



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For March 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2015	2025 On 07-May-15			Bond Future	118.90	118.9198	118.8971	118.9198	16.00
02/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2093	2	2093	2	0.00
02/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2113	2	2113	2	0.00
02/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2103	2	2103	2	0.00
02/03/2015	2025 On 06-August-15			Bond Future	119.69	119.7061	119.6865	119.7061	0.00
02/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1313	1	1313	1	0.00
02/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1323	1	1323	1	0.00
02/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1303	1	1303	1	0.00
02/03/2015	2030 On 07-May-15			Bond Future	8.04	101.6429	8.0408	101.6429	5,775.00
02/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	5717	5	5717	5	0.00
02/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	5873	6	5873	6	0.00
02/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	5795	6	5795	6	0.00
02/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2030 On 06-August-15			Bond Future	8.09	99.3028	8.0870	99.3028	0.00
02/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	2973	3	2973	3	0.00
02/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	2799	3	2799	3	0.00
02/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	2886	3	2886	3	0.00
02/03/2015	2032 On 07-May-15			Bond Future	8.17	101.4231	8.1749	101.4231	18.00
02/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	2814	3	2814	3	0.00
02/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	2989	3	2989	3	0.00
02/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	2902	3	2902	3	0.00
02/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2032 On 06-August-15			Bond Future	8.22	103.0884	8.2197	103.0884	0.00
02/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	2564	2	2564	2	0.00
02/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	2477	2	2477	2	0.00
02/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	2390	2	2390	2	0.00
02/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2032 On 05-November-15			Bond Future	8.26	100.6489	8.2578	100.6489	0.00
02/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	2331	3	2331	3	0.00
02/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	2423	3	2423	3	0.00
02/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	2239	2	2239	2	0.00
02/03/2015	2037 On 07-May-15			Bond Future	8.23	104.7080	8.2336	104.7080	32,860.00
02/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	7320	7	7320	7	0.00
02/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	7503	7	7503	7	0.00
02/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	7412	7	7412	7	0.00
02/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2037 On 06-August-15			Bond Future	8.28	102.1678	8.2779	102.1678	1,954.00
02/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	4616	4	4616	4	0.00
02/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	4522	4	4522	4	0.00
02/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	4710	4	4710	4	0.00
02/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2037 On 05-November-15			Bond Future	8.31	103.8698	8.3122	103.8698	0.00
02/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	3210	4	3210	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
02/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	3315	4	3315	4	0.00
02/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	3105	3	3105	3	0.00
02/03/2015	2038 On 07-May-15			Bond Future	126.18	126.2001	126.1762	126.2001	2,476.00
02/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	824	1	824	1	0.00
02/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	834	1	834	1	0.00
02/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	814	1	814	1	0.00
02/03/2015	2038 On 06-August-15			Bond Future	126.94	126.9596	126.9397	126.9596	0.00
02/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	1050	1	1050	1	0.00
02/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	1070	1	1070	1	0.00
02/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	1060	1	1060	1	0.00
02/03/2015	2044 On 07-May-15			Bond Future	8.28	107.1757	8.2814	107.1757	9,494.00
02/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	7666	7	7666	7	0.00
02/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	7566	7	7566	7	0.00
02/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	7766	7	7766	7	0.00
02/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2044 On 06-August-15			Bond Future	8.32	104.5507	8.3234	104.5507	0.00
02/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	4518	4	4518	4	0.00
02/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	4727	4	4727	4	0.00
02/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	4623	4	4623	4	0.00
02/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2044 On 05-November-15			Bond Future	8.36	106.2924	8.3560	106.2924	0.00
02/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	1195	2	1195	2	0.00
02/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	1081	1	1081	1	0.00
02/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	1308	2	1308	2	0.00
02/03/2015	2046 On 07-May-15			Bond Future	125.77	125.7984	125.7743	125.7984	5,889.00
02/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	1226	1	1226	1	0.00
02/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	1216	1	1216	1	0.00
02/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	1236	1	1236	1	0.00
02/03/2015	2046 On 06-August-15			Bond Future	127.84	127.8738	127.8426	127.8738	0.00
02/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	1147	1	1147	1	0.00
02/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	1157	1	1157	1	0.00
02/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	1167	1	1167	1	0.00
02/03/2015	2050 On 07-May-15			Bond Future	135.26	135.2860	135.2608	135.2860	2,753.00
02/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	251	0	251	0	0.00
02/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	271	0	271	0	0.00
02/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	261	0	261	0	0.00
02/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
02/03/2015	2050 On 06-August-15			Bond Future	136.03	136.0461	136.0256	136.0461	0.00
02/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	964	1	964	1	0.00
02/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	974	1	974	1	0.00
02/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	984	1	984	1	0.00
02/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	AL12 On 07-May-15			Index Future	567.65	566.0190	567.6540	566.0190	0.00
02/03/2015	AL37 On 07-May-15			Index Future	461.40	461.2980	461.4010	461.2980	119.00
02/03/2015	AL37 On 06-August-15			Index Future	468.87	468.7900	468.8660	468.7900	0.00
02/03/2015	AL7T On 07-May-15			Index Future	551.57	550.8610	551.5690	550.8610	3.00
02/03/2015	AL7T On 06-August-15			Index Future	560.49	559.8070	560.4930	559.8070	0.00
02/03/2015	ALBI On 07-May-15			Index Future	504.44	503.6670	504.4400	503.6670	577.00
02/03/2015	ALBI On 06-August-15			Index Future	512.60	511.8470	512.6020	511.8470	10.00
02/03/2015	ALBI On 05-November-15			Index Future	521.22	520.4550	521.2220	520.4550	0.00
02/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
02/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
02/03/2015	EL28 On 07-May-15			Bond Future	122.35	122.3577	122.3483	122.3577	0.00
02/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2652	3	2652	3	0.00
02/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2642	3	2642	3	0.00
02/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2662	3	2662	3	0.00
02/03/2015	EL28 On 06-August-15			Bond Future	124.36	124.3767	124.3605	124.3767	0.00
02/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	640	1	640	1	0.00
02/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	650	1	650	1	0.00
02/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	630	1	630	1	0.00
02/03/2015	ES33 On 07-May-15			Bond Future	9.12	86.6416	9.1162	86.6416	6,576.00
02/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4852	5	4852	5	0.00
02/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4708	4	4708	4	0.00
02/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4780	5	4780	5	0.00
02/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
02/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
02/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
02/03/2015	ES33 On 06-August-15			Bond Future	9.18	88.0640	9.1849	88.0640	0.00
02/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	3134	3	3134	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
02/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	3061	3	3061	3	0.00
02/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3207	3	3207	3	0.00
02/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
02/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
02/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
02/03/2015	ES33 On 05-November-15			Bond Future	9.25	85.7419	9.2486	85.7419	0.00
02/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	1938	2	1938	2	0.00
02/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	1859	2	1859	2	0.00
02/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2017	2	2017	2	0.00
02/03/2015	GOVI On 07-May-15			GOVI	500.33	499.6160	500.3250	499.6160	459.00
02/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	503350	50	503350	50	0.00
02/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	503250	50	503250	50	0.00
02/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	503150	50	503150	50	0.00
02/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
02/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
02/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
02/03/2015	GOVI On 06-August-15			GOVI	508.42	507.7300	508.4200	507.7300	29.00
02/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	84100	8	84100	8	0.00
02/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	84200	8	84200	8	0.00
02/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	84300	8	84300	8	0.00
02/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
02/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
02/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
02/03/2015	GOVI On 05-November-15			GOVI	516.97	516.2680	516.9700	516.2680	0.00
02/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
02/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
02/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
02/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	130300	14	130300	14	0.00
02/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	130200	14	130200	14	0.00
02/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	130400	14	130400	14	0.00
02/03/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2015	IGOV On 07-May-15			Index Future	225.01	225.1070	225.0110	225.1070	1,081.00
02/03/2015	IGOV On 06-August-15			Index Future	228.67	228.7820	228.6700	228.7820	100.00
02/03/2015	IGOV On 05-November-15			Index Future	232.53	232.6470	232.5330	232.6470	0.00
02/03/2015	ILBI On 07-May-15			Index Future	609.36	609.4730	609.3610	609.4730	0.00
02/03/2015	ILBI On 06-August-15			Index Future	619.33	619.4530	619.3310	619.4530	159.00
02/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
02/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
02/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
02/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
02/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
02/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	2,850.00
02/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	0.00
02/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.21	93.7900	6.2100	93.7900	0.00
02/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	5,000.00
02/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.30	93.7000	6.3000	93.7000	0.00
02/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	6.2450	93.7550	0.00
02/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
02/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.49	93.5100	6.4900	93.5100	0.00
02/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	0.00
02/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.81	93.1900	6.8100	93.1900	0.00
02/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.95	93.0500	6.9500	93.0500	0.00
02/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.10	92.9000	7.1000	92.9000	0.00
02/03/2015	R023 On 07-May-15			Bond Future	7.43	103.3474	7.4265	103.3474	14,434.00
02/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	4191	4	4191	4	0.00
02/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	4243	4	4243	4	0.00
02/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	4296	4	4296	4	0.00
02/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	76	0	76	0	0.00
02/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	79	0	79	0	0.00
02/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	73	0	73	0	0.00
02/03/2015	R023 On 06-August-15			Bond Future	7.46	105.0437	7.4631	105.0437	0.00
02/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	4661	5	4661	5	0.00
02/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	8765	9	8765	9	0.00
02/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	4708	5	4708	5	0.00
02/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	4755	5	4755	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
02/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	312	0	312	0	0.00
02/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	297	0	297	0	0.00
02/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	304	0	304	0	0.00
02/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	25	0	25	0	911.00
02/03/2015	R186 On 07-May-15			Bond Future	7.65	125.5862	7.6481	125.5862	33,016.00
02/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	5332	5	5332	5	0.00
02/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	780	1	780	1	0.00
02/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	1081	1	1081	1	0.00
02/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	922	1	922	1	0.00
02/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	2410	2	2410	2	0.00
02/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	5259	5	5259	5	0.00
02/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	5405	5	5405	5	0.00
02/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	246	0	246	0	0.00
02/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	2964	3	2964	3	4,229.00
02/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	237	0	237	0	0.00
02/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	2378	3	2378	3	4,229.00
02/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	2662	3	2662	3	4,229.00
02/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	255	0	255	0	0.00
02/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	1098	1	1098	1	300.00
02/03/2015	R186 On 06-August-15			Bond Future	7.69	122.3498	7.6873	122.3498	540.00
02/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	4094	4	4094	4	0.00
02/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	4038	4	4038	4	0.00
02/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	3983	4	3983	4	0.00
02/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	9941	10	9941	10	0.00
02/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	1438	2	1438	2	0.00
02/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	1383	1	1383	1	0.00
02/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	173	0	173	0	2,500.00
02/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	1410	1	1410	1	0.00
02/03/2015	R186 On 05-November-15			Bond Future	7.72	124.3876	7.7174	124.3876	0.00
02/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	5720	6	5720	6	0.00
02/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	5834	6	5834	6	0.00
02/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	5777	6	5777	6	0.00
02/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	10489	10	10489	10	0.00
02/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	1429	1	1429	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	374	0	374	0	2,600.00
02/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	1406	1	1406	1	0.00
02/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	1451	2	1451	2	0.00
02/03/2015	R186 On 04-February-16			Bond Future	7.73	121.3247	7.7323	121.3247	5,660.00
02/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	2689	3	2689	3	0.00
02/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	2654	3	2654	3	0.00
02/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	2619	3	2619	3	0.00
02/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	4584	5	4584	5	0.00
02/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	4536	5	4536	5	0.00
02/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	4633	5	4633	5	0.00
02/03/2015	R197 On 07-May-15			Bond Future	288.14	288.1905	288.1355	288.1905	1,044.00
02/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	5874	6	5874	6	0.00
02/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	5864	6	5864	6	0.00
02/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	5854	6	5854	6	0.00
02/03/2015	R197 On 06-August-15			Bond Future	286.82	286.8406	286.8211	286.8406	0.00
02/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1179	1	1179	1	0.00
02/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1189	1	1189	1	0.00
02/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	1169	1	1169	1	0.00
02/03/2015	R202 On 07-May-15			Bond Future	236.20	236.2488	236.2037	236.2488	50,916.00
02/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	2286	2	2286	2	0.00
02/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	2296	2	2296	2	0.00
02/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	2306	2	2306	2	0.00
02/03/2015	R202 On 06-August-15			Bond Future	236.87	236.9040	236.8733	236.9040	0.00
02/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R202 On 06-August-15	239.99	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
02/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	3117	3	3117	3	0.00
02/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	3127	3	3127	3	0.00
02/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	3137	3	3137	3	0.00
02/03/2015	R203 On 07-May-15			Bond Future	6.66	104.6435	6.6557	104.6435	7,710.00
02/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	1301	1	1301	1	0.00
02/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	1341	1	1341	1	0.00
02/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	1321	1	1321	1	0.00
02/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	33	0	33	0	0.00
02/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	35	0	35	0	0.00
02/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	32	0	32	0	0.00
02/03/2015	R203 On 06-August-15			Bond Future	6.66	106.3614	6.6633	106.3614	0.00
02/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	585	1	585	1	0.00
02/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	607	1	607	1	0.00
02/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	596	1	596	1	0.00
02/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	426	0	426	0	0.00
02/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	434	0	434	0	0.00
02/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	418	0	418	0	0.00
02/03/2015	R203 On 05-November-15			Bond Future	6.64	103.9651	6.6401	103.9651	0.00
02/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	153	0	153	0	0.00
02/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	156	0	156	0	0.00
02/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	160	0	160	0	0.00
02/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1281	1	1281	1	0.00
02/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1267	1	1267	1	0.00
02/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1295	1	1295	1	0.00
02/03/2015	R204 On 07-May-15			Bond Future	6.89	106.5464	6.8919	106.5464	14,609.00
02/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1958	2	1958	2	0.00
02/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1987	2	1987	2	0.00
02/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	2016	2	2016	2	0.00
02/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	56	0	56	0	0.00
02/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	53	0	53	0	0.00
02/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	51	0	51	0	0.00
02/03/2015	R204 On 06-August-15			Bond Future	6.92	104.2589	6.9215	104.2589	0.00
02/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	4378	4	4378	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
02/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	2559	3	2559	3	0.00
02/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	2610	3	2610	3	0.00
02/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	2585	3	2585	3	0.00
02/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	14	0	14	0	699.00
02/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	127	0	127	0	0.00
02/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	130	0	130	0	0.00
02/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	123	0	123	0	0.00
02/03/2015	R204 On 05-November-15			Bond Future	6.93	105.9953	6.9293	105.9953	0.00
02/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	271	0	271	0	0.00
02/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	277	0	277	0	0.00
02/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	265	0	265	0	0.00
02/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2179	2	2179	2	0.00
02/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	2201	2	2201	2	0.00
02/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	2223	2	2223	2	0.00
02/03/2015	R207 On 07-May-15			Bond Future	7.08	102.9795	7.0838	102.9795	35,323.00
02/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	4474	4	4474	4	0.00
02/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	2569	3	2569	3	66.00
02/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	4437	4	4437	4	0.00
02/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	4511	5	4511	5	0.00
02/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	4	0	0.00
02/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	62	0	62	0	0.00
02/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	3	0	3	0	0.00
02/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	4	0	4	0	0.00
02/03/2015	R207 On 06-August-15			Bond Future	7.12	101.0271	7.1218	101.0271	0.00
02/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	2568	3	2568	3	0.00
02/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	2627	3	2627	3	0.00
02/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	2598	3	2598	3	0.00
02/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1786	2	1786	2	70.00
02/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	281	0	281	0	0.00
02/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	268	0	268	0	0.00
02/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	527	1	527	1	0.00
02/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	275	0	275	0	0.00
02/03/2015	R207 On 05-November-15			Bond Future	7.14	102.7098	7.1388	102.7098	0.00
02/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	2613	3	2613	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
02/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	2666	3	2666	3	0.00
02/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	2640	3	2640	3	0.00
02/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1848	2	1848	2	53.00
02/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	495	0	495	0	0.00
02/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	486	0	486	0	0.00
02/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	478	0	478	0	0.00
02/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	815	1	815	1	0.00
02/03/2015	R208 On 07-May-15			Bond Future	7.21	98.5950	7.2085	98.5950	60,921.00
02/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	3607	4	3607	4	0.00
02/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	3693	4	3693	4	0.00
02/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	3650	4	3650	4	0.00
02/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	37	0	37	0	0.00
02/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	39	0	39	0	0.00
02/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	41	0	41	0	0.00
02/03/2015	R208 On 06-August-15			Bond Future	7.24	100.2138	7.2434	100.2138	0.00
02/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	3579	4	3579	4	0.00
02/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	3542	4	3542	4	0.00
02/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	3616	4	3616	4	0.00
02/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	6931	7	6931	7	0.00
02/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	246	0	246	0	0.00
02/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	240	0	240	0	0.00
02/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	252	0	252	0	0.00
02/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	17	0	17	0	198.00
02/03/2015	R208 On 05-November-15			Bond Future	7.27	98.4820	7.2660	98.4820	0.00
02/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	5273	5	5273	5	0.00
02/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	2793	3	2793	3	0.00
02/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2823	3	2823	3	0.00
02/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	2763	3	2763	3	0.00
02/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	179	0	179	0	2,200.00
02/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	722	1	722	1	0.00
02/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	710	1	710	1	0.00
02/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	734	1	734	1	0.00
02/03/2015	R209 On 07-May-15			Bond Future	8.19	81.1898	8.1898	81.1898	14,484.00
02/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	51	0	51	0	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	6576	6	6576	6	0.00
02/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	2211	2	2211	2	0.00
02/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	6646	6	6646	6	0.00
02/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	6506	6	6506	6	0.00
02/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	134	0	134	0	0.00
02/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	8141	8	8141	8	0.00
02/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	1286	1	1286	1	700.00
02/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	129	0	129	0	0.00
02/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	139	0	139	0	0.00
02/03/2015	R209 On 06-August-15			Bond Future	8.23	82.5228	8.2287	82.5228	0.00
02/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	12427	12	12427	12	0.00
02/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	6678	6	6678	6	0.00
02/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	6739	7	6739	7	0.00
02/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	6801	7	6801	7	0.00
02/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	643	1	643	1	0.00
02/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	68	0	68	0	2,914.00
02/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	630	1	630	1	0.00
02/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	656	1	656	1	0.00
02/03/2015	R209 On 05-November-15			Bond Future	8.26	80.7483	8.2615	80.7483	0.00
02/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	2289	2	2289	2	0.00
02/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	2357	2	2357	2	0.00
02/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	2323	2	2323	2	0.00
02/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	4542	5	4542	5	0.00
02/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	4489	5	4489	5	0.00
02/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	4595	5	4595	5	0.00
02/03/2015	R210 On 07-May-15			Bond Future	174.89	174.9258	174.8921	174.9258	829.00
02/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2118	2	2118	2	0.00
02/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2108	2	2108	2	0.00
02/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2098	2	2098	2	0.00
02/03/2015	R210 On 06-August-15			Bond Future	177.77	177.8119	177.7680	177.8119	0.00
02/03/2015	R210 On 06-August-15	178.99	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
02/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1222	1	1222	1	0.00
02/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1242	1	1242	1	0.00
02/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1232	1	1232	1	0.00
02/03/2015	R211 On 07-May-15			Bond Future	131.71	131.7399	131.7138	131.7399	1,120.00
02/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3286	3	3286	3	0.00
02/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3296	3	3296	3	0.00
02/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3276	3	3276	3	0.00
02/03/2015	R211 On 06-August-15			Bond Future	132.26	132.2812	132.2615	132.2812	0.00
02/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	2739	3	2739	3	0.00
02/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	2729	3	2729	3	0.00
02/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	2749	3	2749	3	0.00
02/03/2015	R212 On 07-May-15			Bond Future	137.39	137.4125	137.3863	137.4125	1,145.00
02/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3604	4	3604	4	0.00
02/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3624	4	3624	4	0.00
02/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3614	4	3614	4	0.00
02/03/2015	R212 On 06-August-15			Bond Future	137.87	137.8882	137.8693	137.8882	0.00
02/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3121	3	3121	3	0.00
02/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3131	3	3131	3	0.00
02/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3141	3	3141	3	0.00
02/03/2015	R213 On 07-May-15			Bond Future	8.09	91.6054	8.0864	91.6054	16,646.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	5388	5	5388	5	0.00
02/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	5455	5	5455	5	0.00
02/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	5523	5	5523	5	0.00
02/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	218	0	218	0	0.00
02/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	210	0	210	0	0.00
02/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	226	0	226	0	0.00
02/03/2015	R213 On 06-August-15			Bond Future	8.13	93.1090	8.1275	93.1090	0.00
02/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	4293	4	4293	4	0.00
02/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	4346	4	4346	4	0.00
02/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	4240	4	4240	4	0.00
02/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1335	1	1335	1	0.00
02/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1311	1	1311	1	0.00
02/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	1360	1	1360	1	0.00
02/03/2015	R213 On 05-November-15			Bond Future	8.16	91.1139	8.1643	91.1139	0.00
02/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1689	2	1689	2	0.00
02/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1745	2	1745	2	0.00
02/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1717	2	1717	2	0.00
02/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	5190	5	5190	5	0.00
02/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	5077	5	5077	5	0.00
02/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	5133	5	5133	5	0.00
02/03/2015	R214 On 07-May-15			Bond Future	8.22	82.7148	8.2170	82.7148	15,271.00
02/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	7903	8	7903	8	0.00
02/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	7976	8	7976	8	0.00
02/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	7829	8	7829	8	0.00
02/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	98	0	98	0	0.00
02/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	94	0	94	0	0.00
02/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	102	0	102	0	0.00
02/03/2015	R214 On 06-August-15			Bond Future	8.25	84.0724	8.2536	84.0724	0.00
02/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	5435	5	5435	5	0.00
02/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	5495	5	5495	5	0.00
02/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	5555	5	5555	5	0.00
02/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1242	1	1242	1	0.00
02/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1219	1	1219	1	0.00
02/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1197	1	1197	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
02/03/2015	R214 On 05-November-15			Bond Future	8.29	82.1801	8.2863	82.1801	0.00
02/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	2483	2	2483	2	0.00
02/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	2447	2	2447	2	0.00
02/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	2411	2	2411	2	0.00
02/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	5126	5	5126	5	0.00
02/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	5068	5	5068	5	0.00
02/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	5010	5	5010	5	0.00
02/03/2015	R214 On 04-February-16			Bond Future	8.31	83.6582	8.3107	83.6582	4,420.00
02/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2930	3	2930	3	0.00
02/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2966	3	2966	3	0.00
02/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2893	3	2893	3	0.00
02/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	5705	6	5705	6	0.00
02/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	5762	6	5762	6	0.00
02/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	5819	6	5819	6	0.00
02/03/2015	R248 On 07-May-15			Bond Future	8.27	106.7765	8.2676	106.7765	35,926.00
02/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	10554	10	10554	10	0.00
02/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	10652	10	10652	10	0.00
02/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	10456	10	10456	10	0.00
02/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
02/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
02/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
02/03/2015	R248 On 06-August-15			Bond Future	8.31	108.5292	8.3051	108.5292	745.00
02/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	4871	5	4871	5	0.00
02/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	5085	5	5085	5	0.00
02/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	4978	5	4978	5	0.00
02/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
02/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
02/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
02/03/2015	R248 On 05-November-15			Bond Future	8.34	105.9045	8.3387	105.9045	0.00
02/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
02/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	4176	5	4176	5	0.00
02/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	4052	4	4052	4	0.00

---

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
02/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	3929	4	3929	4	0.00

---