



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 January 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	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
21/01/2015	2025 On 05-February-15			Bond Future	117.72	117.7423	117.7210	117.7423	16.00
21/01/2015	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
21/01/2015	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
21/01/2015	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
21/01/2015	2025 On 05-February-15	118.99	Put	Bond Future	1269	1	1269	1	0.00
21/01/2015	2025 On 05-February-15	119.01	Put	Bond Future	1289	1	1289	1	0.00
21/01/2015	2025 On 05-February-15	119.00	Put	Bond Future	1279	1	1279	1	0.00
21/01/2015	2025 On 07-May-15			Bond Future	119.58	119.6008	119.5773	119.6008	0.00
21/01/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
21/01/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
21/01/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
21/01/2015	2025 On 07-May-15	121.00	Put	Bond Future	1423	1	1423	1	0.00
21/01/2015	2025 On 07-May-15	121.01	Put	Bond Future	1433	1	1433	1	0.00
21/01/2015	2025 On 07-May-15	120.99	Put	Bond Future	1413	1	1413	1	0.00
21/01/2015	2030 On 05-February-15			Bond Future	7.77	101.6168	7.7727	101.6168	6,938.00
21/01/2015	2030 On 05-February-15	9.24	Call	Bond Future	11941	11	11941	11	0.00
21/01/2015	2030 On 05-February-15	9.26	Call	Bond Future	12090	11	12090	11	0.00
21/01/2015	2030 On 05-February-15	9.25	Call	Bond Future	12015	11	12015	11	0.00
21/01/2015	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2030 On 07-May-15			Bond Future	7.82	103.2124	7.8154	103.2124	0.00
21/01/2015	2030 On 07-May-15	8.76	Call	Bond Future	7820	7	7820	7	0.00
21/01/2015	2030 On 07-May-15	8.75	Call	Bond Future	7742	7	7742	7	0.00
21/01/2015	2030 On 07-May-15	8.74	Call	Bond Future	7664	7	7664	7	0.00
21/01/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2032 On 05-February-15			Bond Future	7.95	105.1653	7.9482	105.1653	15.00
21/01/2015	2032 On 05-February-15	8.51	Call	Bond Future	5122	4	5122	4	0.00
21/01/2015	2032 On 05-February-15	8.50	Call	Bond Future	5034	4	5034	4	0.00
21/01/2015	2032 On 05-February-15	8.49	Call	Bond Future	4946	4	4946	4	0.00
21/01/2015	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00

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21/01/2015	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2032 On 07-May-15			Bond Future	7.99	102.6618	7.9920	102.6618	0.00
21/01/2015	2032 On 07-May-15	8.49	Call	Bond Future	4502	4	4502	4	0.00
21/01/2015	2032 On 07-May-15	8.51	Call	Bond Future	4677	4	4677	4	0.00
21/01/2015	2032 On 07-May-15	8.50	Call	Bond Future	4590	4	4590	4	0.00
21/01/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2032 On 06-August-15			Bond Future	8.02	104.4144	8.0238	104.4144	0.00
21/01/2015	2032 On 06-August-15	8.51	Call	Bond Future	4350	4	4350	4	0.00
21/01/2015	2032 On 06-August-15	8.50	Call	Bond Future	4263	4	4263	4	0.00
21/01/2015	2032 On 06-August-15	8.49	Call	Bond Future	4176	4	4176	4	0.00
21/01/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2037 On 05-February-15			Bond Future	8.07	104.0484	8.0728	104.0484	34,464.00
21/01/2015	2037 On 05-February-15	9.50	Call	Bond Future	13519	13	13519	13	0.00
21/01/2015	2037 On 05-February-15	9.51	Call	Bond Future	13604	13	13604	13	0.00
21/01/2015	2037 On 05-February-15	9.49	Call	Bond Future	13435	13	13435	13	0.00
21/01/2015	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2037 On 07-May-15			Bond Future	8.12	105.6823	8.1168	105.6823	500.00
21/01/2015	2037 On 07-May-15	8.99	Call	Bond Future	8528	8	8528	8	0.00
21/01/2015	2037 On 07-May-15	9.01	Call	Bond Future	8710	8	8710	8	0.00
21/01/2015	2037 On 07-May-15	9.00	Call	Bond Future	8619	8	8619	8	0.00
21/01/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2037 On 06-August-15			Bond Future	8.15	103.2259	8.1510	103.2259	0.00
21/01/2015	2037 On 06-August-15	8.75	Call	Bond Future	5914	5	5914	5	0.00
21/01/2015	2037 On 06-August-15	8.74	Call	Bond Future	5820	5	5820	5	0.00
21/01/2015	2037 On 06-August-15	8.76	Call	Bond Future	6008	5	6008	5	0.00
21/01/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00

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21/01/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2038 On 05-February-15			Bond Future	123.91	125.2866	123.9070	125.2866	3,741.00
21/01/2015	2038 On 05-February-15	123.01	Call	Bond Future	897	2	897	2	0.00
21/01/2015	2038 On 05-February-15	123.00	Call	Bond Future	907	2	907	2	0.00
21/01/2015	2038 On 05-February-15	122.99	Call	Bond Future	917	2	917	2	0.00
21/01/2015	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2038 On 07-May-15			Bond Future	125.86	127.2641	125.8608	127.2641	0.00
21/01/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
21/01/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
21/01/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
21/01/2015	2038 On 07-May-15	127.00	Put	Bond Future	1139	0	1139	0	0.00
21/01/2015	2038 On 07-May-15	127.01	Put	Bond Future	1149	0	1149	0	0.00
21/01/2015	2038 On 07-May-15	126.99	Put	Bond Future	1129	0	1129	0	0.00
21/01/2015	2044 On 05-February-15			Bond Future	8.21	105.6645	8.2127	105.6645	6,042.00
21/01/2015	2044 On 05-February-15	9.01	Call	Bond Future	8568	8	8568	8	0.00
21/01/2015	2044 On 05-February-15	9.00	Call	Bond Future	8468	8	8468	8	0.00
21/01/2015	2044 On 05-February-15	8.99	Call	Bond Future	8368	8	8368	8	0.00
21/01/2015	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2044 On 07-May-15			Bond Future	8.26	107.3237	8.2568	107.3237	0.00
21/01/2015	2044 On 07-May-15	8.99	Call	Bond Future	7847	7	7847	7	0.00
21/01/2015	2044 On 07-May-15	9.01	Call	Bond Future	8047	8	8047	8	0.00
21/01/2015	2044 On 07-May-15	9.00	Call	Bond Future	7947	7	7947	7	0.00
21/01/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2044 On 06-August-15			Bond Future	8.29	104.7700	8.2917	104.7700	0.00
21/01/2015	2044 On 06-August-15	8.74	Call	Bond Future	4876	4	4876	4	0.00
21/01/2015	2044 On 06-August-15	8.76	Call	Bond Future	5085	5	5085	5	0.00
21/01/2015	2044 On 06-August-15	8.75	Call	Bond Future	4980	4	4980	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2046 On 05-February-15			Bond Future	126.59	127.4620	126.5920	127.4620	5,889.00
21/01/2015	2046 On 05-February-15	123.99	Call	Bond Future	2602	3	2602	3	0.00
21/01/2015	2046 On 05-February-15	124.01	Call	Bond Future	2582	3	2582	3	0.00
21/01/2015	2046 On 05-February-15	124.00	Call	Bond Future	2592	3	2592	3	0.00
21/01/2015	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2046 On 07-May-15			Bond Future	127.22	128.1051	127.2192	128.1051	0.00
21/01/2015	2046 On 07-May-15	127.01	Call	Bond Future	209	1	209	1	0.00
21/01/2015	2046 On 07-May-15	127.00	Call	Bond Future	219	1	219	1	0.00
21/01/2015	2046 On 07-May-15	126.99	Call	Bond Future	229	1	229	1	0.00
21/01/2015	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2050 On 05-February-15			Bond Future	134.45	134.9662	134.4450	134.9662	2,753.00
21/01/2015	2050 On 05-February-15	129.99	Call	Bond Future	4455	5	4455	5	0.00
21/01/2015	2050 On 05-February-15	130.01	Call	Bond Future	4435	5	4435	5	0.00
21/01/2015	2050 On 05-February-15	130.00	Call	Bond Future	4445	5	4445	5	0.00
21/01/2015	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2050 On 07-May-15			Bond Future	136.56	137.0964	136.5648	137.0964	0.00
21/01/2015	2050 On 07-May-15	135.01	Call	Bond Future	1555	2	1555	2	0.00
21/01/2015	2050 On 07-May-15	134.99	Call	Bond Future	1575	2	1575	2	0.00
21/01/2015	2050 On 07-May-15	135.00	Call	Bond Future	1565	2	1565	2	0.00
21/01/2015	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
21/01/2015	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
21/01/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/01/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	AL12 On 05-February-15			Index Future	566.46	563.5300	566.4590	563.5300	0.00
21/01/2015	AL12 On 07-May-15			Index Future	575.34	572.3740	575.3440	572.3740	0.00
21/01/2015	AL37 On 05-February-15			Index Future	459.73	458.6080	459.7330	458.6080	116.00
21/01/2015	AL37 On 07-May-15			Index Future	466.94	465.8050	466.9440	465.8050	0.00
21/01/2015	AL7T On 05-February-15			Index Future	554.21	551.6990	554.2070	551.6990	3.00
21/01/2015	AL7T On 07-May-15			Index Future	562.90	560.3570	562.9000	560.3570	0.00
21/01/2015	ALBI On 05-February-15			Index Future	503.74	501.7900	503.7440	501.7900	770.00
21/01/2015	ALBI On 07-May-15			Index Future	511.65	509.6660	511.6460	509.6660	0.00
21/01/2015	ALBI On 06-August-15			Index Future	520.27	518.2650	520.2700	518.2650	0.00
21/01/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/01/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/01/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/01/2015	EL28 On 05-February-15			Bond Future	123.27	123.2864	123.2683	123.2864	0.00
21/01/2015	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
21/01/2015	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
21/01/2015	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
21/01/2015	EL28 On 05-February-15	125.99	Put	Bond Future	2722	3	2722	3	0.00
21/01/2015	EL28 On 05-February-15	126.01	Put	Bond Future	2742	3	2742	3	0.00
21/01/2015	EL28 On 05-February-15	126.00	Put	Bond Future	2732	3	2732	3	0.00
21/01/2015	EL28 On 07-May-15			Bond Future	123.70	123.7228	123.7025	123.7228	0.00
21/01/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
21/01/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
21/01/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
21/01/2015	EL28 On 07-May-15	125.00	Put	Bond Future	1298	1	1298	1	0.00
21/01/2015	EL28 On 07-May-15	125.01	Put	Bond Future	1308	1	1308	1	0.00
21/01/2015	EL28 On 07-May-15	124.99	Put	Bond Future	1288	1	1288	1	0.00
21/01/2015	ES33 On 05-February-15			Bond Future	8.89	90.1129	8.8875	90.1129	6,576.00
21/01/2015	ES33 On 05-February-15	10.01	Call	Bond Future	8485	8	8485	8	0.00
21/01/2015	ES33 On 05-February-15	10.00	Call	Bond Future	8415	8	8415	8	0.00
21/01/2015	ES33 On 05-February-15	9.99	Call	Bond Future	8345	8	8345	8	0.00
21/01/2015	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
21/01/2015	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
21/01/2015	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
21/01/2015	ES33 On 07-May-15			Bond Future	8.95	87.7405	8.9549	87.7405	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
21/01/2015	ES33 On 07-May-15	9.74	Call	Bond Future	5991	6	5991	6	0.00
21/01/2015	ES33 On 07-May-15	9.76	Call	Bond Future	6136	6	6136	6	0.00
21/01/2015	ES33 On 07-May-15	9.75	Call	Bond Future	6064	6	6064	6	0.00
21/01/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
21/01/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
21/01/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
21/01/2015	ES33 On 06-August-15			Bond Future	9.01	89.2382	9.0113	89.2382	0.00
21/01/2015	ES33 On 06-August-15	9.60	Call	Bond Future	4499	4	4499	4	0.00
21/01/2015	ES33 On 06-August-15	9.61	Call	Bond Future	4572	4	4572	4	0.00
21/01/2015	ES33 On 06-August-15	9.59	Call	Bond Future	4425	4	4425	4	0.00
21/01/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
21/01/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
21/01/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
21/01/2015	GOVI On 05-February-15			GOVI	500.40	498.5420	500.4020	498.5420	441.00
21/01/2015	GOVI On 05-February-15	459.99	Call	GOVI	404120	39	404120	39	0.00
21/01/2015	GOVI On 05-February-15	460.01	Call	GOVI	403920	39	403920	39	0.00
21/01/2015	GOVI On 05-February-15	460.00	Call	GOVI	404020	39	404020	39	0.00
21/01/2015	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
21/01/2015	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
21/01/2015	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
21/01/2015	GOVI On 07-May-15			GOVI	508.25	506.3660	508.2510	506.3660	131.00
21/01/2015	GOVI On 07-May-15	449.99	Call	GOVI	582610	56	582610	56	0.00
21/01/2015	GOVI On 07-May-15	450.01	Call	GOVI	582410	56	582410	56	0.00
21/01/2015	GOVI On 07-May-15	450.00	Call	GOVI	582510	56	582510	56	0.00
21/01/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
21/01/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
21/01/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
21/01/2015	GOVI On 06-August-15			GOVI	516.82	514.9100	516.8180	514.9100	0.00
21/01/2015	GOVI On 06-August-15	500.01	Call	GOVI	168080	15	168080	15	0.00
21/01/2015	GOVI On 06-August-15	500.00	Call	GOVI	168180	15	168180	15	0.00
21/01/2015	GOVI On 06-August-15	499.99	Call	GOVI	168280	15	168280	15	0.00
21/01/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
21/01/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
21/01/2015	GOVI On 06-August-15	500.01	Put	GOVI	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
21/01/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/01/2015	IGOV On 05-February-15			Index Future	223.45	223.7930	223.4520	223.7930	1,093.00
21/01/2015	IGOV On 07-May-15			Index Future	226.98	227.3230	226.9750	227.3230	82.00
21/01/2015	IGOV On 06-August-15			Index Future	230.82	231.1770	230.8190	231.1770	0.00
21/01/2015	ILBI On 05-February-15			Index Future	605.24	606.2770	605.2420	606.2770	159.00
21/01/2015	ILBI On 07-May-15			Index Future	615.03	616.0790	615.0250	616.0790	0.00
21/01/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
21/01/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/01/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/01/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/01/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/01/2015	JBAF On 21-January-15			Jibar Tradeable Future	6.11	93.8900	6.1080	93.8900	0.00
21/01/2015	JBAF On 18-February-15			Jibar Tradeable Future	6.03	93.9400	6.0300	93.9400	0.00
21/01/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.00	93.9500	6.0000	93.9500	2,850.00
21/01/2015	JBAF On 15-April-15			Jibar Tradeable Future	5.97	93.9700	5.9700	93.9700	0.00
21/01/2015	JBAF On 20-May-15			Jibar Tradeable Future	5.94	93.9600	5.9400	93.9600	0.00
21/01/2015	JBAF On 17-June-15			Jibar Tradeable Future	5.92	93.9600	5.9200	93.9600	5,000.00
21/01/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.04	6.0400	6.0400	6.0400	0.00
21/01/2015	JBAF On 16-September-15			Jibar Tradeable Future	5.95	93.9300	5.9500	93.9300	0.00
21/01/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.06	93.8400	6.0600	93.8400	0.00
21/01/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.20	93.7100	6.2000	93.7100	0.00
21/01/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.33	93.5900	6.3300	93.5900	0.00
21/01/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.44	93.5000	6.4400	93.5000	0.00
21/01/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.54	93.3800	6.5400	93.3800	0.00
21/01/2015	R023 On 05-February-15			Bond Future	7.05	107.3636	7.0519	107.3636	8,864.00
21/01/2015	R023 On 05-February-15	8.75	Call	Bond Future	9927	10	9927	10	0.00
21/01/2015	R023 On 05-February-15	8.76	Call	Bond Future	9982	10	9982	10	0.00
21/01/2015	R023 On 05-February-15	8.74	Call	Bond Future	9872	10	9872	10	0.00
21/01/2015	R023 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R023 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R023 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R023 On 07-May-15			Bond Future	7.08	105.1258	7.0804	105.1258	1,410.00
21/01/2015	R023 On 07-May-15	8.14	Call	Bond Future	6228	6	6228	6	0.00
21/01/2015	R023 On 07-May-15	8.16	Call	Bond Future	6337	6	6337	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2015	R023 On 07-May-15	8.15	Call	Bond Future	6282	6	6282	6	0.00
21/01/2015	R023 On 07-May-15	8.15	Put	Bond Future	43	0	43	0	0.00
21/01/2015	R023 On 07-May-15	8.16	Put	Bond Future	41	0	41	0	0.00
21/01/2015	R023 On 07-May-15	8.14	Put	Bond Future	44	0	44	0	0.00
21/01/2015	R023 On 06-August-15			Bond Future	7.09	106.9198	7.0896	106.9198	0.00
21/01/2015	R023 On 06-August-15	8.24	Call	Bond Future	6682	6	6682	6	0.00
21/01/2015	R023 On 06-August-15	9.07	Call	Bond Future	10929	11	10929	11	0.00
21/01/2015	R023 On 06-August-15	8.25	Call	Bond Future	6733	6	6733	6	0.00
21/01/2015	R023 On 06-August-15	8.26	Call	Bond Future	6783	6	6783	6	0.00
21/01/2015	R023 On 06-August-15	8.24	Put	Bond Future	156	0	156	0	0.00
21/01/2015	R023 On 06-August-15	8.26	Put	Bond Future	148	0	148	0	0.00
21/01/2015	R023 On 06-August-15	8.25	Put	Bond Future	152	0	152	0	0.00
21/01/2015	R023 On 06-August-15	9.07	Put	Bond Future	11	0	11	0	911.00
21/01/2015	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
21/01/2015	R157 On 05-February-15	8.74	Call	Bond Future	1073	1	1073	1	0.00
21/01/2015	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1085	1	0.00
21/01/2015	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1079	1	0.00
21/01/2015	R157 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R157 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R157 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R186 On 05-February-15			Bond Future	7.32	125.7520	7.3167	125.7520	28,999.00
21/01/2015	R186 On 05-February-15	8.75	Call	Bond Future	12200	12	12200	12	0.00
21/01/2015	R186 On 05-February-15	8.76	Call	Bond Future	12279	12	12279	12	0.00
21/01/2015	R186 On 05-February-15	9.00	Call	Bond Future	14158	14	14158	14	0.00
21/01/2015	R186 On 05-February-15	8.74	Call	Bond Future	12121	11	12121	11	0.00
21/01/2015	R186 On 05-February-15	8.45	Call	Bond Future	9787	9	9787	9	0.00
21/01/2015	R186 On 05-February-15	8.50	Call	Bond Future	10194	10	10194	10	0.00
21/01/2015	R186 On 05-February-15	8.00	Call	Bond Future	6031	5	6031	5	0.00
21/01/2015	R186 On 05-February-15	8.05	Call	Bond Future	6457	6	6457	6	0.00
21/01/2015	R186 On 05-February-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R186 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	9,600.00
21/01/2015	R186 On 05-February-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R186 On 05-February-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R186 On 05-February-15	8.50	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
21/01/2015	R186 On 05-February-15	8.00	Put	Bond Future	0	0	0	0	6,500.00
21/01/2015	R186 On 05-February-15	8.05	Put	Bond Future	0	0	0	0	6,500.00
21/01/2015	R186 On 05-February-15	8.45	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R186 On 07-May-15			Bond Future	7.35	127.7266	7.3512	127.7266	219.00
21/01/2015	R186 On 07-May-15	8.25	Call	Bond Future	7869	7	7869	7	0.00
21/01/2015	R186 On 07-May-15	8.26	Call	Bond Future	7946	7	7946	7	0.00
21/01/2015	R186 On 07-May-15	7.80	Call	Bond Future	4597	4	4597	4	0.00
21/01/2015	R186 On 07-May-15	8.24	Call	Bond Future	7793	7	7793	7	0.00
21/01/2015	R186 On 07-May-15	7.45	Call	Bond Future	2512	2	2512	2	0.00
21/01/2015	R186 On 07-May-15	8.26	Put	Bond Future	158	0	158	0	0.00
21/01/2015	R186 On 07-May-15	8.25	Put	Bond Future	163	0	163	0	0.00
21/01/2015	R186 On 07-May-15	8.24	Put	Bond Future	169	0	169	0	0.00
21/01/2015	R186 On 07-May-15	7.45	Put	Bond Future	1631	2	1631	2	50.00
21/01/2015	R186 On 07-May-15	7.80	Put	Bond Future	665	1	665	1	300.00
21/01/2015	R186 On 06-August-15			Bond Future	7.37	124.6064	7.3699	124.6064	0.00
21/01/2015	R186 On 06-August-15	8.01	Call	Bond Future	6327	6	6327	6	0.00
21/01/2015	R186 On 06-August-15	8.00	Call	Bond Future	6262	6	6262	6	0.00
21/01/2015	R186 On 06-August-15	7.99	Call	Bond Future	6197	6	6197	6	0.00
21/01/2015	R186 On 06-August-15	8.90	Call	Bond Future	12618	12	12618	12	0.00
21/01/2015	R186 On 06-August-15	7.99	Put	Bond Future	904	1	904	1	0.00
21/01/2015	R186 On 06-August-15	8.01	Put	Bond Future	869	1	869	1	0.00
21/01/2015	R186 On 06-August-15	8.90	Put	Bond Future	102	0	102	0	2,500.00
21/01/2015	R186 On 06-August-15	8.00	Put	Bond Future	886	1	886	1	0.00
21/01/2015	R186 On 05-November-15			Bond Future	7.37	126.8320	7.3716	126.8320	0.00
21/01/2015	R186 On 05-November-15	8.24	Call	Bond Future	8119	8	8119	8	0.00
21/01/2015	R186 On 05-November-15	8.26	Call	Bond Future	8249	8	8249	8	0.00
21/01/2015	R186 On 05-November-15	8.25	Call	Bond Future	8184	8	8184	8	0.00
21/01/2015	R186 On 05-November-15	9.00	Call	Bond Future	13264	13	13264	13	0.00
21/01/2015	R186 On 05-November-15	8.25	Put	Bond Future	895	1	895	1	0.00
21/01/2015	R186 On 05-November-15	9.00	Put	Bond Future	208	0	208	0	2,600.00
21/01/2015	R186 On 05-November-15	8.26	Put	Bond Future	880	1	880	1	0.00
21/01/2015	R186 On 05-November-15	8.24	Put	Bond Future	910	1	910	1	0.00
21/01/2015	R197 On 05-February-15			Bond Future	285.03	285.0796	285.0288	285.0796	898.00
21/01/2015	R197 On 05-February-15	288.99	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
21/01/2015	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R197 On 05-February-15	289.00	Put	Bond Future	3971	4	3971	4	0.00
21/01/2015	R197 On 05-February-15	289.01	Put	Bond Future	3981	4	3981	4	0.00
21/01/2015	R197 On 05-February-15	288.99	Put	Bond Future	3961	4	3961	4	0.00
21/01/2015	R197 On 07-May-15			Bond Future	289.52	289.5794	289.5231	289.5794	0.00
21/01/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R197 On 07-May-15	294.01	Put	Bond Future	4487	4	4487	4	0.00
21/01/2015	R197 On 07-May-15	294.00	Put	Bond Future	4477	4	4477	4	0.00
21/01/2015	R197 On 07-May-15	293.99	Put	Bond Future	4467	4	4467	4	0.00
21/01/2015	R202 On 05-February-15			Bond Future	236.55	236.4176	236.5455	236.4176	50,902.00
21/01/2015	R202 On 05-February-15	232.99	Call	Bond Future	3556	3	3556	3	0.00
21/01/2015	R202 On 05-February-15	233.01	Call	Bond Future	3536	3	3536	3	0.00
21/01/2015	R202 On 05-February-15	233.00	Call	Bond Future	3546	3	3546	3	0.00
21/01/2015	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R202 On 07-May-15			Bond Future	240.28	240.1492	240.2754	240.1492	0.00
21/01/2015	R202 On 07-May-15	238.50	Call	Bond Future	1775	2	1775	2	0.00
21/01/2015	R202 On 07-May-15	238.49	Call	Bond Future	1785	2	1785	2	0.00
21/01/2015	R202 On 07-May-15	238.51	Call	Bond Future	1765	2	1765	2	0.00
21/01/2015	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R203 On 05-February-15			Bond Future	6.32	107.7359	6.3248	107.7359	14,991.00
21/01/2015	R203 On 05-February-15	7.69	Call	Bond Future	3244	3	3244	3	55.00
21/01/2015	R203 On 05-February-15	8.35	Call	Bond Future	4767	5	4767	5	0.00
21/01/2015	R203 On 05-February-15	8.36	Call	Bond Future	4790	5	4790	5	0.00
21/01/2015	R203 On 05-February-15	8.34	Call	Bond Future	4745	5	4745	5	0.00
21/01/2015	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R203 On 05-February-15	8.36	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
21/01/2015	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R203 On 07-May-15			Bond Future	6.32	105.2615	6.3213	105.2615	2,000.00
21/01/2015	R203 On 07-May-15	7.25	Call	Bond Future	2034	2	2034	2	0.00
21/01/2015	R203 On 07-May-15	7.26	Call	Bond Future	2055	2	2055	2	0.00
21/01/2015	R203 On 07-May-15	7.24	Call	Bond Future	2013	2	2013	2	0.00
21/01/2015	R203 On 07-May-15	7.25	Put	Bond Future	12	0	12	0	0.00
21/01/2015	R203 On 07-May-15	7.26	Put	Bond Future	12	0	12	0	0.00
21/01/2015	R203 On 07-May-15	7.24	Put	Bond Future	13	0	13	0	0.00
21/01/2015	R203 On 06-August-15			Bond Future	6.25	107.0582	6.2489	107.0582	0.00
21/01/2015	R203 On 06-August-15	6.74	Call	Bond Future	1150	1	1150	1	0.00
21/01/2015	R203 On 06-August-15	6.75	Call	Bond Future	1165	1	1165	1	0.00
21/01/2015	R203 On 06-August-15	6.76	Call	Bond Future	1181	1	1181	1	0.00
21/01/2015	R203 On 06-August-15	6.75	Put	Bond Future	178	0	178	0	0.00
21/01/2015	R203 On 06-August-15	6.76	Put	Bond Future	174	0	174	0	0.00
21/01/2015	R203 On 06-August-15	6.74	Put	Bond Future	182	0	182	0	0.00
21/01/2015	R204 On 05-February-15			Bond Future	6.57	105.6970	6.5658	105.6970	10,492.00
21/01/2015	R204 On 05-February-15	8.25	Call	Bond Future	5637	5	5637	5	0.00
21/01/2015	R204 On 05-February-15	8.24	Call	Bond Future	5604	5	5604	5	0.00
21/01/2015	R204 On 05-February-15	8.26	Call	Bond Future	5669	5	5669	5	0.00
21/01/2015	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R204 On 07-May-15			Bond Future	6.59	107.3566	6.5852	107.3566	3,760.00
21/01/2015	R204 On 07-May-15	7.49	Call	Bond Future	2922	3	2922	3	0.00
21/01/2015	R204 On 07-May-15	7.51	Call	Bond Future	2982	3	2982	3	0.00
21/01/2015	R204 On 07-May-15	7.50	Call	Bond Future	2952	3	2952	3	0.00
21/01/2015	R204 On 07-May-15	7.49	Put	Bond Future	27	0	27	0	0.00
21/01/2015	R204 On 07-May-15	7.50	Put	Bond Future	26	0	26	0	0.00
21/01/2015	R204 On 07-May-15	7.51	Put	Bond Future	25	0	25	0	0.00
21/01/2015	R204 On 06-August-15			Bond Future	6.57	105.1507	6.5651	105.1507	0.00
21/01/2015	R204 On 06-August-15	8.41	Call	Bond Future	5449	5	5449	5	0.00
21/01/2015	R204 On 06-August-15	7.74	Call	Bond Future	3563	3	3563	3	0.00
21/01/2015	R204 On 06-August-15	7.76	Call	Bond Future	3619	3	3619	3	0.00
21/01/2015	R204 On 06-August-15	7.75	Call	Bond Future	3591	3	3591	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
21/01/2015	R204 On 06-August-15	8.41	Put	Bond Future	5	0	5	0	699.00
21/01/2015	R204 On 06-August-15	7.75	Put	Bond Future	54	0	54	0	0.00
21/01/2015	R204 On 06-August-15	7.74	Put	Bond Future	55	0	55	0	0.00
21/01/2015	R204 On 06-August-15	7.76	Put	Bond Future	52	0	52	0	0.00
21/01/2015	R207 On 05-February-15			Bond Future	6.74	102.3978	6.7366	102.3978	35,234.00
21/01/2015	R207 On 05-February-15	8.50	Call	Bond Future	7073	7	7073	7	0.00
21/01/2015	R207 On 05-February-15	8.51	Call	Bond Future	7112	7	7112	7	0.00
21/01/2015	R207 On 05-February-15	8.49	Call	Bond Future	7035	7	7035	7	0.00
21/01/2015	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R207 On 07-May-15			Bond Future	6.77	104.0058	6.7651	104.0058	800.00
21/01/2015	R207 On 07-May-15	8.25	Call	Bond Future	5738	5	5738	5	0.00
21/01/2015	R207 On 07-May-15	7.73	Call	Bond Future	3807	4	3807	4	66.00
21/01/2015	R207 On 07-May-15	8.26	Call	Bond Future	5775	6	5775	6	0.00
21/01/2015	R207 On 07-May-15	8.24	Call	Bond Future	5701	5	5701	5	0.00
21/01/2015	R207 On 07-May-15	8.25	Put	Bond Future	2	0	2	0	0.00
21/01/2015	R207 On 07-May-15	8.26	Put	Bond Future	2	0	2	0	0.00
21/01/2015	R207 On 07-May-15	7.73	Put	Bond Future	34	0	34	0	0.00
21/01/2015	R207 On 07-May-15	8.24	Put	Bond Future	2	0	2	0	0.00
21/01/2015	R207 On 06-August-15			Bond Future	6.76	102.1367	6.7633	102.1367	0.00
21/01/2015	R207 On 06-August-15	7.74	Call	Bond Future	3779	4	3779	4	0.00
21/01/2015	R207 On 06-August-15	7.76	Call	Bond Future	3845	4	3845	4	0.00
21/01/2015	R207 On 06-August-15	7.75	Call	Bond Future	3812	4	3812	4	0.00
21/01/2015	R207 On 06-August-15	7.46	Call	Bond Future	2882	3	2882	3	70.00
21/01/2015	R207 On 06-August-15	7.74	Put	Bond Future	137	0	137	0	0.00
21/01/2015	R207 On 06-August-15	7.75	Put	Bond Future	134	0	134	0	0.00
21/01/2015	R207 On 06-August-15	7.76	Put	Bond Future	130	0	130	0	0.00
21/01/2015	R207 On 06-August-15	7.46	Put	Bond Future	268	0	268	0	0.00
21/01/2015	R207 On 05-November-15			Bond Future	6.72	103.9609	6.7228	103.9609	0.00
21/01/2015	R207 On 05-November-15	7.74	Call	Bond Future	3868	4	3868	4	0.00
21/01/2015	R207 On 05-November-15	7.76	Call	Bond Future	3927	4	3927	4	0.00
21/01/2015	R207 On 05-November-15	7.75	Call	Bond Future	3898	4	3898	4	0.00
21/01/2015	R207 On 05-November-15	7.43	Call	Bond Future	2966	3	2966	3	53.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/01/2015	R207 On 05-November-15	7.74	Put	Bond Future	250	0	250	0	0.00
21/01/2015	R207 On 05-November-15	7.43	Put	Bond Future	434	1	434	1	0.00
21/01/2015	R207 On 05-November-15	7.76	Put	Bond Future	241	0	241	0	0.00
21/01/2015	R207 On 05-November-15	7.75	Put	Bond Future	246	0	246	0	0.00
21/01/2015	R208 On 05-February-15			Bond Future	6.86	101.6259	6.8563	101.6259	51,193.00
21/01/2015	R208 On 05-February-15	8.49	Call	Bond Future	7666	7	7666	7	0.00
21/01/2015	R208 On 05-February-15	8.51	Call	Bond Future	7756	7	7756	7	0.00
21/01/2015	R208 On 05-February-15	8.50	Call	Bond Future	7711	7	7711	7	0.00
21/01/2015	R208 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R208 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R208 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R208 On 07-May-15			Bond Future	6.88	99.8224	6.8830	99.8224	1,295.00
21/01/2015	R208 On 07-May-15	7.99	Call	Bond Future	5124	5	5124	5	0.00
21/01/2015	R208 On 07-May-15	8.01	Call	Bond Future	5211	5	5211	5	0.00
21/01/2015	R208 On 07-May-15	8.00	Call	Bond Future	5167	5	5167	5	0.00
21/01/2015	R208 On 07-May-15	7.99	Put	Bond Future	24	0	24	0	0.00
21/01/2015	R208 On 07-May-15	8.01	Put	Bond Future	22	0	22	0	0.00
21/01/2015	R208 On 07-May-15	8.00	Put	Bond Future	23	0	23	0	0.00
21/01/2015	R208 On 06-August-15			Bond Future	6.89	101.5263	6.8855	101.5263	0.00
21/01/2015	R208 On 06-August-15	8.00	Call	Bond Future	5079	5	5079	5	0.00
21/01/2015	R208 On 06-August-15	7.99	Call	Bond Future	5039	5	5039	5	0.00
21/01/2015	R208 On 06-August-15	8.01	Call	Bond Future	5118	5	5118	5	0.00
21/01/2015	R208 On 06-August-15	8.85	Call	Bond Future	8547	8	8547	8	0.00
21/01/2015	R208 On 06-August-15	7.99	Put	Bond Future	123	0	123	0	0.00
21/01/2015	R208 On 06-August-15	8.85	Put	Bond Future	7	0	7	0	198.00
21/01/2015	R208 On 06-August-15	8.00	Put	Bond Future	120	0	120	0	0.00
21/01/2015	R208 On 06-August-15	8.01	Put	Bond Future	116	0	116	0	0.00
21/01/2015	R208 On 05-November-15			Bond Future	6.86	99.9367	6.8618	99.9367	0.00
21/01/2015	R208 On 05-November-15	8.48	Call	Bond Future	6944	7	6944	7	0.00
21/01/2015	R208 On 05-November-15	7.75	Call	Bond Future	4223	4	4223	4	0.00
21/01/2015	R208 On 05-November-15	7.76	Call	Bond Future	4258	4	4258	4	0.00
21/01/2015	R208 On 05-November-15	7.74	Call	Bond Future	4188	4	4188	4	0.00
21/01/2015	R208 On 05-November-15	8.48	Put	Bond Future	79	0	79	0	2,200.00
21/01/2015	R208 On 05-November-15	7.75	Put	Bond Future	381	0	381	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
21/01/2015	R208 On 05-November-15	7.76	Put	Bond Future	374	0	374	0	0.00
21/01/2015	R208 On 05-November-15	7.74	Put	Bond Future	388	0	388	0	0.00
21/01/2015	R209 On 05-February-15			Bond Future	7.99	84.2248	7.9873	84.2248	14,609.00
21/01/2015	R209 On 05-February-15	9.26	Call	Bond Future	10114	10	10114	10	0.00
21/01/2015	R209 On 05-February-15	9.25	Call	Bond Future	10042	10	10042	10	0.00
21/01/2015	R209 On 05-February-15	9.00	Call	Bond Future	8208	8	8208	8	0.00
21/01/2015	R209 On 05-February-15	9.24	Call	Bond Future	9970	10	9970	10	0.00
21/01/2015	R209 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R209 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R209 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R209 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R209 On 07-May-15			Bond Future	8.03	82.3998	8.0259	82.3998	0.00
21/01/2015	R209 On 07-May-15	9.01	Call	Bond Future	8101	8	8101	8	0.00
21/01/2015	R209 On 07-May-15	9.00	Call	Bond Future	8032	8	8032	8	0.00
21/01/2015	R209 On 07-May-15	8.99	Call	Bond Future	7963	8	7963	8	0.00
21/01/2015	R209 On 07-May-15	9.00	Put	Bond Future	184	0	184	0	0.00
21/01/2015	R209 On 07-May-15	8.99	Put	Bond Future	190	0	190	0	0.00
21/01/2015	R209 On 07-May-15	9.01	Put	Bond Future	178	0	178	0	0.00
21/01/2015	R209 On 06-August-15			Bond Future	8.05	83.8065	8.0540	83.8065	0.00
21/01/2015	R209 On 06-August-15	9.90	Call	Bond Future	13916	13	13916	13	0.00
21/01/2015	R209 On 06-August-15	9.00	Call	Bond Future	8183	8	8183	8	0.00
21/01/2015	R209 On 06-August-15	9.01	Call	Bond Future	8245	8	8245	8	0.00
21/01/2015	R209 On 06-August-15	8.99	Call	Bond Future	8120	8	8120	8	0.00
21/01/2015	R209 On 06-August-15	9.00	Put	Bond Future	601	1	601	1	0.00
21/01/2015	R209 On 06-August-15	9.90	Put	Bond Future	72	0	72	0	2,914.00
21/01/2015	R209 On 06-August-15	9.01	Put	Bond Future	589	1	589	1	0.00
21/01/2015	R209 On 06-August-15	8.99	Put	Bond Future	612	1	612	1	0.00
21/01/2015	R210 On 05-February-15			Bond Future	176.22	176.2560	176.2238	176.2560	628.00
21/01/2015	R210 On 05-February-15	174.99	Call	Bond Future	1234	1	1234	1	0.00
21/01/2015	R210 On 05-February-15	175.01	Call	Bond Future	1214	1	1214	1	0.00
21/01/2015	R210 On 05-February-15	175.00	Call	Bond Future	1224	1	1224	1	0.00
21/01/2015	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R210 On 05-February-15	175.01	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
21/01/2015	R210 On 07-May-15			Bond Future	176.93	176.9633	176.9276	176.9633	0.00
21/01/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R210 On 07-May-15	177.00	Put	Bond Future	72	0	72	0	0.00
21/01/2015	R210 On 07-May-15	177.01	Put	Bond Future	82	0	82	0	0.00
21/01/2015	R210 On 07-May-15	176.99	Put	Bond Future	62	0	62	0	0.00
21/01/2015	R211 On 05-February-15			Bond Future	130.82	130.8693	130.8151	130.8693	1,120.00
21/01/2015	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R211 On 05-February-15	133.00	Put	Bond Future	2185	2	2185	2	0.00
21/01/2015	R211 On 05-February-15	132.99	Put	Bond Future	2175	2	2175	2	0.00
21/01/2015	R211 On 05-February-15	133.01	Put	Bond Future	2195	2	2195	2	0.00
21/01/2015	R211 On 07-May-15			Bond Future	132.88	132.9350	132.8779	132.9350	0.00
21/01/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R211 On 07-May-15	135.00	Put	Bond Future	2122	2	2122	2	0.00
21/01/2015	R211 On 07-May-15	135.01	Put	Bond Future	2132	2	2132	2	0.00
21/01/2015	R211 On 07-May-15	134.99	Put	Bond Future	2112	2	2112	2	0.00
21/01/2015	R212 On 05-February-15			Bond Future	136.34	136.6284	136.3409	136.6284	1,621.00
21/01/2015	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R212 On 05-February-15	137.99	Put	Bond Future	1649	1	1649	1	0.00
21/01/2015	R212 On 05-February-15	138.01	Put	Bond Future	1669	1	1669	1	0.00
21/01/2015	R212 On 05-February-15	138.00	Put	Bond Future	1659	1	1659	1	0.00
21/01/2015	R212 On 07-May-15			Bond Future	138.49	138.7850	138.4907	138.7850	0.00
21/01/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
21/01/2015	R212 On 07-May-15	141.00	Put	Bond Future	2509	2	2509	2	0.00
21/01/2015	R212 On 07-May-15	141.01	Put	Bond Future	2519	2	2519	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
21/01/2015	R212 On 07-May-15	140.99	Put	Bond Future	2499	2	2499	2	0.00
21/01/2015	R213 On 05-February-15			Bond Future	7.81	95.1680	7.8128	95.1680	16,582.00
21/01/2015	R213 On 05-February-15	9.25	Call	Bond Future	11264	11	11264	11	0.00
21/01/2015	R213 On 05-February-15	9.26	Call	Bond Future	11335	11	11335	11	0.00
21/01/2015	R213 On 05-February-15	9.24	Call	Bond Future	11193	11	11193	11	0.00
21/01/2015	R213 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R213 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R213 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R213 On 07-May-15			Bond Future	7.85	93.1184	7.8512	93.1184	0.00
21/01/2015	R213 On 07-May-15	8.74	Call	Bond Future	7330	7	7330	7	0.00
21/01/2015	R213 On 07-May-15	8.76	Call	Bond Future	7469	7	7469	7	0.00
21/01/2015	R213 On 07-May-15	8.75	Call	Bond Future	7400	7	7400	7	0.00
21/01/2015	R213 On 07-May-15	8.75	Put	Bond Future	197	0	197	0	0.00
21/01/2015	R213 On 07-May-15	8.76	Put	Bond Future	191	0	191	0	0.00
21/01/2015	R213 On 07-May-15	8.74	Put	Bond Future	203	0	203	0	0.00
21/01/2015	R213 On 06-August-15			Bond Future	7.88	94.7075	7.8780	94.7075	0.00
21/01/2015	R213 On 06-August-15	8.50	Call	Bond Future	6001	6	6001	6	0.00
21/01/2015	R213 On 06-August-15	8.51	Call	Bond Future	6060	6	6060	6	0.00
21/01/2015	R213 On 06-August-15	8.49	Call	Bond Future	5941	5	5941	5	0.00
21/01/2015	R213 On 06-August-15	8.50	Put	Bond Future	983	1	983	1	0.00
21/01/2015	R213 On 06-August-15	8.49	Put	Bond Future	1001	1	1001	1	0.00
21/01/2015	R213 On 06-August-15	8.51	Put	Bond Future	965	1	965	1	0.00
21/01/2015	R214 On 05-February-15			Bond Future	8.09	85.3481	8.0875	85.3481	13,207.00
21/01/2015	R214 On 05-February-15	9.51	Call	Bond Future	11698	11	11698	11	0.00
21/01/2015	R214 On 05-February-15	9.50	Call	Bond Future	11625	11	11625	11	0.00
21/01/2015	R214 On 05-February-15	9.49	Call	Bond Future	11553	11	11553	11	0.00
21/01/2015	R214 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R214 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R214 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R214 On 07-May-15			Bond Future	8.13	83.3974	8.1250	83.3974	0.00
21/01/2015	R214 On 07-May-15	9.15	Call	Bond Future	8823	8	8823	8	0.00
21/01/2015	R214 On 07-May-15	9.16	Call	Bond Future	8895	8	8895	8	0.00
21/01/2015	R214 On 07-May-15	9.14	Call	Bond Future	8752	8	8752	8	0.00
21/01/2015	R214 On 07-May-15	9.15	Put	Bond Future	177	0	177	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
21/01/2015	R214 On 07-May-15	9.16	Put	Bond Future	172	0	172	0	0.00
21/01/2015	R214 On 07-May-15	9.14	Put	Bond Future	183	0	183	0	0.00
21/01/2015	R214 On 06-August-15			Bond Future	8.15	84.8207	8.1531	84.8207	0.00
21/01/2015	R214 On 06-August-15	8.74	Call	Bond Future	6352	6	6352	6	0.00
21/01/2015	R214 On 06-August-15	8.75	Call	Bond Future	6414	6	6414	6	0.00
21/01/2015	R214 On 06-August-15	8.76	Call	Bond Future	6475	6	6475	6	0.00
21/01/2015	R214 On 06-August-15	8.74	Put	Bond Future	1247	1	1247	1	0.00
21/01/2015	R214 On 06-August-15	8.75	Put	Bond Future	1226	1	1226	1	0.00
21/01/2015	R214 On 06-August-15	8.76	Put	Bond Future	1205	1	1205	1	0.00
21/01/2015	R248 On 05-February-15			Bond Future	8.20	109.6961	8.2029	109.6961	33,741.00
21/01/2015	R248 On 05-February-15	9.50	Call	Bond Future	13730	13	13730	13	0.00
21/01/2015	R248 On 05-February-15	9.49	Call	Bond Future	13637	13	13637	13	0.00
21/01/2015	R248 On 05-February-15	9.51	Call	Bond Future	13824	13	13824	13	0.00
21/01/2015	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R248 On 07-May-15			Bond Future	8.24	106.9889	8.2429	106.9889	0.00
21/01/2015	R248 On 07-May-15	9.25	Call	Bond Future	10846	10	10846	10	0.00
21/01/2015	R248 On 07-May-15	9.26	Call	Bond Future	10944	11	10944	11	0.00
21/01/2015	R248 On 07-May-15	9.24	Call	Bond Future	10748	10	10748	10	0.00
21/01/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R248 On 06-August-15			Bond Future	8.27	108.8147	8.2736	108.8147	0.00
21/01/2015	R248 On 06-August-15	8.74	Call	Bond Future	5240	5	5240	5	0.00
21/01/2015	R248 On 06-August-15	8.76	Call	Bond Future	5454	5	5454	5	0.00
21/01/2015	R248 On 06-August-15	8.75	Call	Bond Future	5347	5	5347	5	0.00
21/01/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/01/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00