



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	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
17/02/2015	2025 On 07-May-15			Bond Future	118.79	119.2348	118.7922	119.2348	16.00
17/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	2198	2	2198	2	0.00
17/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	2218	2	2218	2	0.00
17/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	2208	2	2208	2	0.00
17/02/2015	2025 On 06-August-15			Bond Future	119.59	120.0435	119.5935	120.0435	0.00
17/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	1406	1	1406	1	0.00
17/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	1416	1	1416	1	0.00
17/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	1396	1	1396	1	0.00
17/02/2015	2030 On 07-May-15			Bond Future	8.07	101.9278	8.0687	101.9278	5,775.00
17/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	5479	6	5479	6	0.00
17/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5636	6	5636	6	0.00
17/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	5558	6	5558	6	0.00
17/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2030 On 06-August-15			Bond Future	8.11	99.6076	8.1133	99.6076	0.00
17/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	3194	3	3194	3	0.00
17/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	3020	3	3020	3	0.00
17/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	3107	3	3107	3	0.00
17/02/2015	2032 On 07-May-15			Bond Future	8.24	101.3527	8.2389	101.3527	15.00
17/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2233	3	2233	3	0.00
17/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	2408	3	2408	3	0.00
17/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	2321	3	2321	3	0.00
17/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

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17/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 06-August-15			Bond Future	8.28	103.0323	8.2833	103.0323	0.00
17/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	1994	2	1994	2	0.00
17/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	1908	2	1908	2	0.00
17/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	1821	2	1821	2	0.00
17/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 05-November-15			Bond Future	8.32	100.5929	8.3233	100.5929	0.00
17/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	2911	3	2911	3	0.00
17/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	3003	3	3003	3	0.00
17/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2819	2	2819	2	0.00
17/02/2015	2037 On 07-May-15			Bond Future	8.30	104.6864	8.3021	104.6864	32,860.00
17/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	6622	7	6622	7	0.00
17/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	6804	7	6804	7	0.00
17/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	6713	7	6713	7	0.00
17/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 06-August-15			Bond Future	8.35	102.1613	8.3462	102.1613	1,954.00
17/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	3927	4	3927	4	0.00
17/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	3833	4	3833	4	0.00
17/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	4021	4	4021	4	0.00
17/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 05-November-15			Bond Future	8.38	103.8642	8.3824	103.8642	0.00
17/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3911	4	3911	4	0.00

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17/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	4017	4	4017	4	0.00
17/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	3806	3	3806	3	0.00
17/02/2015	2038 On 07-May-15			Bond Future	125.72	125.7346	125.7196	125.7346	3,261.00
17/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1280	1	1280	1	0.00
17/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1290	1	1290	1	0.00
17/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1270	1	1270	1	0.00
17/02/2015	2038 On 06-August-15			Bond Future	126.49	126.5046	126.4891	126.5046	0.00
17/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1501	1	1501	1	0.00
17/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1521	2	1521	2	0.00
17/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1511	1	1511	1	0.00
17/02/2015	2044 On 07-May-15			Bond Future	8.39	106.7523	8.3853	106.7523	9,494.00
17/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	6496	7	6496	7	0.00
17/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	6396	7	6396	7	0.00
17/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	6596	7	6596	7	0.00
17/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 06-August-15			Bond Future	8.43	104.1362	8.4282	104.1362	0.00
17/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	3350	4	3350	4	0.00
17/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	3559	4	3559	4	0.00
17/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	3455	4	3455	4	0.00
17/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 05-November-15			Bond Future	8.46	105.8721	8.4635	105.8721	0.00
17/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

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17/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	2383	2	2383	2	0.00
17/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	2269	2	2269	2	0.00
17/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	2497	2	2497	2	0.00
17/02/2015	2046 On 07-May-15			Bond Future	126.28	126.2986	126.2832	126.2986	5,889.00
17/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	717	1	717	1	0.00
17/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	707	1	707	1	0.00
17/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	727	1	727	1	0.00
17/02/2015	2046 On 06-August-15			Bond Future	128.39	128.4010	128.3852	128.4010	0.00
17/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	605	1	605	1	0.00
17/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	615	1	615	1	0.00
17/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	625	1	625	1	0.00
17/02/2015	2050 On 07-May-15			Bond Future	134.84	134.8535	134.8374	134.8535	2,753.00
17/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	153	0	153	0	0.00
17/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	163	0	163	0	0.00
17/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	173	0	173	0	0.00
17/02/2015	2050 On 06-August-15			Bond Future	135.61	135.6258	135.6094	135.6258	0.00
17/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	1381	1	1381	1	0.00
17/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	1391	1	1391	1	0.00
17/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1401	1	1401	1	0.00
17/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	AL12 On 07-May-15			Index Future	564.02	566.0300	564.0240	566.0300	0.00
17/02/2015	AL37 On 07-May-15			Index Future	462.03	462.5710	462.0270	462.5710	119.00
17/02/2015	AL37 On 06-August-15			Index Future	469.59	470.1480	469.5940	470.1480	0.00
17/02/2015	AL7T On 07-May-15			Index Future	551.94	553.0340	551.9440	553.0340	3.00
17/02/2015	AL7T On 06-August-15			Index Future	560.98	562.0920	560.9840	562.0920	0.00
17/02/2015	ALBI On 07-May-15			Index Future	503.46	504.5720	503.4550	504.5720	697.00
17/02/2015	ALBI On 06-August-15			Index Future	511.70	512.8370	511.7010	512.8370	6.00
17/02/2015	ALBI On 05-November-15			Index Future	520.30	521.4640	520.3030	521.4640	0.00
17/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/02/2015	EL28 On 07-May-15			Bond Future	122.61	122.6237	122.6099	122.6237	0.00
17/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2390	2	2390	2	0.00
17/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2380	2	2380	2	0.00
17/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2400	2	2400	2	0.00
17/02/2015	EL28 On 06-August-15			Bond Future	124.65	124.6650	124.6510	124.6650	0.00
17/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	349	0	349	0	0.00
17/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	359	0	359	0	0.00
17/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	339	0	339	0	0.00
17/02/2015	ES33 On 07-May-15			Bond Future	9.17	86.7521	9.1689	86.7521	6,576.00
17/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4438	5	4438	5	0.00
17/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4294	5	4294	5	0.00
17/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4366	5	4366	5	0.00
17/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 06-August-15			Bond Future	9.24	88.1894	9.2370	88.1894	0.00
17/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2731	3	2731	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
17/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2657	3	2657	3	0.00
17/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	2804	3	2804	3	0.00
17/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 05-November-15			Bond Future	9.30	85.8704	9.3023	85.8704	0.00
17/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2348	2	2348	2	0.00
17/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2269	2	2269	2	0.00
17/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2428	2	2428	2	0.00
17/02/2015	GOVI On 07-May-15			GOVI	499.53	500.6060	499.5340	500.6060	453.00
17/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	495440	51	495440	51	0.00
17/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	495340	51	495340	51	0.00
17/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	495240	51	495240	51	0.00
17/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 06-August-15			GOVI	507.72	508.8060	507.7150	508.8060	29.00
17/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	77050	9	77050	9	0.00
17/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	77150	9	77150	9	0.00
17/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	77250	9	77250	9	0.00
17/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 05-November-15			GOVI	516.25	517.3660	516.2500	517.3660	0.00
17/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
17/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	137500	13	137500	13	0.00
17/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	137400	13	137400	13	0.00
17/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	137600	13	137600	13	0.00
17/02/2015	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
17/02/2015	IGOV On 07-May-15			Index Future	225.37	225.6080	225.3690	225.6080	1,076.00
17/02/2015	IGOV On 06-August-15			Index Future	229.08	229.3210	229.0780	229.3210	100.00
17/02/2015	IGOV On 05-November-15			Index Future	232.95	233.1980	232.9470	233.1980	0.00
17/02/2015	ILBI On 07-May-15			Index Future	610.42	611.0580	610.4150	611.0580	0.00
17/02/2015	ILBI On 06-August-15			Index Future	620.43	621.0900	620.4330	621.0900	159.00
17/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/02/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.11	93.9550	6.1100	93.9550	0.00
17/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.11	93.9000	6.1100	93.9000	2,850.00
17/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.13	93.9100	6.1300	93.9100	0.00
17/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
17/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.15	93.8600	6.1500	93.8600	5,000.00
17/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.17	93.8500	6.1700	93.8500	0.00
17/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.21	93.7800	6.2100	93.7800	0.00
17/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.36	93.6500	6.3600	93.6500	0.00
17/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.54	93.4700	6.5400	93.4700	0.00
17/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
17/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.83	93.1500	6.8300	93.1500	0.00
17/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.94	93.0500	6.9400	93.0500	0.00
17/02/2015	R023 On 07-May-15			Bond Future	7.40	103.7664	7.3970	103.7664	9,411.00
17/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4365	5	4365	5	0.00
17/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4418	5	4418	5	0.00
17/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4471	5	4471	5	0.00
17/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	76	0	76	0	0.00
17/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	79	0	79	0	0.00
17/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	72	0	72	0	0.00
17/02/2015	R023 On 06-August-15			Bond Future	7.43	105.4851	7.4287	105.4851	0.00
17/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	4874	5	4874	5	0.00
17/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	8968	9	8968	9	0.00
17/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	4921	5	4921	5	0.00
17/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	4968	5	4968	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
17/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	327	0	327	0	0.00
17/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	312	0	312	0	0.00
17/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	319	0	319	0	0.00
17/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	30	0	30	0	911.00
17/02/2015	R186 On 07-May-15			Bond Future	7.64	126.0643	7.6445	126.0643	33,954.00
17/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5384	6	5384	6	0.00
17/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	856	1	856	1	0.00
17/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1165	1	1165	1	0.00
17/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1002	1	1002	1	0.00
17/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2487	3	2487	3	0.00
17/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5311	6	5311	6	0.00
17/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5456	6	5456	6	0.00
17/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	267	0	267	0	0.00
17/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	3009	3	3009	3	4,350.00
17/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	257	0	257	0	0.00
17/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2431	2	2431	2	4,350.00
17/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2711	3	2711	3	4,400.00
17/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	277	0	277	0	0.00
17/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1144	1	1144	1	300.00
17/02/2015	R186 On 06-August-15			Bond Future	7.68	122.8543	7.6806	122.8543	540.00
17/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	4186	4	4186	4	0.00
17/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	4130	4	4130	4	0.00
17/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	4075	4	4075	4	0.00
17/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	10013	10	10013	10	0.00
17/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1473	1	1473	1	0.00
17/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1419	1	1419	1	0.00
17/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	189	0	189	0	2,500.00
17/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1446	1	1446	1	0.00
17/02/2015	R186 On 05-November-15			Bond Future	7.71	124.9018	7.7106	124.9018	0.00
17/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	5837	6	5837	6	0.00
17/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	5951	6	5951	6	0.00
17/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	5894	6	5894	6	0.00
17/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10582	11	10582	11	0.00
17/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1490	1	1490	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
17/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	410	0	410	0	2,600.00
17/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1467	1	1467	1	0.00
17/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1513	1	1513	1	0.00
17/02/2015	R186 On 04-February-16			Bond Future	7.72	121.8697	7.7230	121.8697	5,660.00
17/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2732	3	2732	3	0.00
17/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2696	3	2696	3	0.00
17/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2661	3	2661	3	0.00
17/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4550	4	4550	4	0.00
17/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4502	4	4502	4	0.00
17/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4599	4	4599	4	0.00
17/02/2015	R197 On 07-May-15			Bond Future	289.08	289.8432	289.0762	289.8432	861.00
17/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	4934	4	4934	4	0.00
17/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	4924	4	4924	4	0.00
17/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	4914	4	4914	4	0.00
17/02/2015	R197 On 06-August-15			Bond Future	287.78	288.5622	287.7824	288.5622	0.00
17/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	1	0	1	0.00
17/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	1	0	1	0.00
17/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	1	0	1	0.00
17/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	218	0	218	0	0.00
17/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	228	0	228	0	0.00
17/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	208	0	208	0	0.00
17/02/2015	R202 On 07-May-15			Bond Future	237.14	237.3435	237.1435	237.3435	50,916.00
17/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	1346	1	1346	1	0.00
17/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	1356	1	1356	1	0.00
17/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	1366	1	1366	1	0.00
17/02/2015	R202 On 06-August-15			Bond Future	237.85	238.0507	237.8474	238.0507	0.00
17/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	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
17/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	2143	2	2143	2	0.00
17/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	2153	2	2153	2	0.00
17/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	2163	2	2163	2	0.00
17/02/2015	R203 On 07-May-15			Bond Future	6.65	104.7591	6.6464	104.7591	7,875.00
17/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1323	1	1323	1	0.00
17/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1362	1	1362	1	0.00
17/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1342	1	1342	1	0.00
17/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	34	0	34	0	0.00
17/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	36	0	36	0	0.00
17/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	33	0	33	0	0.00
17/02/2015	R203 On 06-August-15			Bond Future	6.64	106.4947	6.6418	106.4947	0.00
17/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	626	1	626	1	0.00
17/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	649	1	649	1	0.00
17/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	637	1	637	1	0.00
17/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	425	0	425	0	0.00
17/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	433	0	433	0	0.00
17/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	417	0	417	0	0.00
17/02/2015	R203 On 05-November-15			Bond Future	6.62	104.1017	6.6160	104.1017	0.00
17/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	187	0	187	0	0.00
17/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	192	0	192	0	0.00
17/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	196	0	196	0	0.00
17/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1274	1	1274	1	0.00
17/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1260	1	1260	1	0.00
17/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1287	1	1287	1	0.00
17/02/2015	R204 On 07-May-15			Bond Future	6.89	106.7126	6.8879	106.7126	14,609.00
17/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	1977	2	1977	2	0.00
17/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2006	2	2006	2	0.00
17/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2035	2	2035	2	0.00
17/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	62	0	62	0	0.00
17/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	59	0	59	0	0.00
17/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	57	0	57	0	0.00
17/02/2015	R204 On 06-August-15			Bond Future	6.91	104.4435	6.9102	104.4435	0.00
17/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4415	5	4415	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
17/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2595	3	2595	3	0.00
17/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2646	3	2646	3	0.00
17/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2621	3	2621	3	0.00
17/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	17	0	17	0	699.00
17/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	129	0	129	0	0.00
17/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	132	0	132	0	0.00
17/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	126	0	126	0	0.00
17/02/2015	R204 On 05-November-15			Bond Future	6.92	106.1840	6.9174	106.1840	0.00
17/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	309	0	309	0	0.00
17/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	316	0	316	0	0.00
17/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	302	0	302	0	0.00
17/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2183	2	2183	2	0.00
17/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2205	2	2205	2	0.00
17/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2227	2	2227	2	0.00
17/02/2015	R207 On 07-May-15			Bond Future	7.04	103.2830	7.0384	103.2830	35,580.00
17/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4653	5	4653	5	0.00
17/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2748	3	2748	3	66.00
17/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4616	5	4616	5	0.00
17/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4690	5	4690	5	0.00
17/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	4	0	0.00
17/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	61	0	61	0	0.00
17/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	4	0	4	0	0.00
17/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	4	0	4	0	0.00
17/02/2015	R207 On 06-August-15			Bond Future	7.07	101.3508	7.0678	101.3508	0.00
17/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2755	3	2755	3	0.00
17/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2816	3	2816	3	0.00
17/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2785	3	2785	3	0.00
17/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	1955	2	1955	2	70.00
17/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	266	0	266	0	0.00
17/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	254	0	254	0	0.00
17/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	494	0	494	0	0.00
17/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	260	0	260	0	0.00
17/02/2015	R207 On 05-November-15			Bond Future	7.08	103.0399	7.0814	103.0399	0.00
17/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2820	3	2820	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
17/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2873	3	2873	3	0.00
17/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2846	3	2846	3	0.00
17/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2042	2	2042	2	53.00
17/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	496	0	496	0	0.00
17/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	488	0	488	0	0.00
17/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	480	0	480	0	0.00
17/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	803	1	803	1	0.00
17/02/2015	R208 On 07-May-15			Bond Future	7.16	98.9778	7.1578	98.9778	62,199.00
17/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3840	4	3840	4	0.00
17/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	3926	4	3926	4	0.00
17/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3883	4	3883	4	0.00
17/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	34	0	34	0	0.00
17/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	35	0	35	0	0.00
17/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	37	0	37	0	0.00
17/02/2015	R208 On 06-August-15			Bond Future	7.19	100.6179	7.1855	100.6179	0.00
17/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3834	4	3834	4	0.00
17/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3796	4	3796	4	0.00
17/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3871	4	3871	4	0.00
17/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7193	7	7193	7	0.00
17/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	240	0	240	0	0.00
17/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	234	0	234	0	0.00
17/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	246	0	246	0	0.00
17/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	19	0	19	0	198.00
17/02/2015	R208 On 05-November-15			Bond Future	7.21	98.8938	7.2052	98.8938	0.00
17/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5535	6	5535	6	0.00
17/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3023	3	3023	3	0.00
17/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3054	3	3054	3	0.00
17/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	2992	3	2992	3	0.00
17/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	176	0	176	0	2,200.00
17/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	688	1	688	1	0.00
17/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	676	1	676	1	0.00
17/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	699	1	699	1	0.00
17/02/2015	R209 On 07-May-15			Bond Future	8.25	81.2620	8.2475	81.2620	14,564.00
17/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	45	0	45	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
17/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6141	6	6141	6	0.00
17/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	1989	2	1989	2	0.00
17/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6209	6	6209	6	0.00
17/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6073	6	6073	6	0.00
17/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	185	0	185	0	0.00
17/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8622	8	8622	8	0.00
17/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1551	1	1551	1	700.00
17/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	179	0	179	0	0.00
17/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	192	0	192	0	0.00
17/02/2015	R209 On 06-August-15			Bond Future	8.29	82.6086	8.2859	82.6086	0.00
17/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	11981	12	11981	12	0.00
17/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6357	7	6357	7	0.00
17/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6416	7	6416	7	0.00
17/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6475	7	6475	7	0.00
17/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	797	1	797	1	0.00
17/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	100	0	100	0	2,914.00
17/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	782	1	782	1	0.00
17/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	812	1	812	1	0.00
17/02/2015	R209 On 05-November-15			Bond Future	8.32	80.8363	8.3203	80.8363	0.00
17/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2110	2	2110	2	0.00
17/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2174	2	2174	2	0.00
17/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2142	2	2142	2	0.00
17/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4848	5	4848	5	0.00
17/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4794	5	4794	5	0.00
17/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4903	5	4903	5	0.00
17/02/2015	R210 On 07-May-15			Bond Future	175.31	175.3342	175.3124	175.3342	583.00
17/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	1698	2	1698	2	0.00
17/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	1688	2	1688	2	0.00
17/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	1678	2	1678	2	0.00
17/02/2015	R210 On 06-August-15			Bond Future	178.23	178.2525	178.2303	178.2525	0.00
17/02/2015	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
17/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	760	1	760	1	0.00
17/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	780	1	780	1	0.00
17/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	770	1	770	1	0.00
17/02/2015	R211 On 07-May-15			Bond Future	132.07	132.1075	132.0652	132.1075	1,120.00
17/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	2935	3	2935	3	0.00
17/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	2945	3	2945	3	0.00
17/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	2925	3	2925	3	0.00
17/02/2015	R211 On 06-August-15			Bond Future	132.63	132.6741	132.6310	132.6741	0.00
17/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2369	2	2369	2	0.00
17/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2359	2	2359	2	0.00
17/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2379	2	2379	2	0.00
17/02/2015	R212 On 07-May-15			Bond Future	137.55	137.4789	137.5491	137.4789	1,145.00
17/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3441	4	3441	4	0.00
17/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3461	4	3461	4	0.00
17/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3451	4	3451	4	0.00
17/02/2015	R212 On 06-August-15			Bond Future	138.05	137.9757	138.0469	137.9757	0.00
17/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	2943	3	2943	3	0.00
17/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	2953	3	2953	3	0.00
17/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	2963	3	2963	3	0.00
17/02/2015	R213 On 07-May-15			Bond Future	8.13	91.7576	8.1291	91.7576	16,466.00

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17/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	5097	5	5097	5	0.00
17/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5163	5	5163	5	0.00
17/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5229	6	5229	6	0.00
17/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	276	0	276	0	0.00
17/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	267	0	267	0	0.00
17/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	286	0	286	0	0.00
17/02/2015	R213 On 06-August-15			Bond Future	8.17	93.2774	8.1693	93.2774	0.00
17/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	4113	4	4113	4	0.00
17/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4165	4	4165	4	0.00
17/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	4062	4	4062	4	0.00
17/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1494	1	1494	1	0.00
17/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1468	1	1468	1	0.00
17/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1521	1	1521	1	0.00
17/02/2015	R213 On 05-November-15			Bond Future	8.21	91.2859	8.2074	91.2859	0.00
17/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1584	2	1584	2	0.00
17/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1638	2	1638	2	0.00
17/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1611	2	1611	2	0.00
17/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5430	5	5430	5	0.00
17/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5314	5	5314	5	0.00
17/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5372	5	5372	5	0.00
17/02/2015	R214 On 07-May-15			Bond Future	8.29	82.6119	8.2946	82.6119	15,571.00
17/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7253	8	7253	8	0.00
17/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7325	8	7325	8	0.00
17/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7182	7	7182	7	0.00
17/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	148	0	148	0	0.00
17/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	143	0	143	0	0.00
17/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	153	0	153	0	0.00
17/02/2015	R214 On 06-August-15			Bond Future	8.33	83.9801	8.3313	83.9801	0.00
17/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5029	5	5029	5	0.00
17/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5086	5	5086	5	0.00
17/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5142	5	5142	5	0.00
17/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1530	1	1530	1	0.00
17/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1504	1	1504	1	0.00
17/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1479	1	1479	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
17/02/2015	R214 On 05-November-15			Bond Future	8.37	82.0869	8.3660	82.0869	0.00
17/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2214	2	2214	2	0.00
17/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2181	2	2181	2	0.00
17/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2148	2	2148	2	0.00
17/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5569	5	5569	5	0.00
17/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5508	5	5508	5	0.00
17/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5448	5	5448	5	0.00
17/02/2015	R214 On 04-February-16			Bond Future	8.39	83.5778	8.3909	83.5778	4,420.00
17/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2703	3	2703	3	0.00
17/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2738	3	2738	3	0.00
17/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2669	3	2669	3	0.00
17/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	6183	6	6183	6	0.00
17/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	6242	6	6242	6	0.00
17/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	6301	6	6301	6	0.00
17/02/2015	R248 On 07-May-15			Bond Future	8.37	106.4625	8.3659	106.4625	31,320.00
17/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	9409	10	9409	10	0.00
17/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	9507	10	9507	10	0.00
17/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	9311	10	9311	10	0.00
17/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 06-August-15			Bond Future	8.40	108.2259	8.4040	108.2259	745.00
17/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	3727	4	3727	4	0.00
17/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	3942	4	3942	4	0.00
17/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	3835	4	3835	4	0.00
17/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 05-November-15			Bond Future	8.44	105.5971	8.4402	105.5971	0.00
17/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
17/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	5339	5	5339	5	0.00
17/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	5216	5	5216	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
17/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	5092	5	5092	5	0.00
