



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/11/2014 TO: 25/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	0807 On 31-March-21			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
25/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	2025 On 05-February-15			Bond Future	119.24	119.2386	119.2389	119.2386	16.00
25/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	249	0	0	0	0.00
25/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	229	0	0	0	0.00
25/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	239	0	0	0	0.00
25/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2025 On 07-May-15			Bond Future	121.19	121.1922	121.1906	121.1922	0.00
25/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	201	0	0	0	0.00
25/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	181	0	0	0	0.00
25/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	191	0	0	0	0.00
25/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2030 On 05-February-15			Bond Future	8.23	98.5938	98.2540	98.5938	4,663.00
25/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	7987	8	8	8	0.00
25/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	8136	8	8	8	0.00
25/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	8061	8	8	8	0.00
25/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2030 On 05-February-15	9.26	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
25/11/2014	2030 On 07-May-15			Bond Future	8.28	100.2018	99.8550	100.2018	0.00
25/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	3864	4	4	4	0.00
25/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	3786	4	4	4	0.00
25/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	3708	4	4	4	0.00
25/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2032 On 05-February-15			Bond Future	8.41	102.0252	101.5283	102.0252	15.00
25/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	853	1	1	1	0.00
25/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	766	1	1	1	0.00
25/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	678	1	1	1	0.00
25/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2032 On 07-May-15			Bond Future	8.46	99.5326	99.0263	99.5326	0.00
25/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	227	1	0	1	0.00
25/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	402	1	0	1	0.00
25/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	315	1	0	1	0.00
25/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2032 On 06-August-15			Bond Future	8.50	101.2719	100.7569	101.2719	0.00
25/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	45	1	0	1	0.00
25/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
25/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
25/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	42	0	0	0	0.00
25/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	129	0	0	0	0.00
25/11/2014	2037 On 05-February-15			Bond Future	8.55	100.4268	99.7777	100.4268	13,851.00
25/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	8705	9	9	9	0.00
25/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	8789	9	9	9	0.00
25/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	8620	9	9	9	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
25/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2037 On 07-May-15			Bond Future	8.60	102.0647	101.4036	102.0647	500.00
25/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	3699	4	4	4	0.00
25/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	3881	5	4	5	0.00
25/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	3790	4	4	4	0.00
25/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2037 On 06-August-15			Bond Future	8.64	99.5880	98.9156	99.5880	0.00
25/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	1047	2	1	2	0.00
25/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	952	2	1	2	0.00
25/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	1141	2	1	2	0.00
25/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2038 On 05-February-15			Bond Future	127.10	127.1012	127.1017	127.1012	1,318.00
25/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	4092	4	4	4	0.00
25/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	4102	4	4	4	0.00
25/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	4112	4	4	4	0.00
25/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2038 On 07-May-15			Bond Future	129.18	129.1834	129.1820	129.1834	0.00
25/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	2192	2	2	2	0.00
25/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	2172	2	2	2	0.00
25/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	2182	2	2	2	0.00
25/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2044 On 05-February-15			Bond Future	8.66	102.0555	101.1853	102.0555	5,842.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	3610	4	4	4	0.00
25/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	3510	4	4	4	0.00
25/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	3409	4	3	4	0.00
25/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2044 On 07-May-15			Bond Future	8.71	103.7199	102.8342	103.7199	0.00
25/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	2873	4	3	4	0.00
25/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	3073	4	3	4	0.00
25/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	2973	4	3	4	0.00
25/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2044 On 06-August-15			Bond Future	8.75	101.1468	100.2459	101.1468	0.00
25/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	1	0	1	0.00
25/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	70	1	0	1	0.00
25/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	1	0	1	0.00
25/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	34	0	0	0	0.00
25/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	138	0	0	0	0.00
25/11/2014	2046 On 05-February-15			Bond Future	130.44	130.1445	130.4383	130.1445	5,569.00
25/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	6448	6	6	6	0.00
25/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	6428	6	6	6	0.00
25/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	6438	6	6	6	0.00
25/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2046 On 07-May-15			Bond Future	131.20	130.9058	131.2027	130.9058	0.00
25/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	4193	4	4	4	0.00
25/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	4203	4	4	4	0.00
25/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	4213	4	4	4	0.00
25/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2046 On 07-May-15	126.99	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
25/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2050 On 05-February-15			Bond Future	139.25	139.5978	139.2497	139.5978	2,640.00
25/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	9260	10	9	10	0.00
25/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	9240	10	9	10	0.00
25/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	9250	10	9	10	0.00
25/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2050 On 07-May-15			Bond Future	141.53	141.8845	141.5285	141.8845	0.00
25/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	6519	7	7	7	0.00
25/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	6539	7	7	7	0.00
25/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	6529	7	7	7	0.00
25/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	AL12 On 05-February-15			Index Future	541.52	544.0640	541.5150	544.0640	0.00
25/11/2014	AL12 On 07-May-15			Index Future	550.33	552.9270	550.3290	552.9270	0.00
25/11/2014	AL37 On 05-February-15			Index Future	452.56	453.2400	452.5620	453.2400	116.00
25/11/2014	AL37 On 07-May-15			Index Future	459.93	460.6230	459.9280	460.6230	0.00
25/11/2014	AL7T On 05-February-15			Index Future	536.89	538.2060	536.8940	538.2060	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2014	AL7T On 07-May-15			Index Future	545.63	546.9740	545.6320	546.9740	0.00
25/11/2014	ALBI On 05-February-15			Index Future	488.98	490.5320	488.9790	490.5320	654.00
25/11/2014	ALBI On 07-May-15			Index Future	496.94	498.5230	496.9380	498.5230	0.00
25/11/2014	ALBI On 06-August-15			Index Future	505.52	507.1320	505.5210	507.1320	0.00
25/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C203 On 15-September-17			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
25/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/11/2014	EL28 On 05-February-15			Bond Future	125.13	125.1235	125.1252	125.1235	0.00
25/11/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
25/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
25/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	865	1	1	1	0.00
25/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	885	1	1	1	0.00
25/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	875	1	1	1	0.00
25/11/2014	EL28 On 07-May-15			Bond Future	125.66	125.6619	125.6617	125.6619	0.00
25/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	652	1	1	1	0.00
25/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	662	1	1	1	0.00
25/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	672	1	1	1	0.00
25/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	ES33 On 05-February-15			Bond Future	9.36	87.1975	86.7724	87.1975	6,220.00
25/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4715	5	5	5	0.00
25/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4645	5	5	5	0.00
25/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	4575	5	5	5	0.00
25/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	ES33 On 07-May-15			Bond Future	9.44	84.8304	84.3972	84.8304	0.00
25/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	2213	3	2	3	0.00
25/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	2358	3	2	3	0.00
25/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	2286	3	2	3	0.00
25/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
25/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
25/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
25/11/2014	ES33 On 06-August-15			Bond Future	9.51	86.3126	85.8722	86.3126	0.00
25/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	693	1	1	1	0.00
25/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	766	1	1	1	0.00
25/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	620	1	1	1	0.00
25/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
25/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
25/11/2014	ES33 On 06-August-15	9.61	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
25/11/2014	GOVI On 05-February-15			GOVI	487.00	488.3110	486.9960	488.3110	411.00
25/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	270060	28	27	28	0.00
25/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	269860	28	27	28	0.00
25/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	269960	28	27	28	0.00
25/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
25/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
25/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
25/11/2014	GOVI On 07-May-15			GOVI	494.92	496.2660	494.9220	496.2660	130.00
25/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	449320	46	45	46	0.00
25/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	449120	46	45	46	0.00
25/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	449220	46	45	46	0.00
25/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
25/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
25/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
25/11/2014	GOVI On 06-August-15			GOVI	503.47	504.8360	503.4700	504.8360	0.00
25/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	34600	5	3	5	0.00
25/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	34700	5	3	5	0.00
25/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	34800	5	3	5	0.00
25/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
25/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
25/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
25/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/11/2014	IGOV On 05-February-15			Index Future	226.35	226.3710	226.3500	226.3710	1,093.00
25/11/2014	IGOV On 07-May-15			Index Future	230.05	230.0770	230.0530	230.0770	80.00
25/11/2014	IGOV On 06-August-15			Index Future	234.04	234.0680	234.0440	234.0680	0.00
25/11/2014	ILBI On 05-February-15			Index Future	613.31	613.3730	613.3130	613.3730	157.00
25/11/2014	ILBI On 07-May-15			Index Future	623.37	623.4310	623.3670	623.4310	0.00
25/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/11/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	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
25/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
25/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.10	93.9000	93.9000	93.9000	0.00
25/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.14	93.8600	93.8600	93.8600	0.00
25/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.17	93.8300	93.8300	93.8300	2,850.00
25/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.21	93.7900	93.7900	93.7900	0.00
25/11/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.29	93.7600	93.7100	93.7600	0.00
25/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	5,000.00
25/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.43	93.6100	93.5700	93.6100	0.00
25/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.56	93.4500	93.4400	93.4500	0.00
25/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.67	93.3500	93.3300	93.3500	0.00
25/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.77	93.2400	93.2300	93.2400	0.00
25/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.89	93.1300	93.1100	93.1300	0.00
25/11/2014	R023 On 05-February-15			Bond Future	7.55	104.9417	104.6970	104.9417	10,322.00
25/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	6914	7	7	7	0.00
25/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	6969	7	7	7	0.00
25/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	6860	7	7	7	0.00
25/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	6	0	0	0	0.00
25/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	7	0	0	0	0.00
25/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	7	0	0	0	0.00
25/11/2014	R023 On 07-May-15			Bond Future	7.59	102.7274	102.4773	102.7274	0.00
25/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	3740	4	4	4	0.00
25/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	3828	4	4	4	0.00
25/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	3784	4	4	4	0.00
25/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	550	1	1	1	0.00
25/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	538	0	1	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
25/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	562	1	1	1	0.00
25/11/2014	R023 On 06-August-15			Bond Future	7.61	104.5218	104.2676	104.5218	0.00
25/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	4386	5	4	5	0.00
25/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	8098	8	8	8	0.00
25/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	4427	5	4	5	0.00
25/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	4468	5	4	5	0.00
25/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	871	1	1	1	0.00
25/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	844	1	1	1	0.00
25/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	857	1	1	1	0.00
25/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	192	0	0	0	911.00
25/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
25/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1076	1	1	1	0.00
25/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1088	1	1	1	0.00
25/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1082	1	1	1	0.00
25/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	3	0	0	0	0.00
25/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	3	0	0	0	0.00
25/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	3	0	0	0	0.00
25/11/2014	R186 On 05-February-15			Bond Future	7.81	122.3782	121.9805	122.3782	44,684.00
25/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	7825	8	8	8	0.00
25/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	7902	8	8	8	0.00
25/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	9747	10	10	10	0.00
25/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	7748	8	8	8	0.00
25/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	5550	6	6	6	0.00
25/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	5922	6	6	6	0.00
25/11/2014	R186 On 05-February-15	8.00	Call	Bond Future	2555	3	3	3	0.00
25/11/2014	R186 On 05-February-15	8.05	Call	Bond Future	2843	3	3	3	0.00
25/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	52	0	0	0	0.00
25/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	14	0	0	0	9,600.00
25/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	50	0	0	0	0.00
25/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	48	0	0	0	0.00
25/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	153	0	0	0	0.00
25/11/2014	R186 On 05-February-15	8.00	Put	Bond Future	949	1	1	1	6,500.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/11/2014	R186 On 05-February-15	8.05	Put	Bond Future	811	1	1	1	6,500.00
25/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	189	0	0	0	0.00
25/11/2014	R186 On 07-May-15			Bond Future	7.86	124.3733	123.9674	124.3733	1.00
25/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	4516	5	5	5	0.00
25/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	4574	5	5	5	0.00
25/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	4459	5	4	5	0.00
25/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	1207	1	1	1	0.00
25/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	1231	1	1	1	0.00
25/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	1255	1	1	1	0.00
25/11/2014	R186 On 06-August-15			Bond Future	7.89	121.2448	120.8320	121.2448	0.00
25/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	3694	4	4	4	0.00
25/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	3739	4	4	4	0.00
25/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	3786	4	4	4	0.00
25/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	2807	3	3	3	0.00
25/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	2771	3	3	3	0.00
25/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	2845	3	3	3	0.00
25/11/2014	R186 On 05-November-15			Bond Future	7.90	123.5005	123.0777	123.5005	0.00
25/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	5309	6	5	6	0.00
25/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	5359	6	5	6	0.00
25/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	5409	6	5	6	0.00
25/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	9588	10	10	10	0.00
25/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	2503	2	3	2	0.00
25/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	964	1	1	1	2,600.00
25/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	2532	2	3	2	0.00
25/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	2473	2	2	2	0.00
25/11/2014	R197 On 05-February-15			Bond Future	288.91	288.9115	288.9120	288.9115	898.00
25/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	88	0	0	0	0.00
25/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	98	0	0	0	0.00
25/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	78	0	0	0	0.00
25/11/2014	R197 On 07-May-15			Bond Future	293.64	293.6441	293.6402	293.6441	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
25/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	370	0	0	0	0.00
25/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	360	0	0	0	0.00
25/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	350	0	0	0	0.00
25/11/2014	R202 On 05-February-15			Bond Future	237.32	237.3147	237.3154	237.3147	50,593.00
25/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	4325	4	4	4	0.00
25/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	4305	4	4	4	0.00
25/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	4315	4	4	4	0.00
25/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R202 On 07-May-15			Bond Future	241.20	241.2022	241.1994	241.2022	0.00
25/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	2699	3	3	3	0.00
25/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	2709	3	3	3	0.00
25/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	2689	3	3	3	0.00
25/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R203 On 05-February-15			Bond Future	6.58	107.3893	107.2859	107.3893	13,903.00
25/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	2632	3	3	3	55.00
25/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	4154	4	4	4	0.00
25/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	4177	4	4	4	0.00
25/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	4132	4	4	4	0.00
25/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	1	0	0	0	0.00
25/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R203 On 07-May-15			Bond Future	6.58	104.9726	104.8660	104.9726	0.00
25/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1568	2	2	2	0.00
25/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1586	2	2	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
25/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1549	2	2	2	0.00
25/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	105	0	0	0	0.00
25/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	102	0	0	0	0.00
25/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	108	0	0	0	0.00
25/11/2014	R203 On 06-August-15			Bond Future	6.51	106.8065	106.6984	106.8065	0.00
25/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	887	1	1	1	0.00
25/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	900	1	1	1	0.00
25/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	913	1	1	1	0.00
25/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	436	0	0	0	0.00
25/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	429	0	0	0	0.00
25/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	443	0	0	0	0.00
25/11/2014	R204 On 05-February-15			Bond Future	6.88	104.9602	104.8353	104.9602	10,467.00
25/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	4543	5	5	5	0.00
25/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	4511	5	5	5	0.00
25/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	4576	5	5	5	0.00
25/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R204 On 07-May-15			Bond Future	6.91	106.6713	106.5429	106.6713	0.00
25/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	2074	2	2	2	0.00
25/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	2126	2	2	2	0.00
25/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	2100	2	2	2	0.00
25/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	227	0	0	0	0.00
25/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	221	0	0	0	0.00
25/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	216	0	0	0	0.00
25/11/2014	R204 On 06-August-15			Bond Future	6.90	104.4955	104.3651	104.4955	0.00
25/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	4485	5	4	5	0.00
25/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	2755	3	3	3	0.00
25/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	2804	3	3	3	0.00
25/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	2779	3	3	3	0.00
25/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	62	0	0	0	699.00
25/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	262	0	0	0	0.00
25/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	267	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
25/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	258	0	0	0	0.00
25/11/2014	R207 On 05-February-15			Bond Future	7.11	101.2300	101.0814	101.2300	36,307.00
25/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	5519	6	6	6	0.00
25/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	5557	6	6	6	0.00
25/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	5481	6	5	6	0.00
25/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	1	0	0	0	0.00
25/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	1	0	0	0	0.00
25/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	1	0	0	0	0.00
25/11/2014	R207 On 07-May-15			Bond Future	7.15	102.8807	102.7282	102.8807	0.00
25/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	4297	4	4	4	0.00
25/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	2563	3	3	3	66.00
25/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	4331	4	4	4	0.00
25/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	4262	4	4	4	0.00
25/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	79	0	0	0	0.00
25/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	76	0	0	0	0.00
25/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	308	0	0	0	0.00
25/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	81	0	0	0	0.00
25/11/2014	R207 On 06-August-15			Bond Future	7.16	101.0335	100.8786	101.0335	0.00
25/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	2708	3	3	3	0.00
25/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	2763	3	3	3	0.00
25/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	2736	3	3	3	0.00
25/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	1991	2	2	2	70.00
25/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	566	1	1	1	0.00
25/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	557	1	1	1	0.00
25/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	548	1	1	1	0.00
25/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	876	1	1	1	0.00
25/11/2014	R208 On 05-February-15			Bond Future	7.30	99.9789	99.7820	99.9789	52,091.00
25/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	5522	6	6	6	0.00
25/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	5611	6	6	6	0.00
25/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	5567	6	6	6	0.00
25/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	4	0	0	0	0.00
25/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	4	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
25/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	4	0	0	0	0.00
25/11/2014	R208 On 07-May-15			Bond Future	7.34	98.2085	98.0070	98.2085	0.00
25/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	3305	3	3	3	0.00
25/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	3379	4	3	4	0.00
25/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	3342	4	3	4	0.00
25/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	328	0	0	0	0.00
25/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	313	0	0	0	0.00
25/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	321	0	0	0	0.00
25/11/2014	R208 On 06-August-15			Bond Future	7.35	99.9243	99.7195	99.9243	0.00
25/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	3474	4	3	4	0.00
25/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	3441	4	3	4	0.00
25/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	3507	4	4	4	0.00
25/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	6547	7	7	7	0.00
25/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	642	1	1	1	0.00
25/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	123	0	0	0	198.00
25/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	631	1	1	1	0.00
25/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	621	1	1	1	0.00
25/11/2014	R208 On 05-November-15			Bond Future	7.34	98.3788	98.1684	98.3788	0.00
25/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	5195	5	5	5	0.00
25/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	2886	3	3	3	0.00
25/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	2914	3	3	3	0.00
25/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	2858	3	3	3	0.00
25/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	411	0	0	0	2,200.00
25/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	1125	1	1	1	0.00
25/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	1111	1	1	1	0.00
25/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	1139	1	1	1	0.00
25/11/2014	R209 On 05-February-15			Bond Future	8.45	81.2365	80.7813	81.2365	28,435.00
25/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	6342	7	6	7	0.00
25/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	6275	7	6	7	0.00
25/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	4630	5	5	5	0.00
25/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	6208	7	6	7	0.00
25/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	128	0	0	0	0.00
25/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	133	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
25/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	123	0	0	0	0.00
25/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	317	0	0	0	0.00
25/11/2014	R209 On 07-May-15			Bond Future	8.49	79.4124	78.9487	79.4124	0.00
25/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	5081	5	5	5	0.00
25/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	5027	5	5	5	0.00
25/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	4972	5	5	5	0.00
25/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	1087	1	1	1	0.00
25/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	1107	1	1	1	0.00
25/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	1067	1	1	1	0.00
25/11/2014	R209 On 06-August-15			Bond Future	8.53	80.8000	80.3284	80.8000	0.00
25/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	10381	11	10	11	0.00
25/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	5502	6	6	6	0.00
25/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	5552	6	6	6	0.00
25/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	5452	6	5	6	0.00
25/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	1861	2	2	2	0.00
25/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	478	0	0	0	2,914.00
25/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	1836	2	2	2	0.00
25/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	1886	2	2	2	0.00
25/11/2014	R210 On 05-February-15			Bond Future	177.79	177.7879	177.7883	177.7879	628.00
25/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2798	3	3	3	0.00
25/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2778	3	3	3	0.00
25/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2788	3	3	3	0.00
25/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R210 On 07-May-15			Bond Future	178.62	178.6226	178.6202	178.6226	0.00
25/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1620	2	2	2	0.00
25/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1630	2	2	2	0.00
25/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1610	2	2	2	0.00
25/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R210 On 07-May-15	176.99	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
25/11/2014	R211 On 05-February-15			Bond Future	132.63	132.6369	132.6345	132.6369	1,120.00
25/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	365	0	0	0	0.00
25/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	355	0	0	0	0.00
25/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	375	0	0	0	0.00
25/11/2014	R211 On 07-May-15			Bond Future	134.81	134.8100	134.8056	134.8100	0.00
25/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	194	0	0	0	0.00
25/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	204	0	0	0	0.00
25/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	184	0	0	0	0.00
25/11/2014	R212 On 05-February-15			Bond Future	137.55	137.5467	137.5469	137.5467	14,864.00
25/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	443	0	0	0	0.00
25/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	463	0	0	0	0.00
25/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	453	0	0	0	0.00
25/11/2014	R212 On 07-May-15			Bond Future	139.80	139.8003	139.7984	139.8003	0.00
25/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
25/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	1202	1	1	1	0.00
25/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	1212	1	1	1	0.00
25/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	1192	1	1	1	0.00
25/11/2014	R213 On 05-February-15			Bond Future	8.29	92.2058	91.8379	92.2058	21,796.00
25/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	7382	8	7	8	0.00
25/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	7451	8	7	8	0.00
25/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	7313	8	7	8	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
25/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	63	0	0	0	0.00
25/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	60	0	0	0	0.00
25/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	66	0	0	0	0.00
25/11/2014	R213 On 07-May-15			Bond Future	8.33	90.1637	89.7886	90.1637	0.00
25/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	4405	5	4	5	0.00
25/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	4511	5	5	5	0.00
25/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	4458	5	4	5	0.00
25/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	1208	1	1	1	0.00
25/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	1186	1	1	1	0.00
25/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	1231	1	1	1	0.00
25/11/2014	R213 On 06-August-15			Bond Future	8.37	91.7388	91.3573	91.7388	0.00
25/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	3785	4	4	4	0.00
25/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	3828	4	4	4	0.00
25/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	3742	4	4	4	0.00
25/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	2748	3	3	3	0.00
25/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	2783	3	3	3	0.00
25/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	2713	3	3	3	0.00
25/11/2014	R214 On 05-February-15			Bond Future	8.55	82.0953	81.6173	82.0953	6,869.00
25/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	7619	8	8	8	0.00
25/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	7550	8	8	8	0.00
25/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	7481	8	7	8	0.00
25/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	88	0	0	0	0.00
25/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	91	0	0	0	0.00
25/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	84	0	0	0	0.00
25/11/2014	R214 On 07-May-15			Bond Future	8.60	80.1417	79.6547	80.1417	0.00
25/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	5559	6	6	6	0.00
25/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	5616	6	6	6	0.00
25/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	5502	6	6	6	0.00
25/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	1094	1	1	1	0.00
25/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	1074	1	1	1	0.00
25/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	1114	1	1	1	0.00
25/11/2014	R214 On 06-August-15			Bond Future	8.63	81.5416	81.0464	81.5416	0.00
25/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	4015	4	4	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
25/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	4059	4	4	4	0.00
25/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	4104	4	4	4	0.00
25/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	3128	3	3	3	0.00
25/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	3089	3	3	3	0.00
25/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	3052	3	3	3	0.00
25/11/2014	R248 On 05-February-15			Bond Future	8.65	105.9026	105.0623	105.9026	40,873.00
25/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	8659	9	9	9	0.00
25/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	8565	9	9	9	0.00
25/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	8752	10	9	10	0.00
25/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R248 On 07-May-15			Bond Future	8.69	103.1975	102.3421	103.1975	0.00
25/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	5757	7	6	7	0.00
25/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	5855	7	6	7	0.00
25/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	5659	7	6	7	0.00
25/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R248 On 06-August-15			Bond Future	8.73	105.0004	104.1303	105.0004	0.00
25/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	108	1	0	1	0.00
25/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	323	1	0	1	0.00
25/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	216	1	0	1	0.00
25/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00