



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
12/03/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	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
12/03/2015	2025 On 07-May-15			Bond Future	118.96	118.8761	118.9612	118.8761	16.00
12/03/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2025 On 07-May-15	120.99	Put	Bond Future	2029	2	2029	2	0.00
12/03/2015	2025 On 07-May-15	121.01	Put	Bond Future	2049	2	2049	2	0.00
12/03/2015	2025 On 07-May-15	121.00	Put	Bond Future	2039	2	2039	2	0.00
12/03/2015	2025 On 06-August-15			Bond Future	119.74	119.6520	119.7357	119.6520	0.00
12/03/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2025 On 06-August-15	121.00	Put	Bond Future	1264	1	1264	1	0.00
12/03/2015	2025 On 06-August-15	121.01	Put	Bond Future	1274	1	1274	1	0.00
12/03/2015	2025 On 06-August-15	120.99	Put	Bond Future	1254	1	1254	1	0.00
12/03/2015	2030 On 07-May-15			Bond Future	8.27	99.7359	8.2682	99.7359	5,805.00
12/03/2015	2030 On 07-May-15	8.74	Call	Bond Future	3805	4	3805	4	0.00
12/03/2015	2030 On 07-May-15	8.76	Call	Bond Future	3962	4	3962	4	0.00
12/03/2015	2030 On 07-May-15	8.75	Call	Bond Future	3884	4	3884	4	0.00
12/03/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2030 On 06-August-15			Bond Future	8.32	97.3482	8.3232	97.3482	0.00
12/03/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2030 On 06-August-15	7.74	Put	Bond Future	4930	5	4930	5	0.00
12/03/2015	2030 On 06-August-15	7.76	Put	Bond Future	4755	5	4755	5	0.00
12/03/2015	2030 On 06-August-15	7.75	Put	Bond Future	4842	5	4842	5	0.00
12/03/2015	2032 On 07-May-15			Bond Future	8.40	99.3431	8.4019	99.3431	18.00
12/03/2015	2032 On 07-May-15	8.49	Call	Bond Future	775	1	775	1	0.00
12/03/2015	2032 On 07-May-15	8.51	Call	Bond Future	950	1	950	1	0.00
12/03/2015	2032 On 07-May-15	8.50	Call	Bond Future	863	1	863	1	0.00
12/03/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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12/03/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 06-August-15			Bond Future	8.46	100.9576	8.4551	100.9576	0.00
12/03/2015	2032 On 06-August-15	8.51	Call	Bond Future	478	0	478	0	0.00
12/03/2015	2032 On 06-August-15	8.50	Call	Bond Future	391	0	391	0	0.00
12/03/2015	2032 On 06-August-15	8.49	Call	Bond Future	304	0	304	0	0.00
12/03/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 05-November-15			Bond Future	8.50	98.4807	8.5005	98.4807	0.00
12/03/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2032 On 05-November-15	8.00	Put	Bond Future	4456	5	4456	5	0.00
12/03/2015	2032 On 05-November-15	7.99	Put	Bond Future	4547	5	4547	5	0.00
12/03/2015	2032 On 05-November-15	8.01	Put	Bond Future	4364	5	4364	5	0.00
12/03/2015	2037 On 07-May-15			Bond Future	8.47	102.4281	8.4710	102.4281	32,861.00
12/03/2015	2037 On 07-May-15	8.99	Call	Bond Future	4930	5	4930	5	0.00
12/03/2015	2037 On 07-May-15	9.01	Call	Bond Future	5113	5	5113	5	0.00
12/03/2015	2037 On 07-May-15	9.00	Call	Bond Future	5022	5	5022	5	0.00
12/03/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 06-August-15			Bond Future	8.52	99.8335	8.5235	99.8335	1,954.00
12/03/2015	2037 On 06-August-15	8.75	Call	Bond Future	2173	2	2173	2	0.00
12/03/2015	2037 On 06-August-15	8.74	Call	Bond Future	2078	2	2078	2	0.00
12/03/2015	2037 On 06-August-15	8.76	Call	Bond Future	2267	2	2267	2	0.00
12/03/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 05-November-15			Bond Future	8.56	101.4950	8.5648	101.4950	0.00
12/03/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2037 On 05-November-15	8.00	Put	Bond Future	5698	6	5698	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2015	2037 On 05-November-15	7.99	Put	Bond Future	5803	6	5803	6	0.00
12/03/2015	2037 On 05-November-15	8.01	Put	Bond Future	5592	6	5592	6	0.00
12/03/2015	2038 On 07-May-15			Bond Future	127.51	127.5318	127.5091	127.5318	2,447.00
12/03/2015	2038 On 07-May-15	126.99	Call	Bond Future	519	1	519	1	0.00
12/03/2015	2038 On 07-May-15	127.01	Call	Bond Future	499	1	499	1	0.00
12/03/2015	2038 On 07-May-15	127.00	Call	Bond Future	509	1	509	1	0.00
12/03/2015	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2038 On 06-August-15			Bond Future	128.28	128.3032	128.2773	128.3032	0.00
12/03/2015	2038 On 06-August-15	127.99	Call	Bond Future	287	0	287	0	0.00
12/03/2015	2038 On 06-August-15	128.01	Call	Bond Future	267	0	267	0	0.00
12/03/2015	2038 On 06-August-15	128.00	Call	Bond Future	277	0	277	0	0.00
12/03/2015	2038 On 06-August-15	127.99	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2038 On 06-August-15	128.01	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2038 On 06-August-15	128.00	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 07-May-15			Bond Future	8.50	104.8200	8.4988	104.8200	9,494.00
12/03/2015	2044 On 07-May-15	9.00	Call	Bond Future	5243	5	5243	5	0.00
12/03/2015	2044 On 07-May-15	8.99	Call	Bond Future	5143	5	5143	5	0.00
12/03/2015	2044 On 07-May-15	9.01	Call	Bond Future	5343	5	5343	5	0.00
12/03/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 06-August-15			Bond Future	8.55	102.1392	8.5480	102.1392	0.00
12/03/2015	2044 On 06-August-15	8.74	Call	Bond Future	2041	2	2041	2	0.00
12/03/2015	2044 On 06-August-15	8.76	Call	Bond Future	2250	2	2250	2	0.00
12/03/2015	2044 On 06-August-15	8.75	Call	Bond Future	2146	2	2146	2	0.00
12/03/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 05-November-15			Bond Future	8.59	103.8389	8.5866	103.8389	0.00
12/03/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
12/03/2015	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
12/03/2015	2044 On 05-November-15	8.25	Put	Bond Future	3717	4	3717	4	0.00
12/03/2015	2044 On 05-November-15	8.26	Put	Bond Future	3603	4	3603	4	0.00
12/03/2015	2044 On 05-November-15	8.24	Put	Bond Future	3831	4	3831	4	0.00
12/03/2015	2046 On 07-May-15			Bond Future	126.35	126.0902	126.3498	126.0902	5,889.00
12/03/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2046 On 07-May-15	127.00	Put	Bond Future	650	1	650	1	0.00
12/03/2015	2046 On 07-May-15	126.99	Put	Bond Future	640	1	640	1	0.00
12/03/2015	2046 On 07-May-15	127.01	Put	Bond Future	660	1	660	1	0.00
12/03/2015	2046 On 06-August-15			Bond Future	128.41	128.1495	128.4102	128.1495	0.00
12/03/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2046 On 06-August-15	128.99	Put	Bond Future	580	1	580	1	0.00
12/03/2015	2046 On 06-August-15	129.00	Put	Bond Future	590	1	590	1	0.00
12/03/2015	2046 On 06-August-15	129.01	Put	Bond Future	600	1	600	1	0.00
12/03/2015	2050 On 07-May-15			Bond Future	134.98	135.0006	134.9772	135.0006	2,753.00
12/03/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2050 On 07-May-15	134.99	Put	Bond Future	13	0	13	0	0.00
12/03/2015	2050 On 07-May-15	135.00	Put	Bond Future	23	0	23	0	0.00
12/03/2015	2050 On 07-May-15	135.01	Put	Bond Future	33	0	33	0	0.00
12/03/2015	2050 On 06-August-15			Bond Future	135.72	135.7462	135.7191	135.7462	0.00
12/03/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	2050 On 06-August-15	136.99	Put	Bond Future	1271	1	1271	1	0.00
12/03/2015	2050 On 06-August-15	137.00	Put	Bond Future	1281	1	1281	1	0.00
12/03/2015	2050 On 06-August-15	137.01	Put	Bond Future	1291	1	1291	1	0.00
12/03/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	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
12/03/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	AL12 On 07-May-15			Index Future	555.23	553.8650	555.2260	553.8650	0.00
12/03/2015	AL37 On 07-May-15			Index Future	456.66	456.4040	456.6610	456.4040	122.00
12/03/2015	AL37 On 06-August-15			Index Future	463.99	463.7420	463.9910	463.7420	0.00
12/03/2015	AL7T On 07-May-15			Index Future	542.56	541.7670	542.5590	541.7670	3.00
12/03/2015	AL7T On 06-August-15			Index Future	551.27	550.4770	551.2680	550.4770	0.00
12/03/2015	ALBI On 07-May-15			Index Future	496.56	495.8150	496.5550	495.8150	577.00
12/03/2015	ALBI On 06-August-15			Index Future	504.53	503.7860	504.5260	503.7860	10.00
12/03/2015	ALBI On 05-November-15			Index Future	512.99	512.2480	512.9930	512.2480	0.00
12/03/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
12/03/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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12/03/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
12/03/2015	EL28 On 07-May-15			Bond Future	122.24	122.3959	122.2385	122.3959	0.00
12/03/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2761	3	2761	3	0.00
12/03/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2751	3	2751	3	0.00
12/03/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2771	3	2771	3	0.00
12/03/2015	EL28 On 06-August-15			Bond Future	124.23	124.3952	124.2323	124.3952	0.00
12/03/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	EL28 On 06-August-15	125.00	Put	Bond Future	768	1	768	1	0.00
12/03/2015	EL28 On 06-August-15	125.01	Put	Bond Future	778	1	778	1	0.00
12/03/2015	EL28 On 06-August-15	124.99	Put	Bond Future	758	1	758	1	0.00
12/03/2015	ES33 On 07-May-15			Bond Future	9.34	84.9916	9.3402	84.9916	6,576.00
12/03/2015	ES33 On 07-May-15	9.76	Call	Bond Future	3114	3	3114	3	0.00
12/03/2015	ES33 On 07-May-15	9.74	Call	Bond Future	2970	3	2970	3	0.00
12/03/2015	ES33 On 07-May-15	9.75	Call	Bond Future	3042	3	3042	3	0.00
12/03/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 06-August-15			Bond Future	9.42	86.3726	9.4175	86.3726	0.00
12/03/2015	ES33 On 06-August-15	9.60	Call	Bond Future	1356	1	1356	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
12/03/2015	ES33 On 06-August-15	9.59	Call	Bond Future	1283	1	1283	1	0.00
12/03/2015	ES33 On 06-August-15	9.61	Call	Bond Future	1430	1	1430	1	0.00
12/03/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 05-November-15			Bond Future	9.49	84.0207	9.4886	84.0207	0.00
12/03/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	ES33 On 05-November-15	9.00	Put	Bond Future	3748	4	3748	4	0.00
12/03/2015	ES33 On 05-November-15	9.01	Put	Bond Future	3669	4	3669	4	0.00
12/03/2015	ES33 On 05-November-15	8.99	Put	Bond Future	3828	4	3828	4	0.00
12/03/2015	GOVI On 07-May-15			GOVI	492.63	491.9150	492.6290	491.9150	462.00
12/03/2015	GOVI On 07-May-15	449.99	Call	GOVI	426390	42	426390	42	0.00
12/03/2015	GOVI On 07-May-15	450.00	Call	GOVI	426290	42	426290	42	0.00
12/03/2015	GOVI On 07-May-15	450.01	Call	GOVI	426190	42	426190	42	0.00
12/03/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 06-August-15			GOVI	500.54	499.8230	500.5370	499.8230	29.00
12/03/2015	GOVI On 06-August-15	500.01	Call	GOVI	5270	0	5270	0	0.00
12/03/2015	GOVI On 06-August-15	500.00	Call	GOVI	5370	0	5370	0	0.00
12/03/2015	GOVI On 06-August-15	499.99	Call	GOVI	5470	0	5470	0	0.00
12/03/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 05-November-15			GOVI	508.94	508.2190	508.9370	508.2190	0.00
12/03/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
12/03/2015	GOVI On 05-November-15	530.00	Put	GOVI	210630	22	210630	22	0.00
12/03/2015	GOVI On 05-November-15	529.99	Put	GOVI	210530	22	210530	22	0.00
12/03/2015	GOVI On 05-November-15	530.01	Put	GOVI	210730	22	210730	22	0.00
12/03/2015	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
12/03/2015	IGOV On 07-May-15			Index Future	225.68	225.6850	225.6840	225.6850	1,086.00
12/03/2015	IGOV On 06-August-15			Index Future	229.33	229.3320	229.3250	229.3320	100.00
12/03/2015	IGOV On 05-November-15			Index Future	233.19	233.2010	233.1910	233.2010	0.00
12/03/2015	ILBI On 07-May-15			Index Future	610.97	610.9770	610.9710	610.9770	0.00
12/03/2015	ILBI On 06-August-15			Index Future	620.94	620.9520	620.9430	620.9520	159.00
12/03/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
12/03/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
12/03/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
12/03/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
12/03/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
12/03/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.18	93.8100	6.1800	93.8100	2,850.00
12/03/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.23	93.7200	6.2300	93.7200	0.00
12/03/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.31	93.6300	6.3100	93.6300	0.00
12/03/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.35	93.6000	6.3500	93.6000	5,000.00
12/03/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.45	93.4900	6.4500	93.4900	0.00
12/03/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.46	93.4800	6.4600	93.4800	0.00
12/03/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.48	93.4400	6.4800	93.4400	0.00
12/03/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.72	93.1800	6.7200	93.1800	0.00
12/03/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.87	93.0400	6.8700	93.0400	0.00
12/03/2015	JBAF On 15-June-16			Jibar Tradeable Future	7.04	92.8800	7.0400	92.8800	0.00
12/03/2015	JBAF On 21-September-16			Jibar Tradeable Future	7.19	92.7300	7.1900	92.7300	0.00
12/03/2015	JBAF On 21-December-16			Jibar Tradeable Future	7.31	92.6000	7.3100	92.6000	0.00
12/03/2015	R023 On 07-May-15			Bond Future	7.69	101.8201	7.6872	101.8201	14,434.00
12/03/2015	R023 On 07-May-15	8.14	Call	Bond Future	2803	3	2803	3	0.00
12/03/2015	R023 On 07-May-15	8.15	Call	Bond Future	2851	3	2851	3	0.00
12/03/2015	R023 On 07-May-15	8.16	Call	Bond Future	2899	3	2899	3	0.00
12/03/2015	R023 On 07-May-15	8.15	Put	Bond Future	210	0	210	0	0.00
12/03/2015	R023 On 07-May-15	8.14	Put	Bond Future	218	0	218	0	0.00
12/03/2015	R023 On 07-May-15	8.16	Put	Bond Future	202	0	202	0	0.00
12/03/2015	R023 On 06-August-15			Bond Future	7.74	103.4745	7.7378	103.4745	0.00
12/03/2015	R023 On 06-August-15	8.24	Call	Bond Future	3409	3	3409	3	0.00
12/03/2015	R023 On 06-August-15	9.07	Call	Bond Future	7250	7	7250	7	0.00
12/03/2015	R023 On 06-August-15	8.25	Call	Bond Future	3451	3	3451	3	0.00
12/03/2015	R023 On 06-August-15	8.26	Call	Bond Future	3492	3	3492	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
12/03/2015	R023 On 06-August-15	8.24	Put	Bond Future	626	1	626	1	0.00
12/03/2015	R023 On 06-August-15	8.26	Put	Bond Future	600	1	600	1	0.00
12/03/2015	R023 On 06-August-15	8.25	Put	Bond Future	612	1	612	1	0.00
12/03/2015	R023 On 06-August-15	9.07	Put	Bond Future	75	0	75	0	911.00
12/03/2015	R186 On 07-May-15			Bond Future	7.90	123.4045	7.8972	123.4045	37,439.00
12/03/2015	R186 On 07-May-15	8.25	Call	Bond Future	3469	3	3469	3	0.00
12/03/2015	R186 On 07-May-15	7.40	Call	Bond Future	262	0	262	0	0.00
12/03/2015	R186 On 07-May-15	7.30	Call	Bond Future	162	0	162	0	0.00
12/03/2015	R186 On 07-May-15	7.50	Call	Bond Future	405	0	405	0	0.00
12/03/2015	R186 On 07-May-15	7.45	Call	Bond Future	327	0	327	0	0.00
12/03/2015	R186 On 07-May-15	7.80	Call	Bond Future	1179	1	1179	1	0.00
12/03/2015	R186 On 07-May-15	8.00	Call	Bond Future	2034	2	2034	2	0.00
12/03/2015	R186 On 07-May-15	8.24	Call	Bond Future	3405	3	3405	3	0.00
12/03/2015	R186 On 07-May-15	8.05	Call	Bond Future	2292	2	2292	2	0.00
12/03/2015	R186 On 07-May-15	8.10	Call	Bond Future	2566	2	2566	2	0.00
12/03/2015	R186 On 07-May-15	8.26	Call	Bond Future	3533	3	3533	3	0.00
12/03/2015	R186 On 07-May-15	7.30	Put	Bond Future	5382	6	5382	6	0.00
12/03/2015	R186 On 07-May-15	8.25	Put	Bond Future	524	1	524	1	0.00
12/03/2015	R186 On 07-May-15	7.40	Put	Bond Future	4586	5	4586	5	4,229.00
12/03/2015	R186 On 07-May-15	8.26	Put	Bond Future	506	1	506	1	0.00
12/03/2015	R186 On 07-May-15	7.80	Put	Bond Future	2007	2	2007	2	300.00
12/03/2015	R186 On 07-May-15	7.45	Put	Bond Future	4207	4	4207	4	4,229.00
12/03/2015	R186 On 07-May-15	8.00	Put	Bond Future	1165	1	1165	1	4,229.00
12/03/2015	R186 On 07-May-15	8.24	Put	Bond Future	542	1	542	1	0.00
12/03/2015	R186 On 07-May-15	8.05	Put	Bond Future	1004	1	1004	1	4,229.00
12/03/2015	R186 On 07-May-15	8.10	Put	Bond Future	861	1	861	1	4,229.00
12/03/2015	R186 On 07-May-15	7.50	Put	Bond Future	3842	4	3842	4	4,229.00
12/03/2015	R186 On 06-August-15			Bond Future	7.95	120.1123	7.9475	120.1123	640.00
12/03/2015	R186 On 06-August-15	7.99	Call	Bond Future	2686	3	2686	3	0.00
12/03/2015	R186 On 06-August-15	7.75	Call	Bond Future	1758	2	1758	2	1,000.00
12/03/2015	R186 On 06-August-15	8.00	Call	Bond Future	2729	3	2729	3	0.00
12/03/2015	R186 On 06-August-15	8.01	Call	Bond Future	2774	3	2774	3	0.00
12/03/2015	R186 On 06-August-15	8.90	Call	Bond Future	7948	8	7948	8	0.00
12/03/2015	R186 On 06-August-15	7.99	Put	Bond Future	2333	2	2333	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
12/03/2015	R186 On 06-August-15	7.75	Put	Bond Future	3416	4	3416	4	0.00
12/03/2015	R186 On 06-August-15	8.01	Put	Bond Future	2256	2	2256	2	0.00
12/03/2015	R186 On 06-August-15	8.90	Put	Bond Future	372	0	372	0	5,350.00
12/03/2015	R186 On 06-August-15	8.00	Put	Bond Future	2294	2	2294	2	0.00
12/03/2015	R186 On 05-November-15			Bond Future	7.99	122.1105	7.9876	122.1105	0.00
12/03/2015	R186 On 05-November-15	8.24	Call	Bond Future	4247	4	4247	4	0.00
12/03/2015	R186 On 05-November-15	8.26	Call	Bond Future	4344	4	4344	4	0.00
12/03/2015	R186 On 05-November-15	8.25	Call	Bond Future	4295	4	4295	4	0.00
12/03/2015	R186 On 05-November-15	9.00	Call	Bond Future	8560	8	8560	8	0.00
12/03/2015	R186 On 05-November-15	8.25	Put	Bond Future	2181	2	2181	2	0.00
12/03/2015	R186 On 05-November-15	9.00	Put	Bond Future	678	1	678	1	2,600.00
12/03/2015	R186 On 05-November-15	8.24	Put	Bond Future	2212	2	2212	2	0.00
12/03/2015	R186 On 05-November-15	8.26	Put	Bond Future	2150	2	2150	2	0.00
12/03/2015	R186 On 04-February-16			Bond Future	8.01	118.9918	8.0146	118.9918	5,592.00
12/03/2015	R186 On 04-February-16	7.51	Call	Bond Future	1893	2	1893	2	0.00
12/03/2015	R186 On 04-February-16	7.50	Call	Bond Future	1866	2	1866	2	0.00
12/03/2015	R186 On 04-February-16	7.49	Call	Bond Future	1838	2	1838	2	0.00
12/03/2015	R186 On 04-February-16	7.50	Put	Bond Future	6086	6	6086	6	0.00
12/03/2015	R186 On 04-February-16	7.51	Put	Bond Future	6029	6	6029	6	0.00
12/03/2015	R186 On 04-February-16	7.49	Put	Bond Future	6143	6	6143	6	0.00
12/03/2015	R197 On 07-May-15			Bond Future	288.14	288.1872	288.1361	288.1872	1,044.00
12/03/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R197 On 07-May-15	294.01	Put	Bond Future	5874	6	5874	6	0.00
12/03/2015	R197 On 07-May-15	294.00	Put	Bond Future	5864	6	5864	6	0.00
12/03/2015	R197 On 07-May-15	293.99	Put	Bond Future	5854	6	5854	6	0.00
12/03/2015	R197 On 06-August-15			Bond Future	286.78	286.8418	286.7831	286.8418	0.00
12/03/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R197 On 06-August-15	288.00	Put	Bond Future	1217	1	1217	1	0.00
12/03/2015	R197 On 06-August-15	288.01	Put	Bond Future	1227	1	1227	1	0.00
12/03/2015	R197 On 06-August-15	287.99	Put	Bond Future	1207	1	1207	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
12/03/2015	R202 On 07-May-15			Bond Future	238.42	238.2912	238.4200	238.2912	50,918.00
12/03/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R202 On 07-May-15	238.49	Put	Bond Future	70	0	70	0	0.00
12/03/2015	R202 On 07-May-15	238.50	Put	Bond Future	80	0	80	0	0.00
12/03/2015	R202 On 07-May-15	238.51	Put	Bond Future	90	0	90	0	0.00
12/03/2015	R202 On 06-August-15			Bond Future	239.09	238.9687	239.0935	238.9687	0.00
12/03/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R202 On 06-August-15	239.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R202 On 06-August-15	239.99	Put	Bond Future	896	1	896	1	0.00
12/03/2015	R202 On 06-August-15	240.00	Put	Bond Future	906	1	906	1	0.00
12/03/2015	R202 On 06-August-15	240.01	Put	Bond Future	916	1	916	1	0.00
12/03/2015	R203 On 07-May-15			Bond Future	6.92	104.0869	6.9166	104.0869	7,710.00
12/03/2015	R203 On 07-May-15	7.24	Call	Bond Future	800	1	800	1	0.00
12/03/2015	R203 On 07-May-15	7.26	Call	Bond Future	835	1	835	1	0.00
12/03/2015	R203 On 07-May-15	7.25	Call	Bond Future	817	1	817	1	0.00
12/03/2015	R203 On 07-May-15	7.25	Put	Bond Future	97	0	97	0	0.00
12/03/2015	R203 On 07-May-15	7.24	Put	Bond Future	101	0	101	0	0.00
12/03/2015	R203 On 07-May-15	7.26	Put	Bond Future	93	0	93	0	0.00
12/03/2015	R203 On 06-August-15			Bond Future	6.97	105.7782	6.9657	105.7782	0.00
12/03/2015	R203 On 06-August-15	6.74	Call	Bond Future	319	0	319	0	0.00
12/03/2015	R203 On 06-August-15	6.76	Call	Bond Future	334	0	334	0	0.00
12/03/2015	R203 On 06-August-15	6.75	Call	Bond Future	327	0	327	0	0.00
12/03/2015	R203 On 06-August-15	6.75	Put	Bond Future	748	1	748	1	0.00
12/03/2015	R203 On 06-August-15	6.74	Put	Bond Future	760	1	760	1	0.00
12/03/2015	R203 On 06-August-15	6.76	Put	Bond Future	736	1	736	1	0.00
12/03/2015	R203 On 05-November-15			Bond Future	6.99	103.3702	6.9885	103.3702	0.00
12/03/2015	R203 On 05-November-15	5.99	Call	Bond Future	71	0	71	0	0.00
12/03/2015	R203 On 05-November-15	6.00	Call	Bond Future	73	0	73	0	0.00
12/03/2015	R203 On 05-November-15	6.01	Call	Bond Future	75	0	75	0	0.00
12/03/2015	R203 On 05-November-15	6.00	Put	Bond Future	1802	2	1802	2	0.00
12/03/2015	R203 On 05-November-15	6.01	Put	Bond Future	1786	2	1786	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
12/03/2015	R203 On 05-November-15	5.99	Put	Bond Future	1818	2	1818	2	0.00
12/03/2015	R204 On 07-May-15			Bond Future	7.17	105.6604	7.1736	105.6604	14,509.00
12/03/2015	R204 On 07-May-15	7.49	Call	Bond Future	1168	1	1168	1	0.00
12/03/2015	R204 On 07-May-15	7.50	Call	Bond Future	1193	1	1193	1	0.00
12/03/2015	R204 On 07-May-15	7.51	Call	Bond Future	1218	1	1218	1	0.00
12/03/2015	R204 On 07-May-15	7.49	Put	Bond Future	167	0	167	0	0.00
12/03/2015	R204 On 07-May-15	7.50	Put	Bond Future	161	0	161	0	0.00
12/03/2015	R204 On 07-May-15	7.51	Put	Bond Future	154	0	154	0	0.00
12/03/2015	R204 On 06-August-15			Bond Future	7.23	103.3410	7.2322	103.3410	100.00
12/03/2015	R204 On 06-August-15	8.41	Call	Bond Future	3484	3	3484	3	0.00
12/03/2015	R204 On 06-August-15	7.74	Call	Bond Future	1790	2	1790	2	0.00
12/03/2015	R204 On 06-August-15	7.76	Call	Bond Future	1836	2	1836	2	0.00
12/03/2015	R204 On 06-August-15	7.75	Call	Bond Future	1813	2	1813	2	0.00
12/03/2015	R204 On 06-August-15	8.41	Put	Bond Future	50	0	50	0	699.00
12/03/2015	R204 On 06-August-15	7.75	Put	Bond Future	285	0	285	0	0.00
12/03/2015	R204 On 06-August-15	7.74	Put	Bond Future	292	0	292	0	0.00
12/03/2015	R204 On 06-August-15	7.76	Put	Bond Future	279	0	279	0	0.00
12/03/2015	R204 On 05-November-15			Bond Future	7.27	105.0602	7.2695	105.0602	0.00
12/03/2015	R204 On 05-November-15	6.25	Call	Bond Future	136	0	136	0	0.00
12/03/2015	R204 On 05-November-15	6.26	Call	Bond Future	140	0	140	0	0.00
12/03/2015	R204 On 05-November-15	6.24	Call	Bond Future	133	0	133	0	0.00
12/03/2015	R204 On 05-November-15	6.26	Put	Bond Future	2991	3	2991	3	0.00
12/03/2015	R204 On 05-November-15	6.25	Put	Bond Future	3016	3	3016	3	0.00
12/03/2015	R204 On 05-November-15	6.24	Put	Bond Future	3042	3	3042	3	0.00
12/03/2015	R207 On 07-May-15			Bond Future	7.36	101.8467	7.3571	101.8467	34,649.00
12/03/2015	R207 On 07-May-15	8.25	Call	Bond Future	3415	3	3415	3	0.00
12/03/2015	R207 On 07-May-15	7.73	Call	Bond Future	1614	2	1614	2	66.00
12/03/2015	R207 On 07-May-15	8.24	Call	Bond Future	3379	3	3379	3	0.00
12/03/2015	R207 On 07-May-15	8.26	Call	Bond Future	3452	3	3452	3	0.00
12/03/2015	R207 On 07-May-15	8.25	Put	Bond Future	15	0	15	0	0.00
12/03/2015	R207 On 07-May-15	7.73	Put	Bond Future	177	0	177	0	0.00
12/03/2015	R207 On 07-May-15	8.26	Put	Bond Future	14	0	14	0	0.00
12/03/2015	R207 On 07-May-15	8.24	Put	Bond Future	16	0	16	0	0.00
12/03/2015	R207 On 06-August-15			Bond Future	7.42	99.8590	7.4174	99.8590	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2015	R207 On 06-August-15	7.74	Call	Bond Future	1750	2	1750	2	0.00
12/03/2015	R207 On 06-August-15	7.76	Call	Bond Future	1800	2	1800	2	0.00
12/03/2015	R207 On 06-August-15	7.75	Call	Bond Future	1775	2	1775	2	0.00
12/03/2015	R207 On 06-August-15	7.46	Call	Bond Future	1120	1	1120	1	70.00
12/03/2015	R207 On 06-August-15	7.74	Put	Bond Future	565	1	565	1	0.00
12/03/2015	R207 On 06-August-15	7.76	Put	Bond Future	542	1	542	1	0.00
12/03/2015	R207 On 06-August-15	7.46	Put	Bond Future	962	1	962	1	0.00
12/03/2015	R207 On 06-August-15	7.75	Put	Bond Future	553	1	553	1	0.00
12/03/2015	R207 On 05-November-15			Bond Future	7.46	101.5204	7.4556	101.5204	0.00
12/03/2015	R207 On 05-November-15	7.74	Call	Bond Future	1865	2	1865	2	0.00
12/03/2015	R207 On 05-November-15	7.76	Call	Bond Future	1910	2	1910	2	0.00
12/03/2015	R207 On 05-November-15	7.75	Call	Bond Future	1888	2	1888	2	0.00
12/03/2015	R207 On 05-November-15	7.43	Call	Bond Future	1244	1	1244	1	53.00
12/03/2015	R207 On 05-November-15	7.74	Put	Bond Future	870	1	870	1	0.00
12/03/2015	R207 On 05-November-15	7.75	Put	Bond Future	858	1	858	1	0.00
12/03/2015	R207 On 05-November-15	7.76	Put	Bond Future	845	1	845	1	0.00
12/03/2015	R207 On 05-November-15	7.43	Put	Bond Future	1334	1	1334	1	0.00
12/03/2015	R207 On 04-February-16			Bond Future	7.47	99.6911	7.4699	99.6911	0.00
12/03/2015	R207 On 04-February-16	7.27	Call	Bond Future	1128	1	1128	1	43.00
12/03/2015	R207 On 04-February-16	7.49	Call	Bond Future	1483	1	1483	1	0.00
12/03/2015	R207 On 04-February-16	7.51	Call	Bond Future	1518	1	1518	1	0.00
12/03/2015	R207 On 04-February-16	7.50	Call	Bond Future	1501	1	1501	1	0.00
12/03/2015	R207 On 04-February-16	7.50	Put	Bond Future	1400	1	1400	1	0.00
12/03/2015	R207 On 04-February-16	7.51	Put	Bond Future	1385	1	1385	1	0.00
12/03/2015	R207 On 04-February-16	7.27	Put	Bond Future	1798	2	1798	2	0.00
12/03/2015	R207 On 04-February-16	7.49	Put	Bond Future	1416	1	1416	1	0.00
12/03/2015	R208 On 07-May-15			Bond Future	7.48	97.2867	7.4751	97.2867	60,821.00
12/03/2015	R208 On 07-May-15	7.99	Call	Bond Future	2459	2	2459	2	0.00
12/03/2015	R208 On 07-May-15	8.01	Call	Bond Future	2538	2	2538	2	0.00
12/03/2015	R208 On 07-May-15	8.00	Call	Bond Future	2498	2	2498	2	0.00
12/03/2015	R208 On 07-May-15	8.01	Put	Bond Future	117	0	117	0	0.00
12/03/2015	R208 On 07-May-15	8.00	Put	Bond Future	123	0	123	0	0.00
12/03/2015	R208 On 07-May-15	7.99	Put	Bond Future	128	0	128	0	0.00
12/03/2015	R208 On 06-August-15			Bond Future	7.53	98.8677	7.5276	98.8677	100.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2015	R208 On 06-August-15	8.00	Call	Bond Future	2561	3	2561	3	0.00
12/03/2015	R208 On 06-August-15	7.99	Call	Bond Future	2529	2	2529	2	0.00
12/03/2015	R208 On 06-August-15	8.01	Call	Bond Future	2594	3	2594	3	0.00
12/03/2015	R208 On 06-August-15	8.85	Call	Bond Future	5702	6	5702	6	0.00
12/03/2015	R208 On 06-August-15	8.00	Put	Bond Future	497	1	497	1	0.00
12/03/2015	R208 On 06-August-15	8.01	Put	Bond Future	486	1	486	1	0.00
12/03/2015	R208 On 06-August-15	7.99	Put	Bond Future	508	1	508	1	0.00
12/03/2015	R208 On 06-August-15	8.85	Put	Bond Future	56	0	56	0	198.00
12/03/2015	R208 On 05-November-15			Bond Future	7.57	97.1117	7.5669	97.1117	0.00
12/03/2015	R208 On 05-November-15	8.48	Call	Bond Future	4176	4	4176	4	0.00
12/03/2015	R208 On 05-November-15	7.75	Call	Bond Future	1981	2	1981	2	0.00
12/03/2015	R208 On 05-November-15	7.76	Call	Bond Future	2006	2	2006	2	0.00
12/03/2015	R208 On 05-November-15	7.74	Call	Bond Future	1957	2	1957	2	0.00
12/03/2015	R208 On 05-November-15	8.48	Put	Bond Future	375	0	375	0	2,200.00
12/03/2015	R208 On 05-November-15	7.75	Put	Bond Future	1204	1	1204	1	0.00
12/03/2015	R208 On 05-November-15	7.76	Put	Bond Future	1187	1	1187	1	0.00
12/03/2015	R208 On 05-November-15	7.74	Put	Bond Future	1222	1	1222	1	0.00
12/03/2015	R209 On 07-May-15			Bond Future	8.42	79.3477	8.4223	79.3477	18,153.00
12/03/2015	R209 On 07-May-15	7.30	Call	Bond Future	9	0	9	0	0.00
12/03/2015	R209 On 07-May-15	9.00	Call	Bond Future	4774	5	4774	5	0.00
12/03/2015	R209 On 07-May-15	8.30	Call	Bond Future	1138	1	1138	1	0.00
12/03/2015	R209 On 07-May-15	9.01	Call	Bond Future	4839	5	4839	5	0.00
12/03/2015	R209 On 07-May-15	8.99	Call	Bond Future	4709	5	4709	5	0.00
12/03/2015	R209 On 07-May-15	9.00	Put	Bond Future	264	0	264	0	0.00
12/03/2015	R209 On 07-May-15	7.30	Put	Bond Future	10032	10	10032	10	0.00
12/03/2015	R209 On 07-May-15	8.30	Put	Bond Future	2146	2	2146	2	700.00
12/03/2015	R209 On 07-May-15	9.01	Put	Bond Future	255	0	255	0	0.00
12/03/2015	R209 On 07-May-15	8.99	Put	Bond Future	274	0	274	0	0.00
12/03/2015	R209 On 06-August-15			Bond Future	8.47	80.6373	8.4687	80.6373	100.00
12/03/2015	R209 On 06-August-15	9.90	Call	Bond Future	10520	10	10520	10	0.00
12/03/2015	R209 On 06-August-15	8.99	Call	Bond Future	5091	5	5091	5	0.00
12/03/2015	R209 On 06-August-15	9.00	Call	Bond Future	5146	5	5146	5	0.00
12/03/2015	R209 On 06-August-15	9.01	Call	Bond Future	5202	5	5202	5	0.00
12/03/2015	R209 On 06-August-15	9.00	Put	Bond Future	1025	1	1025	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
12/03/2015	R209 On 06-August-15	9.90	Put	Bond Future	137	0	137	0	2,914.00
12/03/2015	R209 On 06-August-15	9.01	Put	Bond Future	1006	1	1006	1	0.00
12/03/2015	R209 On 06-August-15	8.99	Put	Bond Future	1045	1	1045	1	0.00
12/03/2015	R209 On 05-November-15			Bond Future	8.51	78.8299	8.5081	78.8299	0.00
12/03/2015	R209 On 05-November-15	7.99	Call	Bond Future	1545	1	1545	1	0.00
12/03/2015	R209 On 05-November-15	8.01	Call	Bond Future	1597	2	1597	2	0.00
12/03/2015	R209 On 05-November-15	8.00	Call	Bond Future	1571	2	1571	2	0.00
12/03/2015	R209 On 05-November-15	8.00	Put	Bond Future	5802	6	5802	6	0.00
12/03/2015	R209 On 05-November-15	8.01	Put	Bond Future	5742	6	5742	6	0.00
12/03/2015	R209 On 05-November-15	7.99	Put	Bond Future	5863	6	5863	6	0.00
12/03/2015	R210 On 07-May-15			Bond Future	174.71	174.9349	174.7085	174.9349	829.00
12/03/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R210 On 07-May-15	177.01	Put	Bond Future	2301	2	2301	2	0.00
12/03/2015	R210 On 07-May-15	177.00	Put	Bond Future	2291	2	2291	2	0.00
12/03/2015	R210 On 07-May-15	176.99	Put	Bond Future	2281	2	2281	2	0.00
12/03/2015	R210 On 06-August-15			Bond Future	177.56	177.7921	177.5578	177.7921	0.00
12/03/2015	R210 On 06-August-15	178.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R210 On 06-August-15	178.99	Put	Bond Future	1432	1	1432	1	0.00
12/03/2015	R210 On 06-August-15	179.01	Put	Bond Future	1452	1	1452	1	0.00
12/03/2015	R210 On 06-August-15	179.00	Put	Bond Future	1442	1	1442	1	0.00
12/03/2015	R211 On 07-May-15			Bond Future	131.42	131.4453	131.4213	131.4453	1,120.00
12/03/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R211 On 07-May-15	135.00	Put	Bond Future	3579	4	3579	4	0.00
12/03/2015	R211 On 07-May-15	135.01	Put	Bond Future	3589	4	3589	4	0.00
12/03/2015	R211 On 07-May-15	134.99	Put	Bond Future	3569	4	3569	4	0.00
12/03/2015	R211 On 06-August-15			Bond Future	131.95	131.9741	131.9464	131.9741	0.00
12/03/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R211 On 06-August-15	135.01	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
12/03/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R211 On 06-August-15	135.00	Put	Bond Future	3054	3	3054	3	0.00
12/03/2015	R211 On 06-August-15	134.99	Put	Bond Future	3044	3	3044	3	0.00
12/03/2015	R211 On 06-August-15	135.01	Put	Bond Future	3064	3	3064	3	0.00
12/03/2015	R212 On 07-May-15			Bond Future	137.35	137.3744	137.3501	137.3744	1,145.00
12/03/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R212 On 07-May-15	140.99	Put	Bond Future	3640	4	3640	4	0.00
12/03/2015	R212 On 07-May-15	141.01	Put	Bond Future	3660	4	3660	4	0.00
12/03/2015	R212 On 07-May-15	141.00	Put	Bond Future	3650	4	3650	4	0.00
12/03/2015	R212 On 06-August-15			Bond Future	137.81	137.8420	137.8140	137.8420	0.00
12/03/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R212 On 06-August-15	140.99	Put	Bond Future	3176	3	3176	3	0.00
12/03/2015	R212 On 06-August-15	141.00	Put	Bond Future	3186	3	3186	3	0.00
12/03/2015	R212 On 06-August-15	141.01	Put	Bond Future	3196	3	3196	3	0.00
12/03/2015	R213 On 07-May-15			Bond Future	8.31	89.6799	8.3141	89.6799	16,829.00
12/03/2015	R213 On 07-May-15	8.74	Call	Bond Future	3733	4	3733	4	0.00
12/03/2015	R213 On 07-May-15	8.75	Call	Bond Future	3794	4	3794	4	0.00
12/03/2015	R213 On 07-May-15	8.76	Call	Bond Future	3856	4	3856	4	0.00
12/03/2015	R213 On 07-May-15	8.75	Put	Bond Future	404	0	404	0	0.00
12/03/2015	R213 On 07-May-15	8.76	Put	Bond Future	390	0	390	0	0.00
12/03/2015	R213 On 07-May-15	8.74	Put	Bond Future	419	0	419	0	0.00
12/03/2015	R213 On 06-August-15			Bond Future	8.36	91.1371	8.3636	91.1371	0.00
12/03/2015	R213 On 06-August-15	8.50	Call	Bond Future	3042	3	3042	3	0.00
12/03/2015	R213 On 06-August-15	8.51	Call	Bond Future	3087	3	3087	3	0.00
12/03/2015	R213 On 06-August-15	8.49	Call	Bond Future	2999	3	2999	3	0.00
12/03/2015	R213 On 06-August-15	8.50	Put	Bond Future	1975	2	1975	2	0.00
12/03/2015	R213 On 06-August-15	8.51	Put	Bond Future	1942	2	1942	2	0.00
12/03/2015	R213 On 06-August-15	8.49	Put	Bond Future	2009	2	2009	2	0.00
12/03/2015	R213 On 05-November-15			Bond Future	8.41	89.1075	8.4076	89.1075	0.00
12/03/2015	R213 On 05-November-15	7.74	Call	Bond Future	1148	1	1148	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
12/03/2015	R213 On 05-November-15	7.76	Call	Bond Future	1190	1	1190	1	0.00
12/03/2015	R213 On 05-November-15	7.75	Call	Bond Future	1169	1	1169	1	0.00
12/03/2015	R213 On 05-November-15	7.74	Put	Bond Future	6574	7	6574	7	0.00
12/03/2015	R213 On 05-November-15	7.76	Put	Bond Future	6447	7	6447	7	0.00
12/03/2015	R213 On 05-November-15	7.75	Put	Bond Future	6510	7	6510	7	0.00
12/03/2015	R214 On 07-May-15			Bond Future	8.44	80.7857	8.4400	80.7857	15,271.00
12/03/2015	R214 On 07-May-15	9.15	Call	Bond Future	6002	6	6002	6	0.00
12/03/2015	R214 On 07-May-15	9.16	Call	Bond Future	6072	6	6072	6	0.00
12/03/2015	R214 On 07-May-15	9.14	Call	Bond Future	5932	6	5932	6	0.00
12/03/2015	R214 On 07-May-15	9.15	Put	Bond Future	180	0	180	0	0.00
12/03/2015	R214 On 07-May-15	9.16	Put	Bond Future	173	0	173	0	0.00
12/03/2015	R214 On 07-May-15	9.14	Put	Bond Future	187	0	187	0	0.00
12/03/2015	R214 On 06-August-15			Bond Future	8.48	82.0984	8.4835	82.0984	0.00
12/03/2015	R214 On 06-August-15	8.74	Call	Bond Future	3953	4	3953	4	0.00
12/03/2015	R214 On 06-August-15	8.75	Call	Bond Future	4004	4	4004	4	0.00
12/03/2015	R214 On 06-August-15	8.76	Call	Bond Future	4056	4	4056	4	0.00
12/03/2015	R214 On 06-August-15	8.74	Put	Bond Future	1786	2	1786	2	0.00
12/03/2015	R214 On 06-August-15	8.75	Put	Bond Future	1755	2	1755	2	0.00
12/03/2015	R214 On 06-August-15	8.76	Put	Bond Future	1724	2	1724	2	0.00
12/03/2015	R214 On 05-November-15			Bond Future	8.52	80.1718	8.5222	80.1718	0.00
12/03/2015	R214 On 05-November-15	8.01	Call	Bond Future	1689	2	1689	2	0.00
12/03/2015	R214 On 05-November-15	8.00	Call	Bond Future	1661	2	1661	2	0.00
12/03/2015	R214 On 05-November-15	7.99	Call	Bond Future	1634	2	1634	2	0.00
12/03/2015	R214 On 05-November-15	7.99	Put	Bond Future	6412	7	6412	7	0.00
12/03/2015	R214 On 05-November-15	8.00	Put	Bond Future	6346	7	6346	7	0.00
12/03/2015	R214 On 05-November-15	8.01	Put	Bond Future	6279	6	6279	6	0.00
12/03/2015	R214 On 04-February-16			Bond Future	8.55	81.6039	8.5538	81.6039	4,320.00
12/03/2015	R214 On 04-February-16	8.00	Call	Bond Future	2108	2	2108	2	0.00
12/03/2015	R214 On 04-February-16	8.01	Call	Bond Future	2137	2	2137	2	0.00
12/03/2015	R214 On 04-February-16	7.99	Call	Bond Future	2078	2	2078	2	0.00
12/03/2015	R214 On 04-February-16	8.01	Put	Bond Future	6987	7	6987	7	0.00
12/03/2015	R214 On 04-February-16	8.00	Put	Bond Future	7051	7	7051	7	0.00
12/03/2015	R214 On 04-February-16	7.99	Put	Bond Future	7116	7	7116	7	0.00
12/03/2015	R248 On 07-May-15			Bond Future	8.49	104.3347	8.4855	104.3347	37,576.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
12/03/2015	R248 On 07-May-15	9.25	Call	Bond Future	8042	8	8042	8	0.00
12/03/2015	R248 On 07-May-15	9.26	Call	Bond Future	8140	8	8140	8	0.00
12/03/2015	R248 On 07-May-15	9.24	Call	Bond Future	7944	8	7944	8	0.00
12/03/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 06-August-15			Bond Future	8.53	106.0300	8.5299	106.0300	745.00
12/03/2015	R248 On 06-August-15	8.74	Call	Bond Future	2303	2	2303	2	0.00
12/03/2015	R248 On 06-August-15	8.76	Call	Bond Future	2517	2	2517	2	0.00
12/03/2015	R248 On 06-August-15	8.75	Call	Bond Future	2410	2	2410	2	0.00
12/03/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 05-November-15			Bond Future	8.57	103.3620	8.5696	103.3620	0.00
12/03/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
12/03/2015	R248 On 05-November-15	7.99	Put	Bond Future	6791	7	6791	7	0.00
12/03/2015	R248 On 05-November-15	8.00	Put	Bond Future	6667	7	6667	7	0.00
12/03/2015	R248 On 05-November-15	8.01	Put	Bond Future	6543	7	6543	7	0.00