.00
03/06/2015	R186 On 06-August-15	8.00	Call	Bond Future	567	1	567	1	0.00
03/06/2015	R186 On 06-August-15	8.01	Call	Bond Future	585	1	585	1	0.00
03/06/2015	R186 On 06-August-15	8.68	Call	Bond Future	2878	0	2878	0	0.00
03/06/2015	R186 On 06-August-15	8.90	Call	Bond Future	4084	5	4084	5	0.00
03/06/2015	R186 On 06-August-15	8.46	Call	Bond Future	1876	2	1876	2	0.00
03/06/2015	R186 On 06-August-15	8.55	Call	Bond Future	2257	3	2257	3	0.00
03/06/2015	R186 On 06-August-15	8.45	Call	Bond Future	1837	2	1837	2	0.00
03/06/2015	R186 On 06-August-15	8.05	Call	Bond Future	661	1	661	1	75.00
03/06/2015	R186 On 06-August-15	7.65	Put	Bond Future	6806	6	6806	6	0.00
03/06/2015	R186 On 06-August-15	8.50	Put	Bond Future	1696	1	1696	1	5,229.00
03/06/2015	R186 On 06-August-15	7.75	Put	Bond Future	6032	5	6032	5	0.00
03/06/2015	R186 On 06-August-15	8.45	Put	Bond Future	1888	2	1888	2	4,229.00
03/06/2015	R186 On 06-August-15	7.99	Put	Bond Future	4330	4	4330	4	0.00
03/06/2015	R186 On 06-August-15	8.05	Put	Bond Future	3946	3	3946	3	0.00
03/06/2015	R186 On 06-August-15	7.85	Put	Bond Future	5293	0	5293	0	0.00
03/06/2015	R186 On 06-August-15	8.01	Put	Bond Future	4200	4	4200	4	0.00
03/06/2015	R186 On 06-August-15	8.35	Put	Bond Future	2317	0	2317	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
03/06/2015	R186 On 06-August-15	8.68	Put	Bond Future	1125	0	1125	0	20.00
03/06/2015	R186 On 06-August-15	8.46	Put	Bond Future	1849	1	1849	1	75.00
03/06/2015	R186 On 06-August-15	8.00	Put	Bond Future	4265	4	4265	4	0.00
03/06/2015	R186 On 06-August-15	8.90	Put	Bond Future	642	0	642	0	5,350.00
03/06/2015	R186 On 06-August-15	8.55	Put	Bond Future	1520	1	1520	1	4,229.00
03/06/2015	R186 On 05-November-15			Bond Future	8.52	118.9773	8.5222	118.9773	500.00
03/06/2015	R186 On 05-November-15	8.45	Call	Bond Future	2645	3	2645	3	0.00
03/06/2015	R186 On 05-November-15	8.24	Call	Bond Future	1938	2	1938	2	0.00
03/06/2015	R186 On 05-November-15	8.22	Call	Bond Future	1878	2	1878	2	0.00
03/06/2015	R186 On 05-November-15	8.26	Call	Bond Future	2000	2	2000	2	0.00
03/06/2015	R186 On 05-November-15	8.25	Call	Bond Future	1969	2	1969	2	0.00
03/06/2015	R186 On 05-November-15	9.00	Call	Bond Future	5101	6	5101	6	0.00
03/06/2015	R186 On 05-November-15	8.35	Call	Bond Future	2292	3	2292	3	0.00
03/06/2015	R186 On 05-November-15	8.45	Put	Bond Future	3207	3	3207	3	6,248.00
03/06/2015	R186 On 05-November-15	8.22	Put	Bond Future	4257	4	4257	4	1,090.00
03/06/2015	R186 On 05-November-15	8.35	Put	Bond Future	3639	3	3639	3	9,370.00
03/06/2015	R186 On 05-November-15	8.24	Put	Bond Future	4158	4	4158	4	0.00
03/06/2015	R186 On 05-November-15	8.26	Put	Bond Future	4060	4	4060	4	0.00
03/06/2015	R186 On 05-November-15	8.25	Put	Bond Future	4108	4	4108	4	8,690.00
03/06/2015	R186 On 05-November-15	9.00	Put	Bond Future	1473	1	1473	1	2,600.00
03/06/2015	R186 On 04-February-16			Bond Future	8.58	115.7065	8.5817	115.7065	5,512.00
03/06/2015	R186 On 04-February-16	7.51	Call	Bond Future	763	1	763	1	0.00
03/06/2015	R186 On 04-February-16	7.50	Call	Bond Future	750	1	750	1	0.00
03/06/2015	R186 On 04-February-16	7.49	Call	Bond Future	737	1	737	1	0.00
03/06/2015	R186 On 04-February-16	7.50	Put	Bond Future	9395	9	9395	9	0.00
03/06/2015	R186 On 04-February-16	7.51	Put	Bond Future	9325	9	9325	9	0.00
03/06/2015	R186 On 04-February-16	7.49	Put	Bond Future	9467	9	9467	9	0.00
03/06/2015	R186 On 05-May-16			Bond Future	8.63	117.7863	8.6303	117.7863	0.00
03/06/2015	R186 On 05-May-16	8.34	Call	Bond Future	3176	4	3176	4	0.00
03/06/2015	R186 On 05-May-16	8.35	Call	Bond Future	3208	4	3208	4	0.00
03/06/2015	R186 On 05-May-16	8.33	Call	Bond Future	3144	4	3144	4	0.00
03/06/2015	R186 On 05-May-16	7.56	Call	Bond Future	1254	1	1254	1	0.00
03/06/2015	R186 On 05-May-16	8.33	Put	Bond Future	5412	5	5412	5	0.00
03/06/2015	R186 On 05-May-16	8.35	Put	Bond Future	5323	5	5323	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
03/06/2015	R186 On 05-May-16	7.56	Put	Bond Future	9625	9	9625	9	0.00
03/06/2015	R186 On 05-May-16	8.34	Put	Bond Future	5367	5	5367	5	0.00
03/06/2015	R197 On 06-August-15			Bond Future	286.97	287.0711	286.9722	287.0711	997.00
03/06/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R197 On 06-August-15	288.00	Put	Bond Future	1028	1	1028	1	0.00
03/06/2015	R197 On 06-August-15	288.01	Put	Bond Future	1038	1	1038	1	0.00
03/06/2015	R197 On 06-August-15	287.99	Put	Bond Future	1018	1	1018	1	0.00
03/06/2015	R197 On 05-November-15			Bond Future	291.61	291.7206	291.6133	291.7206	0.00
03/06/2015	R197 On 05-November-15	294.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R197 On 05-November-15	295.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R197 On 05-November-15	295.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R197 On 05-November-15	294.99	Put	Bond Future	3377	3	3377	3	0.00
03/06/2015	R197 On 05-November-15	295.01	Put	Bond Future	3397	3	3397	3	0.00
03/06/2015	R197 On 05-November-15	295.00	Put	Bond Future	3387	3	3387	3	0.00
03/06/2015	R202 On 06-August-15			Bond Future	235.10	235.5188	235.1005	235.5188	53,356.00
03/06/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R202 On 06-August-15	239.99	Put	Bond Future	4890	4	4890	4	0.00
03/06/2015	R202 On 06-August-15	240.00	Put	Bond Future	4900	4	4900	4	0.00
03/06/2015	R202 On 06-August-15	240.01	Put	Bond Future	4910	4	4910	4	0.00
03/06/2015	R202 On 05-November-15			Bond Future	238.90	239.3333	238.9027	239.3333	0.00
03/06/2015	R202 On 05-November-15	245.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R202 On 05-November-15	246.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R202 On 05-November-15	246.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R202 On 05-November-15	245.99	Put	Bond Future	7087	7	7087	7	0.00
03/06/2015	R202 On 05-November-15	246.01	Put	Bond Future	7107	7	7107	7	0.00
03/06/2015	R202 On 05-November-15	246.00	Put	Bond Future	7097	7	7097	7	0.00
03/06/2015	R203 On 06-August-15			Bond Future	7.41	105.0342	7.4066	105.0342	17,787.00
03/06/2015	R203 On 06-August-15	6.74	Call	Bond Future	54	0	54	0	0.00
03/06/2015	R203 On 06-August-15	7.84	Call	Bond Future	970	1	970	1	0.00
03/06/2015	R203 On 06-August-15	6.76	Call	Bond Future	58	0	58	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
03/06/2015	R203 On 06-August-15	6.75	Call	Bond Future	56	0	56	0	0.00
03/06/2015	R203 On 06-August-15	6.75	Put	Bond Future	1331	1	1331	1	0.00
03/06/2015	R203 On 06-August-15	6.74	Put	Bond Future	1349	1	1349	1	0.00
03/06/2015	R203 On 06-August-15	7.84	Put	Bond Future	139	0	139	0	5,000.00
03/06/2015	R203 On 06-August-15	6.76	Put	Bond Future	1314	1	1314	1	0.00
03/06/2015	R203 On 05-November-15			Bond Future	7.52	102.5698	7.5194	102.5698	0.00
03/06/2015	R203 On 05-November-15	5.99	Call	Bond Future	14	0	14	0	0.00
03/06/2015	R203 On 05-November-15	6.00	Call	Bond Future	14	0	14	0	0.00
03/06/2015	R203 On 05-November-15	6.01	Call	Bond Future	15	0	15	0	0.00
03/06/2015	R203 On 05-November-15	6.00	Put	Bond Future	2657	3	2657	3	0.00
03/06/2015	R203 On 05-November-15	6.01	Put	Bond Future	2640	3	2640	3	0.00
03/06/2015	R203 On 05-November-15	5.99	Put	Bond Future	2674	3	2674	3	0.00
03/06/2015	R203 On 04-February-16			Bond Future	7.63	104.3182	7.6293	104.3182	0.00
03/06/2015	R203 On 04-February-16	7.24	Call	Bond Future	293	0	293	0	0.00
03/06/2015	R203 On 04-February-16	7.26	Call	Bond Future	303	0	303	0	0.00
03/06/2015	R203 On 04-February-16	7.25	Call	Bond Future	298	0	298	0	0.00
03/06/2015	R203 On 04-February-16	7.24	Put	Bond Future	874	1	874	1	0.00
03/06/2015	R203 On 04-February-16	7.26	Put	Bond Future	855	1	855	1	0.00
03/06/2015	R203 On 04-February-16	7.25	Put	Bond Future	864	1	864	1	0.00
03/06/2015	R204 On 06-August-15			Bond Future	7.70	102.1469	7.6968	102.1469	21,429.00
03/06/2015	R204 On 06-August-15	8.41	Call	Bond Future	2142	2	2142	2	0.00
03/06/2015	R204 On 06-August-15	7.74	Call	Bond Future	695	1	695	1	0.00
03/06/2015	R204 On 06-August-15	7.76	Call	Bond Future	727	1	727	1	0.00
03/06/2015	R204 On 06-August-15	7.75	Call	Bond Future	711	1	711	1	0.00
03/06/2015	R204 On 06-August-15	8.41	Put	Bond Future	80	0	80	0	699.00
03/06/2015	R204 On 06-August-15	7.75	Put	Bond Future	555	0	555	0	0.00
03/06/2015	R204 On 06-August-15	7.74	Put	Bond Future	569	1	569	1	0.00
03/06/2015	R204 On 06-August-15	7.76	Put	Bond Future	542	0	542	0	0.00
03/06/2015	R204 On 05-November-15			Bond Future	7.79	103.8017	7.7927	103.8017	0.00
03/06/2015	R204 On 05-November-15	6.25	Call	Bond Future	28	0	28	0	0.00
03/06/2015	R204 On 05-November-15	6.26	Call	Bond Future	29	0	29	0	0.00
03/06/2015	R204 On 05-November-15	6.24	Call	Bond Future	27	0	27	0	0.00
03/06/2015	R204 On 05-November-15	6.26	Put	Bond Future	4320	4	4320	4	0.00
03/06/2015	R204 On 05-November-15	6.25	Put	Bond Future	4348	4	4348	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
03/06/2015	R204 On 05-November-15	6.24	Put	Bond Future	4376	4	4376	4	0.00
03/06/2015	R204 On 04-February-16			Bond Future	7.88	101.5336	7.8794	101.5336	0.00
03/06/2015	R204 On 04-February-16	7.51	Call	Bond Future	595	1	595	1	0.00
03/06/2015	R204 On 04-February-16	7.50	Call	Bond Future	586	1	586	1	0.00
03/06/2015	R204 On 04-February-16	7.49	Call	Bond Future	577	1	577	1	0.00
03/06/2015	R204 On 04-February-16	7.50	Put	Bond Future	1550	1	1550	1	0.00
03/06/2015	R204 On 04-February-16	7.51	Put	Bond Future	1534	1	1534	1	0.00
03/06/2015	R204 On 04-February-16	7.49	Put	Bond Future	1566	1	1566	1	0.00
03/06/2015	R207 On 06-August-15			Bond Future	7.95	98.2377	7.9519	98.2377	38,359.00
03/06/2015	R207 On 06-August-15	7.74	Call	Bond Future	469	1	469	1	0.00
03/06/2015	R207 On 06-August-15	7.76	Call	Bond Future	495	1	495	1	0.00
03/06/2015	R207 On 06-August-15	7.75	Call	Bond Future	482	1	482	1	0.00
03/06/2015	R207 On 06-August-15	7.46	Call	Bond Future	196	0	196	0	70.00
03/06/2015	R207 On 06-August-15	7.74	Put	Bond Future	1238	1	1238	1	0.00
03/06/2015	R207 On 06-August-15	7.46	Put	Bond Future	1993	2	1993	2	0.00
03/06/2015	R207 On 06-August-15	7.76	Put	Bond Future	1191	1	1191	1	0.00
03/06/2015	R207 On 06-August-15	7.75	Put	Bond Future	1215	1	1215	1	0.00
03/06/2015	R207 On 05-November-15			Bond Future	8.04	99.8296	8.0394	99.8296	0.00
03/06/2015	R207 On 05-November-15	7.74	Call	Bond Future	762	1	762	1	0.00
03/06/2015	R207 On 05-November-15	7.76	Call	Bond Future	788	1	788	1	0.00
03/06/2015	R207 On 05-November-15	7.75	Call	Bond Future	775	1	775	1	0.00
03/06/2015	R207 On 05-November-15	7.50	Call	Bond Future	490	1	490	1	19.00
03/06/2015	R207 On 05-November-15	7.43	Call	Bond Future	425	0	425	0	53.00
03/06/2015	R207 On 05-November-15	7.74	Put	Bond Future	1796	2	1796	2	0.00
03/06/2015	R207 On 05-November-15	7.75	Put	Bond Future	1775	2	1775	2	0.00
03/06/2015	R207 On 05-November-15	7.50	Put	Bond Future	2364	2	2364	2	0.00
03/06/2015	R207 On 05-November-15	7.76	Put	Bond Future	1753	2	1753	2	0.00
03/06/2015	R207 On 05-November-15	7.43	Put	Bond Future	2546	2	2546	2	0.00
03/06/2015	R207 On 04-February-16			Bond Future	8.12	97.8890	8.1216	97.8890	0.00
03/06/2015	R207 On 04-February-16	7.27	Call	Bond Future	389	0	389	0	43.00
03/06/2015	R207 On 04-February-16	7.49	Call	Bond Future	570	1	570	1	0.00
03/06/2015	R207 On 04-February-16	7.51	Call	Bond Future	589	1	589	1	0.00
03/06/2015	R207 On 04-February-16	7.50	Call	Bond Future	580	1	580	1	19.00
03/06/2015	R207 On 04-February-16	7.50	Put	Bond Future	2627	2	2627	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
03/06/2015	R207 On 04-February-16	7.51	Put	Bond Future	2603	2	2603	2	0.00
03/06/2015	R207 On 04-February-16	7.49	Put	Bond Future	2651	2	2651	2	0.00
03/06/2015	R207 On 04-February-16	7.27	Put	Bond Future	3206	3	3206	3	0.00
03/06/2015	R207 On 05-May-16			Bond Future	8.19	99.6486	8.1899	99.6486	0.00
03/06/2015	R207 On 05-May-16	7.86	Call	Bond Future	1183	1	1183	1	0.00
03/06/2015	R207 On 05-May-16	7.84	Call	Bond Future	1158	1	1158	1	0.00
03/06/2015	R207 On 05-May-16	7.56	Call	Bond Future	836	1	836	1	43.00
03/06/2015	R207 On 05-May-16	7.85	Call	Bond Future	1171	1	1171	1	0.00
03/06/2015	R207 On 05-May-16	7.85	Put	Bond Future	2221	2	2221	2	0.00
03/06/2015	R207 On 05-May-16	7.86	Put	Bond Future	2203	2	2203	2	0.00
03/06/2015	R207 On 05-May-16	7.56	Put	Bond Future	2793	3	2793	3	0.00
03/06/2015	R207 On 05-May-16	7.84	Put	Bond Future	2239	2	2239	2	0.00
03/06/2015	R208 On 06-August-15			Bond Future	8.07	96.9416	8.0702	96.9416	38,213.00
03/06/2015	R208 On 06-August-15	8.00	Call	Bond Future	816	1	816	1	0.00
03/06/2015	R208 On 06-August-15	7.99	Call	Bond Future	797	1	797	1	0.00
03/06/2015	R208 On 06-August-15	8.01	Call	Bond Future	836	1	836	1	0.00
03/06/2015	R208 On 06-August-15	8.85	Call	Bond Future	3386	4	3386	4	0.00
03/06/2015	R208 On 06-August-15	8.00	Put	Bond Future	1118	1	1118	1	0.00
03/06/2015	R208 On 06-August-15	8.01	Put	Bond Future	1095	1	1095	1	0.00
03/06/2015	R208 On 06-August-15	7.99	Put	Bond Future	1142	1	1142	1	0.00
03/06/2015	R208 On 06-August-15	8.85	Put	Bond Future	107	0	107	0	198.00
03/06/2015	R208 On 05-November-15			Bond Future	8.15	95.1124	8.1498	95.1124	0.00
03/06/2015	R208 On 05-November-15	8.48	Call	Bond Future	2259	3	2259	3	0.00
03/06/2015	R208 On 05-November-15	7.75	Call	Bond Future	775	1	775	1	0.00
03/06/2015	R208 On 05-November-15	7.76	Call	Bond Future	789	1	789	1	0.00
03/06/2015	R208 On 05-November-15	7.74	Call	Bond Future	761	1	761	1	0.00
03/06/2015	R208 On 05-November-15	8.48	Put	Bond Future	906	1	906	1	2,200.00
03/06/2015	R208 On 05-November-15	7.75	Put	Bond Future	2445	2	2445	2	0.00
03/06/2015	R208 On 05-November-15	7.76	Put	Bond Future	2417	2	2417	2	0.00
03/06/2015	R208 On 05-November-15	7.74	Put	Bond Future	2474	2	2474	2	0.00
03/06/2015	R208 On 04-February-16			Bond Future	8.22	96.7337	8.2219	96.7337	0.00
03/06/2015	R208 On 04-February-16	7.75	Call	Bond Future	968	1	968	1	0.00
03/06/2015	R208 On 04-February-16	7.74	Call	Bond Future	954	1	954	1	0.00
03/06/2015	R208 On 04-February-16	7.76	Call	Bond Future	982	1	982	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
03/06/2015	R208 On 04-February-16	7.74	Put	Bond Future	2892	3	2892	3	0.00
03/06/2015	R208 On 04-February-16	7.75	Put	Bond Future	2865	3	2865	3	0.00
03/06/2015	R208 On 04-February-16	7.76	Put	Bond Future	2838	3	2838	3	0.00
03/06/2015	R209 On 06-August-15			Bond Future	8.99	77.5613	8.9937	77.5613	25,578.00
03/06/2015	R209 On 06-August-15	9.90	Call	Bond Future	6508	7	6508	7	0.00
03/06/2015	R209 On 06-August-15	9.00	Call	Bond Future	1887	2	1887	2	0.00
03/06/2015	R209 On 06-August-15	9.01	Call	Bond Future	1925	2	1925	2	0.00
03/06/2015	R209 On 06-August-15	8.99	Call	Bond Future	1850	2	1850	2	0.00
03/06/2015	R209 On 06-August-15	9.00	Put	Bond Future	1840	1	1840	1	0.00
03/06/2015	R209 On 06-August-15	9.90	Put	Bond Future	199	0	199	0	2,914.00
03/06/2015	R209 On 06-August-15	9.01	Put	Bond Future	1803	1	1803	1	0.00
03/06/2015	R209 On 06-August-15	8.99	Put	Bond Future	1877	2	1877	2	0.00
03/06/2015	R209 On 05-November-15			Bond Future	9.05	75.6700	9.0516	75.6700	0.00
03/06/2015	R209 On 05-November-15	7.99	Call	Bond Future	490	1	490	1	0.00
03/06/2015	R209 On 05-November-15	8.01	Call	Bond Future	511	1	511	1	0.00
03/06/2015	R209 On 05-November-15	8.00	Call	Bond Future	500	1	500	1	0.00
03/06/2015	R209 On 05-November-15	8.00	Put	Bond Future	8906	8	8906	8	0.00
03/06/2015	R209 On 05-November-15	8.01	Put	Bond Future	8831	8	8831	8	0.00
03/06/2015	R209 On 05-November-15	7.99	Put	Bond Future	8983	8	8983	8	0.00
03/06/2015	R209 On 04-February-16			Bond Future	9.10	76.9600	9.1050	76.9600	0.00
03/06/2015	R209 On 04-February-16	8.74	Call	Bond Future	2580	3	2580	3	0.00
03/06/2015	R209 On 04-February-16	8.75	Call	Bond Future	2609	3	2609	3	0.00
03/06/2015	R209 On 04-February-16	8.76	Call	Bond Future	2639	3	2639	3	0.00
03/06/2015	R209 On 04-February-16	8.75	Put	Bond Future	5268	5	5268	5	0.00
03/06/2015	R209 On 04-February-16	8.76	Put	Bond Future	5221	5	5221	5	0.00
03/06/2015	R209 On 04-February-16	8.74	Put	Bond Future	5316	5	5316	5	0.00
03/06/2015	R210 On 06-August-15			Bond Future	177.46	178.1442	177.4590	178.1442	1,227.00
03/06/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R210 On 06-August-15	179.01	Put	Bond Future	1551	1	1551	1	0.00
03/06/2015	R210 On 06-August-15	179.00	Put	Bond Future	1541	1	1541	1	0.00
03/06/2015	R210 On 06-August-15	178.99	Put	Bond Future	1531	1	1531	1	0.00
03/06/2015	R210 On 05-November-15			Bond Future	178.20	178.8978	178.1974	178.8978	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
03/06/2015	R210 On 05-November-15	182.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R210 On 05-November-15	181.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R210 On 05-November-15	182.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R210 On 05-November-15	182.00	Put	Bond Future	3803	3	3803	3	0.00
03/06/2015	R210 On 05-November-15	182.01	Put	Bond Future	3813	3	3813	3	0.00
03/06/2015	R210 On 05-November-15	181.99	Put	Bond Future	3793	3	3793	3	0.00
03/06/2015	R211 On 06-August-15			Bond Future	133.28	133.1459	133.2787	133.1459	1,120.00
03/06/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R211 On 06-August-15	135.00	Put	Bond Future	1721	2	1721	2	0.00
03/06/2015	R211 On 06-August-15	135.01	Put	Bond Future	1731	2	1731	2	0.00
03/06/2015	R211 On 06-August-15	134.99	Put	Bond Future	1711	2	1711	2	0.00
03/06/2015	R211 On 05-November-15			Bond Future	135.43	135.3028	135.4347	135.3028	0.00
03/06/2015	R211 On 05-November-15	134.99	Call	Bond Future	445	0	445	0	0.00
03/06/2015	R211 On 05-November-15	135.00	Call	Bond Future	435	0	435	0	0.00
03/06/2015	R211 On 05-November-15	135.01	Call	Bond Future	425	0	425	0	0.00
03/06/2015	R211 On 05-November-15	135.00	Put	Bond Future	0	0	0	0	0.00
03/06/2015	R211 On 05-November-15	135.01	Put	Bond Future	0	0	0	0	0.00
03/06/2015	R211 On 05-November-15	134.99	Put	Bond Future	0	0	0	0	0.00
03/06/2015	R212 On 06-August-15			Bond Future	138.01	138.3721	138.0139	138.3721	1,109.00
03/06/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R212 On 06-August-15	140.99	Put	Bond Future	2976	3	2976	3	0.00
03/06/2015	R212 On 06-August-15	141.00	Put	Bond Future	2986	3	2986	3	0.00
03/06/2015	R212 On 06-August-15	141.01	Put	Bond Future	2996	3	2996	3	0.00
03/06/2015	R212 On 05-November-15			Bond Future	140.25	140.6138	140.2465	140.6138	0.00
03/06/2015	R212 On 05-November-15	145.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R212 On 05-November-15	146.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R212 On 05-November-15	146.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R212 On 05-November-15	146.00	Put	Bond Future	5753	5	5753	5	0.00
03/06/2015	R212 On 05-November-15	146.01	Put	Bond Future	5763	5	5763	5	0.00
03/06/2015	R212 On 05-November-15	145.99	Put	Bond Future	5743	5	5743	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
03/06/2015	R213 On 06-August-15			Bond Future	8.89	88.1655	8.8928	88.1655	17,327.00
03/06/2015	R213 On 06-August-15	8.49	Call	Bond Future	688	1	688	1	0.00
03/06/2015	R213 On 06-August-15	8.50	Call	Bond Future	707	1	707	1	0.00
03/06/2015	R213 On 06-August-15	8.51	Call	Bond Future	727	1	727	1	0.00
03/06/2015	R213 On 06-August-15	8.50	Put	Bond Future	3680	3	3680	3	0.00
03/06/2015	R213 On 06-August-15	8.51	Put	Bond Future	3623	3	3623	3	0.00
03/06/2015	R213 On 06-August-15	8.49	Put	Bond Future	3738	3	3738	3	0.00
03/06/2015	R213 On 05-November-15			Bond Future	8.96	86.0498	8.9577	86.0498	0.00
03/06/2015	R213 On 05-November-15	7.74	Call	Bond Future	332	0	332	0	0.00
03/06/2015	R213 On 05-November-15	7.76	Call	Bond Future	348	0	348	0	0.00
03/06/2015	R213 On 05-November-15	7.75	Call	Bond Future	340	0	340	0	0.00
03/06/2015	R213 On 05-November-15	7.74	Put	Bond Future	9903	9	9903	9	0.00
03/06/2015	R213 On 05-November-15	7.76	Put	Bond Future	9749	9	9749	9	0.00
03/06/2015	R213 On 05-November-15	7.75	Put	Bond Future	9826	9	9826	9	0.00
03/06/2015	R213 On 04-February-16			Bond Future	9.02	87.5165	9.0197	87.5165	0.00
03/06/2015	R213 On 04-February-16	8.75	Call	Bond Future	2758	3	2758	3	0.00
03/06/2015	R213 On 04-February-16	8.76	Call	Bond Future	2789	3	2789	3	0.00
03/06/2015	R213 On 04-February-16	8.74	Call	Bond Future	2728	3	2728	3	0.00
03/06/2015	R213 On 04-February-16	8.75	Put	Bond Future	4727	4	4727	4	0.00
03/06/2015	R213 On 04-February-16	8.76	Put	Bond Future	4683	4	4683	4	0.00
03/06/2015	R213 On 04-February-16	8.74	Put	Bond Future	4771	4	4771	4	0.00
03/06/2015	R214 On 06-August-15			Bond Future	9.05	78.5199	9.0521	78.5199	19,996.00
03/06/2015	R214 On 06-August-15	8.74	Call	Bond Future	987	1	987	1	0.00
03/06/2015	R214 On 06-August-15	8.75	Call	Bond Future	1013	1	1013	1	0.00
03/06/2015	R214 On 06-August-15	8.76	Call	Bond Future	1038	1	1038	1	0.00
03/06/2015	R214 On 06-August-15	8.74	Put	Bond Future	3496	3	3496	3	0.00
03/06/2015	R214 On 06-August-15	8.75	Put	Bond Future	3439	3	3439	3	0.00
03/06/2015	R214 On 06-August-15	8.76	Put	Bond Future	3382	3	3382	3	0.00
03/06/2015	R214 On 05-November-15			Bond Future	9.11	76.5011	9.1099	76.5011	0.00
03/06/2015	R214 On 05-November-15	8.01	Call	Bond Future	482	1	482	1	0.00
03/06/2015	R214 On 05-November-15	8.00	Call	Bond Future	471	1	471	1	0.00
03/06/2015	R214 On 05-November-15	7.99	Call	Bond Future	461	1	461	1	0.00
03/06/2015	R214 On 05-November-15	7.99	Put	Bond Future	10025	9	10025	9	0.00
03/06/2015	R214 On 05-November-15	8.00	Put	Bond Future	9941	9	9941	9	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
03/06/2015	R214 On 05-November-15	8.01	Put	Bond Future	9858	9	9858	9	0.00
03/06/2015	R214 On 04-February-16			Bond Future	9.17	77.8050	9.1651	77.8050	4,320.00
03/06/2015	R214 On 04-February-16	8.00	Call	Bond Future	924	1	924	1	0.00
03/06/2015	R214 On 04-February-16	8.01	Call	Bond Future	940	1	940	1	0.00
03/06/2015	R214 On 04-February-16	7.99	Call	Bond Future	910	1	910	1	0.00
03/06/2015	R214 On 04-February-16	8.01	Put	Bond Future	10723	10	10723	10	0.00
03/06/2015	R214 On 04-February-16	8.00	Put	Bond Future	10801	10	10801	10	0.00
03/06/2015	R214 On 04-February-16	7.99	Put	Bond Future	10881	10	10881	10	0.00
03/06/2015	R248 On 06-August-15			Bond Future	9.15	101.0007	9.1491	101.0007	35,237.00
03/06/2015	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R248 On 06-August-15	8.75	Put	Bond Future	4126	3	4126	3	0.00
03/06/2015	R248 On 06-August-15	8.74	Put	Bond Future	4233	3	4233	3	0.00
03/06/2015	R248 On 06-August-15	8.76	Put	Bond Future	4018	3	4018	3	0.00
03/06/2015	R248 On 05-November-15			Bond Future	9.21	98.2070	9.2097	98.2070	0.00
03/06/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R248 On 05-November-15	7.99	Put	Bond Future	13477	12	13477	12	0.00
03/06/2015	R248 On 05-November-15	8.00	Put	Bond Future	13354	12	13354	12	0.00
03/06/2015	R248 On 05-November-15	8.01	Put	Bond Future	13230	12	13230	12	0.00
03/06/2015	R248 On 04-February-16			Bond Future	9.27	99.8810	9.2679	99.8810	0.00
03/06/2015	R248 On 04-February-16	8.99	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R248 On 04-February-16	9.01	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R248 On 04-February-16	9.00	Call	Bond Future	0	0	0	0	0.00
03/06/2015	R248 On 04-February-16	9.00	Put	Bond Future	2669	1	2669	1	0.00
03/06/2015	R248 On 04-February-16	9.01	Put	Bond Future	2567	1	2567	1	0.00
03/06/2015	R248 On 04-February-16	8.99	Put	Bond Future	2772	2	2772	2	0.00