



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: 28/11/2014 TO: 28/11/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/11/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	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
28/11/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	2025 On 05-February-15			Bond Future	118.99	119.0041	118.9894	119.0041	16.00
28/11/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
28/11/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
28/11/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
28/11/2014	2025 On 05-February-15	118.99	Put	Bond Future	1	0	0	0	0.00
28/11/2014	2025 On 05-February-15	119.01	Put	Bond Future	21	0	0	0	0.00
28/11/2014	2025 On 05-February-15	119.00	Put	Bond Future	11	0	0	0	0.00
28/11/2014	2025 On 07-May-15			Bond Future	120.93	120.9461	120.9282	120.9461	0.00
28/11/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
28/11/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
28/11/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
28/11/2014	2025 On 07-May-15	121.00	Put	Bond Future	72	0	0	0	0.00
28/11/2014	2025 On 07-May-15	121.01	Put	Bond Future	82	0	0	0	0.00
28/11/2014	2025 On 07-May-15	120.99	Put	Bond Future	62	0	0	0	0.00
28/11/2014	2030 On 05-February-15			Bond Future	8.06	99.0103	99.7140	99.0103	4,663.00
28/11/2014	2030 On 05-February-15	9.24	Call	Bond Future	9447	9	9	9	0.00
28/11/2014	2030 On 05-February-15	9.26	Call	Bond Future	9596	9	10	9	0.00
28/11/2014	2030 On 05-February-15	9.25	Call	Bond Future	9521	9	10	9	0.00
28/11/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
28/11/2014	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
28/11/2014	2030 On 07-May-15			Bond Future	8.10	100.6189	101.3314	100.6189	0.00
28/11/2014	2030 On 07-May-15	8.76	Call	Bond Future	5341	5	5	5	0.00
28/11/2014	2030 On 07-May-15	8.75	Call	Bond Future	5262	5	5	5	0.00
28/11/2014	2030 On 07-May-15	8.74	Call	Bond Future	5184	4	5	4	0.00
28/11/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2032 On 05-February-15			Bond Future	8.26	102.1467	102.8909	102.1467	15.00
28/11/2014	2032 On 05-February-15	8.51	Call	Bond Future	2216	1	2	1	0.00
28/11/2014	2032 On 05-February-15	8.50	Call	Bond Future	2128	1	2	1	0.00
28/11/2014	2032 On 05-February-15	8.49	Call	Bond Future	2040	1	2	1	0.00
28/11/2014	2032 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2032 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2032 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2032 On 07-May-15			Bond Future	8.31	99.6498	100.4035	99.6498	0.00
28/11/2014	2032 On 07-May-15	8.49	Call	Bond Future	1604	1	2	1	0.00
28/11/2014	2032 On 07-May-15	8.51	Call	Bond Future	1779	1	2	1	0.00
28/11/2014	2032 On 07-May-15	8.50	Call	Bond Future	1692	1	2	1	0.00
28/11/2014	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2032 On 06-August-15			Bond Future	8.35	101.3893	102.1570	101.3893	0.00
28/11/2014	2032 On 06-August-15	8.51	Call	Bond Future	1445	1	1	1	0.00
28/11/2014	2032 On 06-August-15	8.50	Call	Bond Future	1358	1	1	1	0.00
28/11/2014	2032 On 06-August-15	8.49	Call	Bond Future	1271	1	1	1	0.00
28/11/2014	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2037 On 05-February-15			Bond Future	8.40	100.4577	101.2275	100.4577	13,851.00
28/11/2014	2037 On 05-February-15	9.50	Call	Bond Future	10154	9	10	9	0.00
28/11/2014	2037 On 05-February-15	9.51	Call	Bond Future	10239	9	10	9	0.00
28/11/2014	2037 On 05-February-15	9.49	Call	Bond Future	10070	9	10	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
28/11/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2037 On 07-May-15			Bond Future	8.45	102.0898	102.8695	102.0898	500.00
28/11/2014	2037 On 07-May-15	8.99	Call	Bond Future	5164	4	5	4	0.00
28/11/2014	2037 On 07-May-15	9.01	Call	Bond Future	5347	5	5	5	0.00
28/11/2014	2037 On 07-May-15	9.00	Call	Bond Future	5256	4	5	4	0.00
28/11/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2037 On 06-August-15			Bond Future	8.49	99.6116	100.4057	99.6116	0.00
28/11/2014	2037 On 06-August-15	8.75	Call	Bond Future	2537	2	3	2	0.00
28/11/2014	2037 On 06-August-15	8.74	Call	Bond Future	2442	2	2	2	0.00
28/11/2014	2037 On 06-August-15	8.76	Call	Bond Future	2631	2	3	2	0.00
28/11/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2038 On 05-February-15			Bond Future	126.61	127.0862	126.6053	127.0862	3,701.00
28/11/2014	2038 On 05-February-15	123.01	Call	Bond Future	3595	4	4	4	0.00
28/11/2014	2038 On 05-February-15	123.00	Call	Bond Future	3605	4	4	4	0.00
28/11/2014	2038 On 05-February-15	122.99	Call	Bond Future	3615	4	4	4	0.00
28/11/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2038 On 07-May-15			Bond Future	128.67	129.1600	128.6680	129.1600	0.00
28/11/2014	2038 On 07-May-15	126.99	Call	Bond Future	1678	2	2	2	0.00
28/11/2014	2038 On 07-May-15	127.01	Call	Bond Future	1658	2	2	2	0.00
28/11/2014	2038 On 07-May-15	127.00	Call	Bond Future	1668	2	2	2	0.00
28/11/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2044 On 05-February-15			Bond Future	8.52	101.8680	102.7042	101.8680	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
28/11/2014	2044 On 05-February-15	9.01	Call	Bond Future	5129	4	5	4	0.00
28/11/2014	2044 On 05-February-15	9.00	Call	Bond Future	5029	4	5	4	0.00
28/11/2014	2044 On 05-February-15	8.99	Call	Bond Future	4928	4	5	4	0.00
28/11/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2044 On 07-May-15			Bond Future	8.57	103.5230	104.3702	103.5230	0.00
28/11/2014	2044 On 07-May-15	8.99	Call	Bond Future	4409	4	4	4	0.00
28/11/2014	2044 On 07-May-15	9.01	Call	Bond Future	4609	4	5	4	0.00
28/11/2014	2044 On 07-May-15	9.00	Call	Bond Future	4509	4	5	4	0.00
28/11/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2044 On 06-August-15			Bond Future	8.61	100.9445	101.8073	100.9445	0.00
28/11/2014	2044 On 06-August-15	8.74	Call	Bond Future	1423	1	1	1	0.00
28/11/2014	2044 On 06-August-15	8.76	Call	Bond Future	1632	1	2	1	0.00
28/11/2014	2044 On 06-August-15	8.75	Call	Bond Future	1528	1	2	1	0.00
28/11/2014	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2046 On 05-February-15			Bond Future	130.41	130.4229	130.4071	130.4229	5,889.00
28/11/2014	2046 On 05-February-15	123.99	Call	Bond Future	6417	6	6	6	0.00
28/11/2014	2046 On 05-February-15	124.01	Call	Bond Future	6397	6	6	6	0.00
28/11/2014	2046 On 05-February-15	124.00	Call	Bond Future	6407	6	6	6	0.00
28/11/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2046 On 07-May-15			Bond Future	131.16	131.1805	131.1611	131.1805	0.00
28/11/2014	2046 On 07-May-15	127.01	Call	Bond Future	4151	4	4	4	0.00
28/11/2014	2046 On 07-May-15	127.00	Call	Bond Future	4161	4	4	4	0.00
28/11/2014	2046 On 07-May-15	126.99	Call	Bond Future	4171	4	4	4	0.00
28/11/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	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
28/11/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2050 On 05-February-15			Bond Future	138.70	139.0589	138.6953	139.0589	2,640.00
28/11/2014	2050 On 05-February-15	129.99	Call	Bond Future	8705	9	9	9	0.00
28/11/2014	2050 On 05-February-15	130.01	Call	Bond Future	8685	9	9	9	0.00
28/11/2014	2050 On 05-February-15	130.00	Call	Bond Future	8695	9	9	9	0.00
28/11/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2050 On 07-May-15			Bond Future	140.95	141.3280	140.9547	141.3280	0.00
28/11/2014	2050 On 07-May-15	135.01	Call	Bond Future	5945	6	6	6	0.00
28/11/2014	2050 On 07-May-15	134.99	Call	Bond Future	5965	6	6	6	0.00
28/11/2014	2050 On 07-May-15	135.00	Call	Bond Future	5955	6	6	6	0.00
28/11/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	AL12 On 05-February-15			Index Future	548.96	545.1510	548.9630	545.1510	0.00
28/11/2014	AL12 On 07-May-15			Index Future	557.86	554.0020	557.8620	554.0020	0.00
28/11/2014	AL37 On 05-February-15			Index Future	455.59	454.1490	455.5860	454.1490	116.00
28/11/2014	AL37 On 07-May-15			Index Future	462.97	461.5230	462.9720	461.5230	0.00
28/11/2014	AL7T On 05-February-15			Index Future	542.67	539.9790	542.6670	539.9790	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
28/11/2014	AL7T On 07-May-15			Index Future	551.47	548.7470	551.4650	548.7470	0.00
28/11/2014	ALBI On 05-February-15			Index Future	494.04	491.5030	494.0420	491.5030	654.00
28/11/2014	ALBI On 07-May-15			Index Future	502.05	499.4840	502.0510	499.4840	0.00
28/11/2014	ALBI On 06-August-15			Index Future	510.72	508.1040	510.7200	508.1040	0.00
28/11/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	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
28/11/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/11/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/11/2014	EL28 On 05-February-15			Bond Future	125.03	125.0437	125.0299	125.0437	0.00
28/11/2014	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
28/11/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
28/11/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
28/11/2014	EL28 On 05-February-15	125.99	Put	Bond Future	960	1	1	1	0.00
28/11/2014	EL28 On 05-February-15	126.01	Put	Bond Future	980	1	1	1	0.00
28/11/2014	EL28 On 05-February-15	126.00	Put	Bond Future	970	1	1	1	0.00
28/11/2014	EL28 On 07-May-15			Bond Future	125.56	125.5729	125.5555	125.5729	0.00
28/11/2014	EL28 On 07-May-15	125.01	Call	Bond Future	546	1	1	1	0.00
28/11/2014	EL28 On 07-May-15	125.00	Call	Bond Future	556	1	1	1	0.00
28/11/2014	EL28 On 07-May-15	124.99	Call	Bond Future	566	1	1	1	0.00
28/11/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
28/11/2014	ES33 On 05-February-15			Bond Future	9.22	87.2736	87.8758	87.2736	6,220.00
28/11/2014	ES33 On 05-February-15	10.01	Call	Bond Future	5819	5	6	5	0.00
28/11/2014	ES33 On 05-February-15	10.00	Call	Bond Future	5749	5	6	5	0.00
28/11/2014	ES33 On 05-February-15	9.99	Call	Bond Future	5679	5	6	5	0.00
28/11/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
28/11/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	ES33 On 07-May-15			Bond Future	9.29	84.9024	85.5123	84.9024	0.00
28/11/2014	ES33 On 07-May-15	9.74	Call	Bond Future	3329	3	3	3	0.00
28/11/2014	ES33 On 07-May-15	9.76	Call	Bond Future	3473	3	3	3	0.00
28/11/2014	ES33 On 07-May-15	9.75	Call	Bond Future	3401	3	3	3	0.00
28/11/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
28/11/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
28/11/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
28/11/2014	ES33 On 06-August-15			Bond Future	9.36	86.3844	87.0055	86.3844	0.00
28/11/2014	ES33 On 06-August-15	9.60	Call	Bond Future	1826	1	2	1	0.00
28/11/2014	ES33 On 06-August-15	9.61	Call	Bond Future	1900	1	2	1	0.00
28/11/2014	ES33 On 06-August-15	9.59	Call	Bond Future	1753	1	2	1	0.00
28/11/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
28/11/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
28/11/2014	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
28/11/2014	GOVI On 05-February-15			GOVI	491.73	489.3810	491.7320	489.3810	411.00
28/11/2014	GOVI On 05-February-15	459.99	Call	GOVI	317420	29	32	29	0.00
28/11/2014	GOVI On 05-February-15	460.01	Call	GOVI	317220	29	32	29	0.00
28/11/2014	GOVI On 05-February-15	460.00	Call	GOVI	317320	29	32	29	0.00
28/11/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
28/11/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
28/11/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
28/11/2014	GOVI On 07-May-15			GOVI	499.70	497.3270	499.7030	497.3270	130.00
28/11/2014	GOVI On 07-May-15	449.99	Call	GOVI	497130	47	50	47	0.00
28/11/2014	GOVI On 07-May-15	450.01	Call	GOVI	496930	47	50	47	0.00
28/11/2014	GOVI On 07-May-15	450.00	Call	GOVI	497030	47	50	47	0.00
28/11/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
28/11/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
28/11/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
28/11/2014	GOVI On 06-August-15			GOVI	508.33	505.9110	508.3310	505.9110	0.00
28/11/2014	GOVI On 06-August-15	500.01	Call	GOVI	83210	6	8	6	0.00
28/11/2014	GOVI On 06-August-15	500.00	Call	GOVI	83310	6	8	6	0.00
28/11/2014	GOVI On 06-August-15	499.99	Call	GOVI	83410	6	8	6	0.00
28/11/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
28/11/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
28/11/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
28/11/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/11/2014	IGOV On 05-February-15			Index Future	226.04	226.2890	226.0400	226.2890	1,093.00
28/11/2014	IGOV On 07-May-15			Index Future	229.72	229.9810	229.7230	229.9810	81.00
28/11/2014	IGOV On 06-August-15			Index Future	233.71	233.9690	233.7080	233.9690	0.00
28/11/2014	ILBI On 05-February-15			Index Future	612.31	613.0640	612.3140	613.0640	157.00
28/11/2014	ILBI On 07-May-15			Index Future	622.35	623.1100	622.3450	623.1100	0.00
28/11/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
28/11/2014	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
28/11/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
28/11/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
28/11/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
28/11/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
28/11/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
28/11/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.08	93.9100	93.9200	93.9100	0.00
28/11/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.10	93.8900	93.9000	93.8900	0.00
28/11/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.13	93.8600	93.8700	93.8600	2,850.00
28/11/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.15	93.8200	93.8500	93.8200	0.00
28/11/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.19	93.7600	93.8100	93.7600	0.00
28/11/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.21	93.7400	93.7900	93.7400	5,000.00
28/11/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.29	93.6300	93.7100	93.6300	0.00
28/11/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.41	93.5000	93.5900	93.5000	0.00
28/11/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.52	93.3900	93.4800	93.3900	0.00
28/11/2014	JBAF On 15-June-16			Jibar Tradeable Future	6.63	93.2900	93.3700	93.2900	0.00
28/11/2014	JBAF On 21-September-16			Jibar Tradeable Future	6.74	93.1700	93.2600	93.1700	0.00
28/11/2014	R023 On 05-February-15			Bond Future	7.36	105.3350	105.8395	105.3350	10,322.00
28/11/2014	R023 On 05-February-15	8.75	Call	Bond Future	8052	8	8	8	0.00
28/11/2014	R023 On 05-February-15	8.76	Call	Bond Future	8106	8	8	8	0.00
28/11/2014	R023 On 05-February-15	8.74	Call	Bond Future	7997	7	8	7	0.00
28/11/2014	R023 On 05-February-15	8.76	Put	Bond Future	1	0	0	0	0.00
28/11/2014	R023 On 05-February-15	8.75	Put	Bond Future	1	0	0	0	0.00
28/11/2014	R023 On 05-February-15	8.74	Put	Bond Future	2	0	0	0	0.00
28/11/2014	R023 On 07-May-15			Bond Future	7.39	103.1206	103.6308	103.1206	0.00
28/11/2014	R023 On 07-May-15	8.14	Call	Bond Future	4684	4	5	4	0.00
28/11/2014	R023 On 07-May-15	8.16	Call	Bond Future	4780	4	5	4	0.00
28/11/2014	R023 On 07-May-15	8.15	Call	Bond Future	4732	4	5	4	0.00
28/11/2014	R023 On 07-May-15	8.15	Put	Bond Future	344	0	0	0	0.00
28/11/2014	R023 On 07-May-15	8.16	Put	Bond Future	336	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
28/11/2014	R023 On 07-May-15	8.14	Put	Bond Future	352	0	0	0	0.00
28/11/2014	R023 On 06-August-15			Bond Future	7.40	104.9200	105.4399	104.9200	0.00
28/11/2014	R023 On 06-August-15	8.24	Call	Bond Future	5309	5	5	5	0.00
28/11/2014	R023 On 06-August-15	9.07	Call	Bond Future	9195	9	9	9	0.00
28/11/2014	R023 On 06-August-15	8.25	Call	Bond Future	5353	5	5	5	0.00
28/11/2014	R023 On 06-August-15	8.26	Call	Bond Future	5397	5	5	5	0.00
28/11/2014	R023 On 06-August-15	8.24	Put	Bond Future	622	1	1	1	0.00
28/11/2014	R023 On 06-August-15	8.26	Put	Bond Future	601	1	1	1	0.00
28/11/2014	R023 On 06-August-15	8.25	Put	Bond Future	611	1	1	1	0.00
28/11/2014	R023 On 06-August-15	9.07	Put	Bond Future	117	0	0	0	911.00
28/11/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
28/11/2014	R157 On 05-February-15	8.74	Call	Bond Future	1076	1	1	1	0.00
28/11/2014	R157 On 05-February-15	8.76	Call	Bond Future	1087	1	1	1	0.00
28/11/2014	R157 On 05-February-15	8.75	Call	Bond Future	1082	1	1	1	0.00
28/11/2014	R157 On 05-February-15	8.75	Put	Bond Future	3	0	0	0	0.00
28/11/2014	R157 On 05-February-15	8.76	Put	Bond Future	3	0	0	0	0.00
28/11/2014	R157 On 05-February-15	8.74	Put	Bond Future	3	0	0	0	0.00
28/11/2014	R186 On 05-February-15			Bond Future	7.63	122.8093	123.5833	122.8093	44,348.00
28/11/2014	R186 On 05-February-15	8.75	Call	Bond Future	9394	9	9	9	0.00
28/11/2014	R186 On 05-February-15	8.76	Call	Bond Future	9472	9	9	9	0.00
28/11/2014	R186 On 05-February-15	9.00	Call	Bond Future	11340	11	11	11	0.00
28/11/2014	R186 On 05-February-15	8.74	Call	Bond Future	9315	9	9	9	0.00
28/11/2014	R186 On 05-February-15	8.45	Call	Bond Future	7037	6	7	6	0.00
28/11/2014	R186 On 05-February-15	8.50	Call	Bond Future	7429	7	7	7	0.00
28/11/2014	R186 On 05-February-15	8.00	Call	Bond Future	3694	3	4	3	0.00
28/11/2014	R186 On 05-February-15	8.05	Call	Bond Future	4037	3	4	3	0.00
28/11/2014	R186 On 05-February-15	8.74	Put	Bond Future	17	0	0	0	0.00
28/11/2014	R186 On 05-February-15	9.00	Put	Bond Future	4	0	0	0	9,600.00
28/11/2014	R186 On 05-February-15	8.75	Put	Bond Future	16	0	0	0	0.00
28/11/2014	R186 On 05-February-15	8.76	Put	Bond Future	15	0	0	0	0.00
28/11/2014	R186 On 05-February-15	8.50	Put	Bond Future	57	0	0	0	0.00
28/11/2014	R186 On 05-February-15	8.00	Put	Bond Future	485	1	0	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
28/11/2014	R186 On 05-February-15	8.05	Put	Bond Future	402	1	0	1	6,500.00
28/11/2014	R186 On 05-February-15	8.45	Put	Bond Future	72	0	0	0	0.00
28/11/2014	R186 On 07-May-15			Bond Future	7.67	124.8038	125.5872	124.8038	1.00
28/11/2014	R186 On 07-May-15	8.25	Call	Bond Future	5733	5	6	5	0.00
28/11/2014	R186 On 07-May-15	8.26	Call	Bond Future	5797	5	6	5	0.00
28/11/2014	R186 On 07-May-15	8.24	Call	Bond Future	5668	5	6	5	0.00
28/11/2014	R186 On 07-May-15	8.26	Put	Bond Future	810	1	1	1	0.00
28/11/2014	R186 On 07-May-15	8.25	Put	Bond Future	828	1	1	1	0.00
28/11/2014	R186 On 07-May-15	8.24	Put	Bond Future	845	1	1	1	0.00
28/11/2014	R186 On 06-August-15			Bond Future	7.69	121.6804	122.4785	121.6804	0.00
28/11/2014	R186 On 06-August-15	7.99	Call	Bond Future	4646	4	5	4	0.00
28/11/2014	R186 On 06-August-15	8.00	Call	Bond Future	4698	4	5	4	0.00
28/11/2014	R186 On 06-August-15	8.01	Call	Bond Future	4750	4	5	4	0.00
28/11/2014	R186 On 06-August-15	8.00	Put	Bond Future	2119	2	2	2	0.00
28/11/2014	R186 On 06-August-15	8.01	Put	Bond Future	2089	2	2	2	0.00
28/11/2014	R186 On 06-August-15	7.99	Put	Bond Future	2150	2	2	2	0.00
28/11/2014	R186 On 05-November-15			Bond Future	7.70	123.9396	124.7474	123.9396	0.00
28/11/2014	R186 On 05-November-15	8.24	Call	Bond Future	6388	6	6	6	0.00
28/11/2014	R186 On 05-November-15	8.25	Call	Bond Future	6443	6	6	6	0.00
28/11/2014	R186 On 05-November-15	8.26	Call	Bond Future	6499	6	6	6	0.00
28/11/2014	R186 On 05-November-15	9.00	Call	Bond Future	10984	10	11	10	0.00
28/11/2014	R186 On 05-November-15	8.25	Put	Bond Future	1917	2	2	2	0.00
28/11/2014	R186 On 05-November-15	9.00	Put	Bond Future	691	1	1	1	2,600.00
28/11/2014	R186 On 05-November-15	8.24	Put	Bond Future	1941	2	2	2	0.00
28/11/2014	R186 On 05-November-15	8.26	Put	Bond Future	1893	2	2	2	0.00
28/11/2014	R197 On 05-February-15			Bond Future	288.84	288.8751	288.8397	288.8751	898.00
28/11/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R197 On 05-February-15	289.00	Put	Bond Future	160	0	0	0	0.00
28/11/2014	R197 On 05-February-15	289.01	Put	Bond Future	170	0	0	0	0.00
28/11/2014	R197 On 05-February-15	288.99	Put	Bond Future	150	0	0	0	0.00
28/11/2014	R197 On 07-May-15			Bond Future	293.55	293.5886	293.5450	293.5886	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
28/11/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R197 On 07-May-15	294.01	Put	Bond Future	465	0	0	0	0.00
28/11/2014	R197 On 07-May-15	294.00	Put	Bond Future	455	0	0	0	0.00
28/11/2014	R197 On 07-May-15	293.99	Put	Bond Future	445	0	0	0	0.00
28/11/2014	R202 On 05-February-15			Bond Future	236.56	237.2866	236.5644	237.2866	50,629.00
28/11/2014	R202 On 05-February-15	232.99	Call	Bond Future	3574	4	4	4	0.00
28/11/2014	R202 On 05-February-15	233.01	Call	Bond Future	3554	4	4	4	0.00
28/11/2014	R202 On 05-February-15	233.00	Call	Bond Future	3564	4	4	4	0.00
28/11/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R202 On 07-May-15			Bond Future	240.42	241.1583	240.4183	241.1583	0.00
28/11/2014	R202 On 07-May-15	238.50	Call	Bond Future	1918	3	2	3	0.00
28/11/2014	R202 On 07-May-15	238.49	Call	Bond Future	1928	3	2	3	0.00
28/11/2014	R202 On 07-May-15	238.51	Call	Bond Future	1908	3	2	3	0.00
28/11/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R203 On 05-February-15			Bond Future	6.41	107.4738	107.6838	107.4738	13,903.00
28/11/2014	R203 On 05-February-15	7.69	Call	Bond Future	3029	3	3	3	55.00
28/11/2014	R203 On 05-February-15	8.35	Call	Bond Future	4552	4	5	4	0.00
28/11/2014	R203 On 05-February-15	8.36	Call	Bond Future	4575	4	5	4	0.00
28/11/2014	R203 On 05-February-15	8.34	Call	Bond Future	4529	4	5	4	0.00
28/11/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R203 On 05-February-15	7.69	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R203 On 07-May-15			Bond Future	6.40	105.0518	105.2626	105.0518	0.00
28/11/2014	R203 On 07-May-15	7.25	Call	Bond Future	1916	2	2	2	0.00
28/11/2014	R203 On 07-May-15	7.26	Call	Bond Future	1936	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
28/11/2014	R203 On 07-May-15	7.24	Call	Bond Future	1896	2	2	2	0.00
28/11/2014	R203 On 07-May-15	7.25	Put	Bond Future	57	0	0	0	0.00
28/11/2014	R203 On 07-May-15	7.26	Put	Bond Future	55	0	0	0	0.00
28/11/2014	R203 On 07-May-15	7.24	Put	Bond Future	59	0	0	0	0.00
28/11/2014	R203 On 06-August-15			Bond Future	6.31	106.8852	107.1005	106.8852	0.00
28/11/2014	R203 On 06-August-15	6.74	Call	Bond Future	1149	1	1	1	0.00
28/11/2014	R203 On 06-August-15	6.75	Call	Bond Future	1163	1	1	1	0.00
28/11/2014	R203 On 06-August-15	6.76	Call	Bond Future	1177	1	1	1	0.00
28/11/2014	R203 On 06-August-15	6.75	Put	Bond Future	297	0	0	0	0.00
28/11/2014	R203 On 06-August-15	6.76	Put	Bond Future	292	0	0	0	0.00
28/11/2014	R203 On 06-August-15	6.74	Put	Bond Future	302	0	0	0	0.00
28/11/2014	R204 On 05-February-15			Bond Future	6.72	105.1146	105.4067	105.1146	10,267.00
28/11/2014	R204 On 05-February-15	8.25	Call	Bond Future	5114	5	5	5	0.00
28/11/2014	R204 On 05-February-15	8.24	Call	Bond Future	5082	5	5	5	0.00
28/11/2014	R204 On 05-February-15	8.26	Call	Bond Future	5147	5	5	5	0.00
28/11/2014	R204 On 05-February-15	8.24	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R204 On 05-February-15	8.26	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R204 On 05-February-15	8.25	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R204 On 07-May-15			Bond Future	6.73	106.8217	107.1158	106.8217	0.00
28/11/2014	R204 On 07-May-15	7.49	Call	Bond Future	2552	2	3	2	0.00
28/11/2014	R204 On 07-May-15	7.51	Call	Bond Future	2607	2	3	2	0.00
28/11/2014	R204 On 07-May-15	7.50	Call	Bond Future	2580	2	3	2	0.00
28/11/2014	R204 On 07-May-15	7.49	Put	Bond Future	132	0	0	0	0.00
28/11/2014	R204 On 07-May-15	7.50	Put	Bond Future	128	0	0	0	0.00
28/11/2014	R204 On 07-May-15	7.51	Put	Bond Future	124	0	0	0	0.00
28/11/2014	R204 On 06-August-15			Bond Future	6.71	104.6466	104.9466	104.6466	0.00
28/11/2014	R204 On 06-August-15	8.41	Call	Bond Future	5040	5	5	5	0.00
28/11/2014	R204 On 06-August-15	7.74	Call	Bond Future	3243	3	3	3	0.00
28/11/2014	R204 On 06-August-15	7.76	Call	Bond Future	3295	3	3	3	0.00
28/11/2014	R204 On 06-August-15	7.75	Call	Bond Future	3269	3	3	3	0.00
28/11/2014	R204 On 06-August-15	8.41	Put	Bond Future	36	0	0	0	699.00
28/11/2014	R204 On 06-August-15	7.75	Put	Bond Future	170	0	0	0	0.00
28/11/2014	R204 On 06-August-15	7.74	Put	Bond Future	174	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
28/11/2014	R204 On 06-August-15	7.76	Put	Bond Future	167	0	0	0	0.00
28/11/2014	R207 On 05-February-15			Bond Future	6.94	101.4793	101.8062	101.4793	33,123.00
28/11/2014	R207 On 05-February-15	8.50	Call	Bond Future	6243	6	6	6	0.00
28/11/2014	R207 On 05-February-15	8.51	Call	Bond Future	6282	6	6	6	0.00
28/11/2014	R207 On 05-February-15	8.49	Call	Bond Future	6205	6	6	6	0.00
28/11/2014	R207 On 05-February-15	8.50	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R207 On 05-February-15	8.51	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R207 On 05-February-15	8.49	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R207 On 07-May-15			Bond Future	6.96	103.1276	103.4572	103.1276	0.00
28/11/2014	R207 On 07-May-15	8.25	Call	Bond Future	4987	5	5	5	0.00
28/11/2014	R207 On 07-May-15	7.73	Call	Bond Future	3164	3	3	3	66.00
28/11/2014	R207 On 07-May-15	8.26	Call	Bond Future	5022	5	5	5	0.00
28/11/2014	R207 On 07-May-15	8.24	Call	Bond Future	4950	5	5	5	0.00
28/11/2014	R207 On 07-May-15	8.25	Put	Bond Future	40	0	0	0	0.00
28/11/2014	R207 On 07-May-15	8.26	Put	Bond Future	38	0	0	0	0.00
28/11/2014	R207 On 07-May-15	7.73	Put	Bond Future	180	0	0	0	0.00
28/11/2014	R207 On 07-May-15	8.24	Put	Bond Future	41	0	0	0	0.00
28/11/2014	R207 On 06-August-15			Bond Future	6.96	101.2829	101.6190	101.2829	0.00
28/11/2014	R207 On 06-August-15	7.74	Call	Bond Future	3268	3	3	3	0.00
28/11/2014	R207 On 06-August-15	7.76	Call	Bond Future	3327	3	3	3	0.00
28/11/2014	R207 On 06-August-15	7.75	Call	Bond Future	3298	3	3	3	0.00
28/11/2014	R207 On 06-August-15	7.46	Call	Bond Future	2477	2	2	2	70.00
28/11/2014	R207 On 06-August-15	7.74	Put	Bond Future	386	0	0	0	0.00
28/11/2014	R207 On 06-August-15	7.75	Put	Bond Future	379	0	0	0	0.00
28/11/2014	R207 On 06-August-15	7.76	Put	Bond Future	372	0	0	0	0.00
28/11/2014	R207 On 06-August-15	7.46	Put	Bond Future	622	1	1	1	0.00
28/11/2014	R208 On 05-February-15			Bond Future	7.13	100.2187	100.5979	100.2187	52,091.00
28/11/2014	R208 On 05-February-15	8.49	Call	Bond Future	6335	6	6	6	0.00
28/11/2014	R208 On 05-February-15	8.51	Call	Bond Future	6424	6	6	6	0.00
28/11/2014	R208 On 05-February-15	8.50	Call	Bond Future	6380	6	6	6	0.00
28/11/2014	R208 On 05-February-15	8.49	Put	Bond Future	1	0	0	0	0.00
28/11/2014	R208 On 05-February-15	8.50	Put	Bond Future	1	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
28/11/2014	R208 On 05-February-15	8.51	Put	Bond Future	1	0	0	0	0.00
28/11/2014	R208 On 07-May-15			Bond Future	7.16	98.4461	98.8289	98.4461	0.00
28/11/2014	R208 On 07-May-15	7.99	Call	Bond Future	4006	4	4	4	0.00
28/11/2014	R208 On 07-May-15	8.01	Call	Bond Future	4085	4	4	4	0.00
28/11/2014	R208 On 07-May-15	8.00	Call	Bond Future	4046	4	4	4	0.00
28/11/2014	R208 On 07-May-15	7.99	Put	Bond Future	208	0	0	0	0.00
28/11/2014	R208 On 07-May-15	8.01	Put	Bond Future	197	0	0	0	0.00
28/11/2014	R208 On 07-May-15	8.00	Put	Bond Future	202	0	0	0	0.00
28/11/2014	R208 On 06-August-15			Bond Future	7.17	100.1642	100.5545	100.1642	0.00
28/11/2014	R208 On 06-August-15	8.00	Call	Bond Future	4136	4	4	4	0.00
28/11/2014	R208 On 06-August-15	7.99	Call	Bond Future	4101	4	4	4	0.00
28/11/2014	R208 On 06-August-15	8.01	Call	Bond Future	4171	4	4	4	0.00
28/11/2014	R208 On 06-August-15	8.85	Call	Bond Future	7335	7	7	7	0.00
28/11/2014	R208 On 06-August-15	7.99	Put	Bond Future	467	1	0	1	0.00
28/11/2014	R208 On 06-August-15	8.85	Put	Bond Future	76	0	0	0	198.00
28/11/2014	R208 On 06-August-15	8.00	Put	Bond Future	459	1	0	1	0.00
28/11/2014	R208 On 06-August-15	8.01	Put	Bond Future	451	1	0	1	0.00
28/11/2014	R208 On 05-November-15			Bond Future	7.14	98.6195	99.0130	98.6195	0.00
28/11/2014	R208 On 05-November-15	8.48	Call	Bond Future	5918	6	6	6	0.00
28/11/2014	R208 On 05-November-15	7.75	Call	Bond Future	3475	3	3	3	0.00
28/11/2014	R208 On 05-November-15	7.76	Call	Bond Future	3505	3	4	3	0.00
28/11/2014	R208 On 05-November-15	7.74	Call	Bond Future	3444	3	3	3	0.00
28/11/2014	R208 On 05-November-15	8.48	Put	Bond Future	289	0	0	0	2,200.00
28/11/2014	R208 On 05-November-15	7.75	Put	Bond Future	870	1	1	1	0.00
28/11/2014	R208 On 05-November-15	7.76	Put	Bond Future	858	1	1	1	0.00
28/11/2014	R208 On 05-November-15	7.74	Put	Bond Future	881	1	1	1	0.00
28/11/2014	R209 On 05-February-15			Bond Future	8.31	81.3025	81.9412	81.3025	28,455.00
28/11/2014	R209 On 05-February-15	9.26	Call	Bond Future	7437	7	7	7	0.00
28/11/2014	R209 On 05-February-15	9.25	Call	Bond Future	7368	7	7	7	0.00
28/11/2014	R209 On 05-February-15	9.00	Call	Bond Future	5641	5	6	5	0.00
28/11/2014	R209 On 05-February-15	9.24	Call	Bond Future	7299	7	7	7	0.00
28/11/2014	R209 On 05-February-15	9.25	Put	Bond Future	61	0	0	0	0.00
28/11/2014	R209 On 05-February-15	9.24	Put	Bond Future	64	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
28/11/2014	R209 On 05-February-15	9.26	Put	Bond Future	59	0	0	0	0.00
28/11/2014	R209 On 05-February-15	9.00	Put	Bond Future	169	0	0	0	0.00
28/11/2014	R209 On 07-May-15			Bond Future	8.35	79.4746	80.1216	79.4746	0.00
28/11/2014	R209 On 07-May-15	9.01	Call	Bond Future	5969	5	6	5	0.00
28/11/2014	R209 On 07-May-15	9.00	Call	Bond Future	5910	5	6	5	0.00
28/11/2014	R209 On 07-May-15	8.99	Call	Bond Future	5852	5	6	5	0.00
28/11/2014	R209 On 07-May-15	9.00	Put	Bond Future	798	1	1	1	0.00
28/11/2014	R209 On 07-May-15	8.99	Put	Bond Future	814	1	1	1	0.00
28/11/2014	R209 On 07-May-15	9.01	Put	Bond Future	782	1	1	1	0.00
28/11/2014	R209 On 06-August-15			Bond Future	8.38	80.8619	81.5207	80.8619	0.00
28/11/2014	R209 On 06-August-15	9.90	Call	Bond Future	11450	11	11	11	0.00
28/11/2014	R209 On 06-August-15	9.00	Call	Bond Future	6331	6	6	6	0.00
28/11/2014	R209 On 06-August-15	9.01	Call	Bond Future	6384	6	6	6	0.00
28/11/2014	R209 On 06-August-15	8.99	Call	Bond Future	6278	6	6	6	0.00
28/11/2014	R209 On 06-August-15	9.00	Put	Bond Future	1498	2	1	2	0.00
28/11/2014	R209 On 06-August-15	9.90	Put	Bond Future	355	0	0	0	2,914.00
28/11/2014	R209 On 06-August-15	9.01	Put	Bond Future	1477	2	1	2	0.00
28/11/2014	R209 On 06-August-15	8.99	Put	Bond Future	1519	2	2	2	0.00
28/11/2014	R210 On 05-February-15			Bond Future	177.64	177.6655	177.6437	177.6655	628.00
28/11/2014	R210 On 05-February-15	174.99	Call	Bond Future	2654	3	3	3	0.00
28/11/2014	R210 On 05-February-15	175.01	Call	Bond Future	2634	3	3	3	0.00
28/11/2014	R210 On 05-February-15	175.00	Call	Bond Future	2644	3	3	3	0.00
28/11/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R210 On 07-May-15			Bond Future	178.46	178.4867	178.4601	178.4867	0.00
28/11/2014	R210 On 07-May-15	177.00	Call	Bond Future	1460	1	1	1	0.00
28/11/2014	R210 On 07-May-15	176.99	Call	Bond Future	1470	1	1	1	0.00
28/11/2014	R210 On 07-May-15	177.01	Call	Bond Future	1450	1	1	1	0.00
28/11/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
28/11/2014	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
28/11/2014	R211 On 05-February-15			Bond Future	132.59	132.6071	132.5881	132.6071	1,120.00
28/11/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R211 On 05-February-15	133.00	Put	Bond Future	412	0	0	0	0.00
28/11/2014	R211 On 05-February-15	132.99	Put	Bond Future	402	0	0	0	0.00
28/11/2014	R211 On 05-February-15	133.01	Put	Bond Future	422	0	0	0	0.00
28/11/2014	R211 On 07-May-15			Bond Future	134.75	134.7712	134.7484	134.7712	0.00
28/11/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R211 On 07-May-15	135.00	Put	Bond Future	252	0	0	0	0.00
28/11/2014	R211 On 07-May-15	135.01	Put	Bond Future	262	0	0	0	0.00
28/11/2014	R211 On 07-May-15	134.99	Put	Bond Future	242	0	0	0	0.00
28/11/2014	R212 On 05-February-15			Bond Future	137.51	137.5290	137.5118	137.5290	14,564.00
28/11/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R212 On 05-February-15	137.99	Put	Bond Future	478	0	0	0	0.00
28/11/2014	R212 On 05-February-15	138.01	Put	Bond Future	498	0	0	0	0.00
28/11/2014	R212 On 05-February-15	138.00	Put	Bond Future	488	0	0	0	0.00
28/11/2014	R212 On 07-May-15			Bond Future	139.75	139.7734	139.7524	139.7734	0.00
28/11/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
28/11/2014	R212 On 07-May-15	141.00	Put	Bond Future	1248	1	1	1	0.00
28/11/2014	R212 On 07-May-15	141.01	Put	Bond Future	1258	1	1	1	0.00
28/11/2014	R212 On 07-May-15	140.99	Put	Bond Future	1238	1	1	1	0.00
28/11/2014	R213 On 05-February-15			Bond Future	8.12	92.5234	93.1997	92.5234	21,796.00
28/11/2014	R213 On 05-February-15	9.25	Call	Bond Future	8705	8	9	8	0.00
28/11/2014	R213 On 05-February-15	9.26	Call	Bond Future	8775	8	9	8	0.00
28/11/2014	R213 On 05-February-15	9.24	Call	Bond Future	8635	8	9	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
28/11/2014	R213 On 05-February-15	9.25	Put	Bond Future	24	0	0	0	0.00
28/11/2014	R213 On 05-February-15	9.26	Put	Bond Future	23	0	0	0	0.00
28/11/2014	R213 On 05-February-15	9.24	Put	Bond Future	25	0	0	0	0.00
28/11/2014	R213 On 07-May-15			Bond Future	8.16	90.4809	91.1659	90.4809	0.00
28/11/2014	R213 On 07-May-15	8.74	Call	Bond Future	5433	5	5	5	0.00
28/11/2014	R213 On 07-May-15	8.76	Call	Bond Future	5550	5	6	5	0.00
28/11/2014	R213 On 07-May-15	8.75	Call	Bond Future	5491	5	5	5	0.00
28/11/2014	R213 On 07-May-15	8.75	Put	Bond Future	864	1	1	1	0.00
28/11/2014	R213 On 07-May-15	8.76	Put	Bond Future	847	1	1	1	0.00
28/11/2014	R213 On 07-May-15	8.74	Put	Bond Future	882	1	1	1	0.00
28/11/2014	R213 On 06-August-15			Bond Future	8.19	92.0598	92.7574	92.0598	0.00
28/11/2014	R213 On 06-August-15	8.50	Call	Bond Future	4602	4	5	4	0.00
28/11/2014	R213 On 06-August-15	8.51	Call	Bond Future	4651	4	5	4	0.00
28/11/2014	R213 On 06-August-15	8.49	Call	Bond Future	4555	4	5	4	0.00
28/11/2014	R213 On 06-August-15	8.50	Put	Bond Future	2165	2	2	2	0.00
28/11/2014	R213 On 06-August-15	8.49	Put	Bond Future	2195	2	2	2	0.00
28/11/2014	R213 On 06-August-15	8.51	Put	Bond Future	2136	2	2	2	0.00
28/11/2014	R214 On 05-February-15			Bond Future	8.41	82.2096	82.8373	82.2096	7,459.00
28/11/2014	R214 On 05-February-15	9.51	Call	Bond Future	8793	8	9	8	0.00
28/11/2014	R214 On 05-February-15	9.50	Call	Bond Future	8722	8	9	8	0.00
28/11/2014	R214 On 05-February-15	9.49	Call	Bond Future	8652	8	9	8	0.00
28/11/2014	R214 On 05-February-15	9.50	Put	Bond Future	41	0	0	0	0.00
28/11/2014	R214 On 05-February-15	9.49	Put	Bond Future	42	0	0	0	0.00
28/11/2014	R214 On 05-February-15	9.51	Put	Bond Future	39	0	0	0	0.00
28/11/2014	R214 On 07-May-15			Bond Future	8.45	80.2528	80.8886	80.2528	0.00
28/11/2014	R214 On 07-May-15	9.15	Call	Bond Future	6502	6	7	6	0.00
28/11/2014	R214 On 07-May-15	9.16	Call	Bond Future	6563	6	7	6	0.00
28/11/2014	R214 On 07-May-15	9.14	Call	Bond Future	6441	6	6	6	0.00
28/11/2014	R214 On 07-May-15	9.15	Put	Bond Future	803	1	1	1	0.00
28/11/2014	R214 On 07-May-15	9.16	Put	Bond Future	787	1	1	1	0.00
28/11/2014	R214 On 07-May-15	9.14	Put	Bond Future	819	1	1	1	0.00
28/11/2014	R214 On 06-August-15			Bond Future	8.49	81.6533	82.3008	81.6533	0.00
28/11/2014	R214 On 06-August-15	8.74	Call	Bond Future	4733	4	5	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
28/11/2014	R214 On 06-August-15	8.75	Call	Bond Future	4782	4	5	4	0.00
28/11/2014	R214 On 06-August-15	8.76	Call	Bond Future	4831	4	5	4	0.00
28/11/2014	R214 On 06-August-15	8.74	Put	Bond Future	2591	3	3	3	0.00
28/11/2014	R214 On 06-August-15	8.75	Put	Bond Future	2557	3	3	3	0.00
28/11/2014	R214 On 06-August-15	8.76	Put	Bond Future	2525	3	3	3	0.00
28/11/2014	R248 On 05-February-15			Bond Future	8.50	105.8234	106.6300	105.8234	40,873.00
28/11/2014	R248 On 05-February-15	9.50	Call	Bond Future	10227	9	10	9	0.00
28/11/2014	R248 On 05-February-15	9.49	Call	Bond Future	10133	9	10	9	0.00
28/11/2014	R248 On 05-February-15	9.51	Call	Bond Future	10320	10	10	10	0.00
28/11/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R248 On 07-May-15			Bond Future	8.55	103.1107	103.9277	103.1107	0.00
28/11/2014	R248 On 07-May-15	9.25	Call	Bond Future	7343	7	7	7	0.00
28/11/2014	R248 On 07-May-15	9.26	Call	Bond Future	7440	7	7	7	0.00
28/11/2014	R248 On 07-May-15	9.24	Call	Bond Future	7245	6	7	6	0.00
28/11/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R248 On 06-August-15			Bond Future	8.58	104.9101	105.7422	104.9101	0.00
28/11/2014	R248 On 06-August-15	8.74	Call	Bond Future	1720	1	2	1	0.00
28/11/2014	R248 On 06-August-15	8.76	Call	Bond Future	1935	1	2	1	0.00
28/11/2014	R248 On 06-August-15	8.75	Call	Bond Future	1828	1	2	1	0.00
28/11/2014	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/11/2014	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00