



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 December 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	1386 On 28-February-31			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
17/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	2025 On 05-February-15			Bond Future	118.65	118.7006	118.6550	118.7006	16.00
17/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	335	0	335	0	0.00
17/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	355	0	355	0	0.00
17/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	345	0	345	0	0.00
17/12/2014	2025 On 07-May-15			Bond Future	120.55	120.6014	120.5543	120.6014	0.00
17/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	446	0	446	0	0.00
17/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	456	0	456	0	0.00
17/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	436	0	436	0	0.00
17/12/2014	2030 On 05-February-15			Bond Future	8.59	96.4204	8.5870	96.4204	4,666.00
17/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	5055	6	5055	6	0.00
17/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	5203	6	5203	6	0.00
17/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	5129	6	5129	6	0.00
17/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2030 On 07-May-15			Bond Future	8.65	97.9568	8.6521	97.9568	0.00
17/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	849	2	849	2	0.00
17/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	771	2	771	2	0.00
17/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	693	2	693	2	0.00
17/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2032 On 05-February-15			Bond Future	8.75	99.7300	8.7536	99.7300	15.00
17/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	2193	1	2193	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
17/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	2281	1	2281	1	0.00
17/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	2105	1	2105	1	0.00
17/12/2014	2032 On 07-May-15			Bond Future	8.82	97.1637	8.8187	97.1637	0.00
17/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	2728	2	2728	2	0.00
17/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	2640	1	2640	1	0.00
17/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	2815	2	2815	2	0.00
17/12/2014	2032 On 06-August-15			Bond Future	8.87	98.8552	8.8714	98.8552	0.00
17/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	3147	2	3147	2	0.00
17/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	3060	2	3060	2	0.00
17/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	3234	2	3234	2	0.00
17/12/2014	2037 On 05-February-15			Bond Future	8.83	98.2794	8.8308	98.2794	36,001.00
17/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	5972	7	5972	7	0.00
17/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	6057	7	6057	7	0.00
17/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	5887	7	5887	7	0.00
17/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2037 On 07-May-15			Bond Future	8.89	99.8455	8.8937	99.8455	500.00
17/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	886	2	886	2	0.00
17/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	1068	2	1068	2	0.00
17/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	977	2	977	2	0.00
17/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2037 On 06-August-15			Bond Future	8.95	97.3233	8.9464	97.3233	0.00
17/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2037 On 06-August-15	8.76	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
17/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	1825	1	1825	1	0.00
17/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	1920	1	1920	1	0.00
17/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	1731	0	1731	0	0.00
17/12/2014	2038 On 05-February-15			Bond Future	126.54	126.5906	126.5423	126.5906	3,701.00
17/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	3532	4	3532	4	0.00
17/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	3542	4	3542	4	0.00
17/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	3552	4	3552	4	0.00
17/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2038 On 07-May-15			Bond Future	128.57	128.6176	128.5679	128.6176	0.00
17/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	1578	2	1578	2	0.00
17/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	1558	2	1558	2	0.00
17/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	1568	2	1568	2	0.00
17/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2044 On 05-February-15			Bond Future	8.96	99.4030	8.9553	99.4030	6,042.00
17/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	550	2	550	2	0.00
17/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	450	2	450	2	0.00
17/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	350	2	350	2	0.00
17/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2044 On 07-May-15			Bond Future	9.02	100.9869	9.0173	100.9869	0.00
17/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	1	0	1	0.00
17/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	1	0	1	0.00
17/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	1	0	1	0.00
17/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	273	0	273	0	0.00
17/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	73	0	73	0	0.00
17/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	173	0	173	0	0.00
17/12/2014	2044 On 06-August-15			Bond Future	9.07	98.3593	9.0699	98.3593	0.00
17/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2044 On 06-August-15	8.76	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
17/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
17/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	3245	2	3245	2	0.00
17/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	3140	2	3140	2	0.00
17/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	3349	2	3349	2	0.00
17/12/2014	2046 On 05-February-15			Bond Future	128.94	129.8622	128.9427	129.8622	5,889.00
17/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	4953	6	4953	6	0.00
17/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	4933	6	4933	6	0.00
17/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	4943	6	4943	6	0.00
17/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2046 On 07-May-15			Bond Future	129.64	130.5727	129.6376	130.5727	0.00
17/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	2628	4	2628	4	0.00
17/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	2638	4	2638	4	0.00
17/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	2648	4	2648	4	0.00
17/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2050 On 05-February-15			Bond Future	137.34	137.3943	137.3410	137.3943	2,640.00
17/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	7351	7	7351	7	0.00
17/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	7331	7	7331	7	0.00
17/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	7341	7	7341	7	0.00
17/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2050 On 07-May-15			Bond Future	139.54	139.5943	139.5393	139.5943	0.00
17/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	4529	5	4529	5	0.00
17/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	4549	5	4549	5	0.00
17/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	4539	5	4539	5	0.00
17/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
17/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	5706 On 15-September-15			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
17/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	AL12 On 05-February-15			Index Future	526.85	533.0420	526.8470	533.0420	0.00
17/12/2014	AL12 On 07-May-15			Index Future	535.24	541.5320	535.2360	541.5320	0.00
17/12/2014	AL37 On 05-February-15			Index Future	444.34	446.9890	444.3410	446.9890	116.00
17/12/2014	AL37 On 07-May-15			Index Future	451.42	454.1090	451.4170	454.1090	0.00
17/12/2014	AL7T On 05-February-15			Index Future	524.17	528.9300	524.1720	528.9300	3.00
17/12/2014	AL7T On 07-May-15			Index Future	532.52	537.3550	532.5190	537.3550	0.00
17/12/2014	ALBI On 05-February-15			Index Future	478.00	482.2810	478.0040	482.2810	654.00
17/12/2014	ALBI On 07-May-15			Index Future	485.62	489.9630	485.6160	489.9630	0.00
17/12/2014	ALBI On 06-August-15			Index Future	493.96	498.3940	493.9580	498.3940	0.00
17/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/12/2014	C210 On 31-March-28			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
17/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/12/2014	EL28 On 05-February-15			Bond Future	125.12	125.1602	125.1162	125.1602	0.00
17/12/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
17/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
17/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
17/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	874	1	874	1	0.00
17/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	894	1	894	1	0.00
17/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	884	1	884	1	0.00
17/12/2014	EL28 On 07-May-15			Bond Future	125.61	125.6547	125.6094	125.6547	0.00
17/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	599	1	599	1	0.00
17/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	609	1	609	1	0.00
17/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	619	1	619	1	0.00
17/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
17/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	ES33 On 05-February-15			Bond Future	9.67	85.4625	9.6678	85.4625	6,220.00
17/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2449	3	2449	3	0.00
17/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2379	3	2379	3	0.00
17/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2309	3	2309	3	0.00
17/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2014	ES33 On 07-May-15			Bond Future	9.76	83.0362	9.7566	83.0362	0.00
17/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	1	0	1	0.00
17/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	24	1	24	1	0.00
17/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	1	0	1	0.00
17/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	120	0	120	0	0.00
17/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
17/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	48	0	48	0	0.00
17/12/2014	ES33 On 06-August-15			Bond Future	9.83	84.4816	9.8338	84.4816	0.00
17/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
17/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
17/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
17/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	1763	1	1763	1	0.00
17/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	1689	1	1689	1	0.00
17/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	1616	1	1616	1	0.00
17/12/2014	GOVI On 05-February-15			GOVI	476.62	480.5910	476.6220	480.5910	431.00
17/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	166320	21	166320	21	0.00
17/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	166120	21	166120	21	0.00
17/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	166220	21	166220	21	0.00
17/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
17/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
17/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
17/12/2014	GOVI On 07-May-15			GOVI	484.21	488.2460	484.2110	488.2460	130.00
17/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	342210	38	342210	38	0.00
17/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	342010	38	342010	38	0.00
17/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	342110	38	342110	38	0.00
17/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
17/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
17/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
17/12/2014	GOVI On 06-August-15			GOVI	492.53	496.6460	492.5300	496.6460	0.00
17/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
17/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
17/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
17/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	74700	3	74700	3	0.00
17/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	74600	3	74600	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
17/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	74800	3	74800	3	0.00
17/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/12/2014	IGOV On 05-February-15			Index Future	225.47	225.6340	225.4650	225.6340	1,093.00
17/12/2014	IGOV On 07-May-15			Index Future	229.07	229.2460	229.0740	229.2460	81.00
17/12/2014	IGOV On 06-August-15			Index Future	233.03	233.2090	233.0280	233.2090	0.00
17/12/2014	ILBI On 05-February-15			Index Future	610.76	611.1670	610.7580	611.1670	157.00
17/12/2014	ILBI On 07-May-15			Index Future	620.72	621.1370	620.7160	621.1370	0.00
17/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/12/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/12/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.09	93.9100	6.0900	93.9100	0.00
17/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.11	93.8900	6.1100	93.8900	0.00
17/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
17/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.28	93.7200	6.2800	93.7200	2,850.00
17/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
17/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.43	93.5700	6.4300	93.5700	0.00
17/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.53	93.4700	6.5300	93.4700	5,000.00
17/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.67	93.3300	6.6700	93.3300	0.00
17/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.90	93.1000	6.9000	93.1000	0.00
17/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
17/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
17/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.31	92.6900	7.3100	92.6900	0.00
17/12/2014	R023 On 05-February-15			Bond Future	7.97	103.1014	7.9714	103.1014	11,167.00
17/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	4420	5	4420	5	0.00
17/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	4474	5	4474	5	0.00
17/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	4367	5	4367	5	0.00
17/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	23	0	23	0	0.00
17/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	24	0	24	0	0.00
17/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	26	0	26	0	0.00
17/12/2014	R023 On 07-May-15			Bond Future	8.04	100.8197	8.0353	100.8197	0.00
17/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	1821	2	1821	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
17/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	1886	2	1886	2	0.00
17/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	1853	2	1853	2	0.00
17/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	1207	1	1207	1	0.00
17/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	1184	1	1184	1	0.00
17/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	1231	1	1231	1	0.00
17/12/2014	R023 On 06-August-15			Bond Future	8.08	102.5741	8.0810	102.5741	0.00
17/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	2460	3	2460	3	0.00
17/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	5665	6	5665	6	0.00
17/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	2491	3	2491	3	0.00
17/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	2523	3	2523	3	0.00
17/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1589	1	1589	1	0.00
17/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1543	1	1543	1	0.00
17/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1566	1	1566	1	0.00
17/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	403	0	403	0	911.00
17/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
17/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1074	1	1074	1	0.00
17/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
17/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1080	1	1080	1	0.00
17/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	1	0	1	0	0.00
17/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	1	0	1	0	0.00
17/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	1	0	1	0	0.00
17/12/2014	R186 On 05-February-15			Bond Future	8.15	120.3759	8.1459	120.3759	45,267.00
17/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	5048	6	5048	6	0.00
17/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	5122	6	5122	6	0.00
17/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	6921	8	6921	8	0.00
17/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	4975	6	4975	6	0.00
17/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	2973	4	2973	4	0.00
17/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	3295	4	3295	4	0.00
17/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	812	1	812	1	0.00
17/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	976	2	976	2	0.00
17/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	121	0	121	0	0.00
17/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	30	0	30	0	9,600.00
17/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	115	0	115	0	0.00
17/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	110	0	110	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
17/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	368	0	368	0	0.00
17/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	2048	1	2048	1	6,500.00
17/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	1786	1	1786	1	6,500.00
17/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	453	0	453	0	0.00
17/12/2014	R186 On 07-May-15			Bond Future	8.21	122.2934	8.2070	122.2934	151.00
17/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	2503	3	2503	3	0.00
17/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	2547	3	2547	3	0.00
17/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	2460	3	2460	3	0.00
17/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	2112	2	2112	2	0.00
17/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	2150	2	2150	2	0.00
17/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	2188	2	2188	2	0.00
17/12/2014	R186 On 06-August-15			Bond Future	8.25	119.1204	8.2522	119.1204	0.00
17/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2078	3	2078	3	0.00
17/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2111	3	2111	3	0.00
17/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2145	3	2145	3	0.00
17/12/2014	R186 On 06-August-15	8.90	Call	Bond Future	6274	7	6274	7	0.00
17/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	4224	3	4224	3	0.00
17/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	4125	3	4125	3	0.00
17/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	4174	3	4174	3	0.00
17/12/2014	R186 On 06-August-15	8.90	Put	Bond Future	1196	1	1196	1	2,500.00
17/12/2014	R186 On 05-November-15			Bond Future	8.28	121.3076	8.2783	121.3076	0.00
17/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	3404	4	3404	4	0.00
17/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	3484	4	3484	4	0.00
17/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	3444	4	3444	4	0.00
17/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	7045	8	7045	8	0.00
17/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	3669	3	3669	3	0.00
17/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1503	1	1503	1	2,600.00
17/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	3709	3	3709	3	0.00
17/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	3630	3	3630	3	0.00
17/12/2014	R197 On 05-February-15			Bond Future	287.31	287.4192	287.3100	287.4192	898.00
17/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	1690	2	1690	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
17/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	1700	2	1700	2	0.00
17/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	1680	2	1680	2	0.00
17/12/2014	R197 On 07-May-15			Bond Future	291.91	292.0214	291.9088	292.0214	0.00
17/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	2101	2	2101	2	0.00
17/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	2091	2	2091	2	0.00
17/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	2081	2	2081	2	0.00
17/12/2014	R202 On 05-February-15			Bond Future	237.40	237.4887	237.3984	237.4887	50,884.00
17/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4408	4	4408	4	0.00
17/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4388	4	4388	4	0.00
17/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4398	4	4398	4	0.00
17/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R202 On 07-May-15			Bond Future	241.20	241.2913	241.1984	241.2913	0.00
17/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	2698	3	2698	3	0.00
17/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	2708	3	2708	3	0.00
17/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	2688	3	2688	3	0.00
17/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R203 On 05-February-15			Bond Future	7.07	106.4697	7.0712	106.4697	14,661.00
17/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1463	2	1463	2	55.00
17/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	2978	3	2978	3	0.00
17/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3000	3	3000	3	0.00
17/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	2955	3	2955	3	0.00
17/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	8	0	8	0	0.00
17/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R203 On 07-May-15			Bond Future	7.14	103.9993	7.1438	103.9993	0.00
17/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	608	1	608	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
17/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	621	1	621	1	0.00
17/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	595	1	595	1	0.00
17/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	379	0	379	0	0.00
17/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	371	0	371	0	0.00
17/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	388	0	388	0	0.00
17/12/2014	R203 On 06-August-15			Bond Future	7.16	105.8093	7.1615	105.8093	0.00
17/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	264	0	264	0	0.00
17/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	270	0	270	0	0.00
17/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	276	0	276	0	0.00
17/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	1072	1	1072	1	0.00
17/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	1058	1	1058	1	0.00
17/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	1086	1	1086	1	0.00
17/12/2014	R204 On 05-February-15			Bond Future	7.35	103.7925	7.3451	103.7925	10,782.00
17/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	2983	4	2983	4	0.00
17/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	2951	3	2951	3	0.00
17/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3015	4	3015	4	0.00
17/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	2	0	2	0	0.00
17/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	2	0	2	0	0.00
17/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	2	0	2	0	0.00
17/12/2014	R204 On 07-May-15			Bond Future	7.42	105.4459	7.4194	105.4459	0.00
17/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	872	1	872	1	0.00
17/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	908	1	908	1	0.00
17/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	890	1	890	1	0.00
17/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	650	0	650	0	0.00
17/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	636	0	636	0	0.00
17/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	623	0	623	0	0.00
17/12/2014	R204 On 06-August-15			Bond Future	7.46	103.2417	7.4596	103.2417	0.00
17/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	2945	3	2945	3	0.00
17/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1464	2	1464	2	0.00
17/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1502	2	1502	2	0.00
17/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1483	2	1483	2	0.00
17/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	185	0	185	0	699.00
17/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	630	0	630	0	0.00
17/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	640	0	640	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
17/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	619	0	619	0	0.00
17/12/2014	R207 On 05-February-15			Bond Future	7.61	99.6511	7.6100	99.6511	32,274.00
17/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	3498	4	3498	4	0.00
17/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	3536	4	3536	4	0.00
17/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	3460	4	3460	4	0.00
17/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	5	0	5	0	0.00
17/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	5	0	5	0	0.00
17/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	5	0	5	0	0.00
17/12/2014	R207 On 07-May-15			Bond Future	7.69	101.2388	7.6881	101.2388	0.00
17/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	2393	3	2393	3	0.00
17/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1048	1	1048	1	66.00
17/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	2424	3	2424	3	0.00
17/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	2363	3	2363	3	0.00
17/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	270	0	270	0	0.00
17/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	263	0	263	0	0.00
17/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	888	1	888	1	0.00
17/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	277	0	277	0	0.00
17/12/2014	R207 On 06-August-15			Bond Future	7.74	99.3562	7.7398	99.3562	0.00
17/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1265	2	1265	2	0.00
17/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1303	2	1303	2	0.00
17/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1284	2	1284	2	0.00
17/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	803	1	803	1	70.00
17/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	1265	1	1265	1	0.00
17/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	1247	1	1247	1	0.00
17/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	1230	1	1230	1	0.00
17/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1830	1	1830	1	0.00
17/12/2014	R208 On 05-February-15			Bond Future	7.75	98.3726	7.7468	98.3726	51,071.00
17/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	3415	4	3415	4	0.00
17/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	3502	4	3502	4	0.00
17/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	3459	4	3459	4	0.00
17/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	21	0	21	0	0.00
17/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	19	0	19	0	0.00
17/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	18	0	18	0	0.00
17/12/2014	R208 On 07-May-15			Bond Future	7.82	96.5401	7.8152	96.5401	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
17/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	1602	2	1602	2	0.00
17/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	1657	2	1657	2	0.00
17/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	1629	2	1629	2	0.00
17/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	818	1	818	1	0.00
17/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	784	1	784	1	0.00
17/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	801	1	801	1	0.00
17/12/2014	R208 On 06-August-15			Bond Future	7.86	98.2204	7.8611	98.2204	0.00
17/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	1849	2	1849	2	0.00
17/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	1825	2	1825	2	0.00
17/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	1874	2	1874	2	0.00
17/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	4476	5	4476	5	0.00
17/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	1266	1	1266	1	0.00
17/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	293	0	293	0	198.00
17/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	1248	1	1248	1	0.00
17/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	1230	1	1230	1	0.00
17/12/2014	R208 On 05-November-15			Bond Future	7.88	96.6202	7.8799	96.6202	0.00
17/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	3326	4	3326	4	0.00
17/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	1515	2	1515	2	0.00
17/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	1535	2	1535	2	0.00
17/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	1495	2	1495	2	0.00
17/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	849	1	849	1	2,200.00
17/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	2062	2	2062	2	0.00
17/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	2039	2	2039	2	0.00
17/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	2084	2	2084	2	0.00
17/12/2014	R209 On 05-February-15			Bond Future	8.75	79.3687	8.7536	79.3687	29,898.00
17/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	3982	5	3982	5	0.00
17/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	3919	5	3919	5	0.00
17/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	2440	3	2440	3	0.00
17/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	3856	5	3856	5	0.00
17/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	207	0	207	0	0.00
17/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	216	0	216	0	0.00
17/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	198	0	198	0	0.00
17/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	562	0	562	0	0.00
17/12/2014	R209 On 07-May-15			Bond Future	8.81	77.4853	8.8102	77.4853	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
17/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	3138	4	3138	4	0.00
17/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	3093	4	3093	4	0.00
17/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	3048	4	3048	4	0.00
17/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1656	1	1656	1	0.00
17/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1686	1	1686	1	0.00
17/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1626	1	1626	1	0.00
17/12/2014	R209 On 06-August-15			Bond Future	8.86	78.8342	8.8555	78.8342	0.00
17/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	8038	9	8038	9	0.00
17/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	3636	4	3636	4	0.00
17/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	3678	4	3678	4	0.00
17/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	3595	4	3595	4	0.00
17/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	2549	2	2549	2	0.00
17/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	689	1	689	1	2,914.00
17/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	2516	2	2516	2	0.00
17/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	2582	2	2582	2	0.00
17/12/2014	R210 On 05-February-15			Bond Future	177.73	177.7966	177.7286	177.7966	628.00
17/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2739	3	2739	3	0.00
17/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2719	3	2719	3	0.00
17/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2729	3	2729	3	0.00
17/12/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R210 On 07-May-15			Bond Future	178.50	178.5684	178.4981	178.5684	0.00
17/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1498	2	1498	2	0.00
17/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1508	2	1508	2	0.00
17/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1488	2	1488	2	0.00
17/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R211 On 05-February-15			Bond Future	131.68	131.7369	131.6803	131.7369	1,120.00
17/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	1320	1	1320	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
17/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	1310	1	1310	1	0.00
17/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	1330	1	1330	1	0.00
17/12/2014	R211 On 07-May-15			Bond Future	133.79	133.8466	133.7882	133.8466	0.00
17/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	1212	1	1212	1	0.00
17/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	1222	1	1222	1	0.00
17/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	1202	1	1202	1	0.00
17/12/2014	R212 On 05-February-15			Bond Future	136.52	136.9261	136.5182	136.9261	13,564.00
17/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	1472	1	1472	1	0.00
17/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	1492	1	1492	1	0.00
17/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	1482	1	1482	1	0.00
17/12/2014	R212 On 07-May-15			Bond Future	138.70	139.1188	138.7036	139.1188	0.00
17/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	2296	2	2296	2	0.00
17/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	2306	2	2306	2	0.00
17/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	2286	2	2286	2	0.00
17/12/2014	R213 On 05-February-15			Bond Future	8.63	90.1608	8.6323	90.1608	22,096.00
17/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	4703	6	4703	6	0.00
17/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	4769	6	4769	6	0.00
17/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	4637	6	4637	6	0.00
17/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	115	0	115	0	0.00
17/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	110	0	110	0	0.00
17/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	120	0	120	0	0.00
17/12/2014	R213 On 07-May-15			Bond Future	8.69	88.0527	8.6917	88.0527	0.00
17/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	2451	3	2451	3	0.00
17/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	2532	3	2532	3	0.00
17/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	2491	3	2491	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
17/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	2048	2	2048	2	0.00
17/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	2013	2	2013	2	0.00
17/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	2084	2	2084	2	0.00
17/12/2014	R213 On 06-August-15			Bond Future	8.74	89.5850	8.7393	89.5850	0.00
17/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	2162	3	2162	3	0.00
17/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	2194	3	2194	3	0.00
17/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2131	3	2131	3	0.00
17/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3990	3	3990	3	0.00
17/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	4037	3	4037	3	0.00
17/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	3945	3	3945	3	0.00
17/12/2014	R214 On 05-February-15			Bond Future	8.84	80.2665	8.8443	80.2665	11,529.00
17/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	5226	6	5226	6	0.00
17/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	5158	6	5158	6	0.00
17/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	5091	6	5091	6	0.00
17/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	118	0	118	0	0.00
17/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	123	0	123	0	0.00
17/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	113	0	113	0	0.00
17/12/2014	R214 On 07-May-15			Bond Future	8.90	78.2539	8.8990	78.2539	0.00
17/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	3577	4	3577	4	0.00
17/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	3625	4	3625	4	0.00
17/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	3529	4	3529	4	0.00
17/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	1601	1	1601	1	0.00
17/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	1572	1	1572	1	0.00
17/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1630	1	1630	1	0.00
17/12/2014	R214 On 06-August-15			Bond Future	8.94	79.6157	8.9437	79.6157	0.00
17/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	2512	3	2512	3	0.00
17/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	2546	3	2546	3	0.00
17/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	2582	3	2582	3	0.00
17/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	4165	4	4165	4	0.00
17/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	4117	4	4117	4	0.00
17/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	4070	4	4070	4	0.00
17/12/2014	R248 On 05-February-15			Bond Future	8.94	103.3371	8.9357	103.3371	43,226.00
17/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	5565	7	5565	7	0.00
17/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	5471	7	5471	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	5659	7	5659	7	0.00
17/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R248 On 07-May-15			Bond Future	8.99	100.5530	8.9929	100.5530	0.00
17/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	2577	4	2577	4	0.00
17/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	2675	4	2675	4	0.00
17/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	2479	4	2479	4	0.00
17/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
17/12/2014	R248 On 06-August-15			Bond Future	9.04	102.3029	9.0402	102.3029	0.00
17/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
17/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	2923	2	2923	2	0.00
17/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	3137	2	3137	2	0.00
17/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	3030	2	3030	2	0.00