



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: 19/12/2014 TO: 19/12/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	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
19/12/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	2025 On 05-February-15			Bond Future	118.35	118.5852	118.3533	118.5852	16.00
19/12/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2025 On 05-February-15	118.99	Put	Bond Future	637	0	1	0	0.00
19/12/2014	2025 On 05-February-15	119.01	Put	Bond Future	657	0	1	0	0.00
19/12/2014	2025 On 05-February-15	119.00	Put	Bond Future	647	0	1	0	0.00
19/12/2014	2025 On 07-May-15			Bond Future	120.25	120.4833	120.2470	120.4833	0.00
19/12/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2025 On 07-May-15	121.00	Put	Bond Future	753	1	1	1	0.00
19/12/2014	2025 On 07-May-15	121.01	Put	Bond Future	763	1	1	1	0.00
19/12/2014	2025 On 07-May-15	120.99	Put	Bond Future	743	1	1	1	0.00
19/12/2014	2030 On 05-February-15			Bond Future	8.44	96.6495	96.4881	96.6495	4,666.00
19/12/2014	2030 On 05-February-15	9.24	Call	Bond Future	6221	6	6	6	0.00
19/12/2014	2030 On 05-February-15	9.26	Call	Bond Future	6370	7	6	7	0.00
19/12/2014	2030 On 05-February-15	9.25	Call	Bond Future	6296	6	6	6	0.00
19/12/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/12/2014	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
19/12/2014	2030 On 07-May-15			Bond Future	8.50	98.1888	98.0245	98.1888	0.00
19/12/2014	2030 On 07-May-15	8.76	Call	Bond Future	2034	2	2	2	0.00
19/12/2014	2030 On 07-May-15	8.75	Call	Bond Future	1955	2	2	2	0.00
19/12/2014	2030 On 07-May-15	8.74	Call	Bond Future	1877	2	2	2	0.00
19/12/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2032 On 05-February-15			Bond Future	8.60	100.0622	99.8915	100.0622	15.00
19/12/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2032 On 05-February-15	8.50	Put	Bond Future	871	1	1	1	0.00
19/12/2014	2032 On 05-February-15	8.49	Put	Bond Future	959	1	1	1	0.00
19/12/2014	2032 On 05-February-15	8.51	Put	Bond Future	783	1	1	1	0.00
19/12/2014	2032 On 07-May-15			Bond Future	8.66	97.5004	97.3265	97.5004	0.00
19/12/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2032 On 07-May-15	8.50	Put	Bond Future	1385	1	1	1	0.00
19/12/2014	2032 On 07-May-15	8.51	Put	Bond Future	1298	1	1	1	0.00
19/12/2014	2032 On 07-May-15	8.49	Put	Bond Future	1473	1	1	1	0.00
19/12/2014	2032 On 06-August-15			Bond Future	8.71	99.1938	99.0149	99.1938	0.00
19/12/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2032 On 06-August-15	8.50	Put	Bond Future	1784	2	2	2	0.00
19/12/2014	2032 On 06-August-15	8.51	Put	Bond Future	1697	2	2	2	0.00
19/12/2014	2032 On 06-August-15	8.49	Put	Bond Future	1871	2	2	2	0.00
19/12/2014	2037 On 05-February-15			Bond Future	8.67	98.7427	98.6020	98.7427	36,001.00
19/12/2014	2037 On 05-February-15	9.50	Call	Bond Future	7529	8	8	8	0.00
19/12/2014	2037 On 05-February-15	9.51	Call	Bond Future	7614	8	8	8	0.00
19/12/2014	2037 On 05-February-15	9.49	Call	Bond Future	7444	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
19/12/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2037 On 07-May-15			Bond Future	8.73	100.3153	100.1719	100.3153	500.00
19/12/2014	2037 On 07-May-15	8.99	Call	Bond Future	2467	3	2	3	0.00
19/12/2014	2037 On 07-May-15	9.01	Call	Bond Future	2649	3	3	3	0.00
19/12/2014	2037 On 07-May-15	9.00	Call	Bond Future	2558	3	3	3	0.00
19/12/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2037 On 06-August-15			Bond Future	8.77	97.7972	97.6492	97.7972	0.00
19/12/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2037 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2037 On 06-August-15	8.75	Put	Bond Future	220	0	0	0	0.00
19/12/2014	2037 On 06-August-15	8.74	Put	Bond Future	314	0	0	0	0.00
19/12/2014	2037 On 06-August-15	8.76	Put	Bond Future	126	0	0	0	0.00
19/12/2014	2038 On 05-February-15			Bond Future	126.51	126.5260	126.5101	126.5260	3,701.00
19/12/2014	2038 On 05-February-15	123.01	Call	Bond Future	3500	4	4	4	0.00
19/12/2014	2038 On 05-February-15	123.00	Call	Bond Future	3510	4	4	4	0.00
19/12/2014	2038 On 05-February-15	122.99	Call	Bond Future	3520	4	4	4	0.00
19/12/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2038 On 07-May-15			Bond Future	128.53	128.5513	128.5342	128.5513	0.00
19/12/2014	2038 On 07-May-15	126.99	Call	Bond Future	1544	2	2	2	0.00
19/12/2014	2038 On 07-May-15	127.01	Call	Bond Future	1524	2	2	2	0.00
19/12/2014	2038 On 07-May-15	127.00	Call	Bond Future	1534	2	2	2	0.00
19/12/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2044 On 05-February-15			Bond Future	8.80	99.9553	99.7505	99.9553	6,042.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2014	2044 On 05-February-15	9.01	Call	Bond Future	2175	2	2	2	0.00
19/12/2014	2044 On 05-February-15	9.00	Call	Bond Future	2075	2	2	2	0.00
19/12/2014	2044 On 05-February-15	8.99	Call	Bond Future	1975	2	2	2	0.00
19/12/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2044 On 07-May-15			Bond Future	8.85	101.5472	101.3388	101.5472	0.00
19/12/2014	2044 On 07-May-15	8.99	Call	Bond Future	1377	2	1	2	0.00
19/12/2014	2044 On 07-May-15	9.01	Call	Bond Future	1577	2	2	2	0.00
19/12/2014	2044 On 07-May-15	9.00	Call	Bond Future	1477	2	1	2	0.00
19/12/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2044 On 06-August-15			Bond Future	8.90	98.9252	98.7110	98.9252	0.00
19/12/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
19/12/2014	2044 On 06-August-15	8.75	Put	Bond Future	1569	1	2	1	0.00
19/12/2014	2044 On 06-August-15	8.76	Put	Bond Future	1464	1	1	1	0.00
19/12/2014	2044 On 06-August-15	8.74	Put	Bond Future	1673	1	2	1	0.00
19/12/2014	2046 On 05-February-15			Bond Future	128.05	128.3502	128.0473	128.3502	5,889.00
19/12/2014	2046 On 05-February-15	123.99	Call	Bond Future	4057	4	4	4	0.00
19/12/2014	2046 On 05-February-15	124.01	Call	Bond Future	4037	4	4	4	0.00
19/12/2014	2046 On 05-February-15	124.00	Call	Bond Future	4047	4	4	4	0.00
19/12/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2046 On 07-May-15			Bond Future	128.73	129.0353	128.7272	129.0353	0.00
19/12/2014	2046 On 07-May-15	127.01	Call	Bond Future	1717	2	2	2	0.00
19/12/2014	2046 On 07-May-15	127.00	Call	Bond Future	1727	2	2	2	0.00
19/12/2014	2046 On 07-May-15	126.99	Call	Bond Future	1737	2	2	2	0.00
19/12/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	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
19/12/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2050 On 05-February-15			Bond Future	136.46	136.8126	136.4567	136.8126	2,640.00
19/12/2014	2050 On 05-February-15	129.99	Call	Bond Future	6467	7	6	7	0.00
19/12/2014	2050 On 05-February-15	130.01	Call	Bond Future	6447	7	6	7	0.00
19/12/2014	2050 On 05-February-15	130.00	Call	Bond Future	6457	7	6	7	0.00
19/12/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2050 On 07-May-15			Bond Future	138.64	139.0024	138.6399	139.0024	0.00
19/12/2014	2050 On 07-May-15	135.01	Call	Bond Future	3630	4	4	4	0.00
19/12/2014	2050 On 07-May-15	134.99	Call	Bond Future	3650	4	4	4	0.00
19/12/2014	2050 On 07-May-15	135.00	Call	Bond Future	3640	4	4	4	0.00
19/12/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	AL12 On 05-February-15			Index Future	533.87	534.7260	533.8650	534.7260	0.00
19/12/2014	AL12 On 07-May-15			Index Future	542.36	543.2400	542.3630	543.2400	0.00
19/12/2014	AL37 On 05-February-15			Index Future	446.33	446.7960	446.3280	446.7960	116.00
19/12/2014	AL37 On 07-May-15			Index Future	453.43	453.9100	453.4330	453.9100	0.00
19/12/2014	AL7T On 05-February-15			Index Future	527.74	528.5030	527.7400	528.5030	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
19/12/2014	AL7T On 07-May-15			Index Future	536.14	536.9180	536.1410	536.9180	0.00
19/12/2014	ALBI On 05-February-15			Index Future	482.32	482.9570	482.3220	482.9570	654.00
19/12/2014	ALBI On 07-May-15			Index Future	490.00	490.6470	490.0000	490.6470	0.00
19/12/2014	ALBI On 06-August-15			Index Future	498.40	499.0720	498.4040	499.0720	0.00
19/12/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	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
19/12/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/12/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/12/2014	EL28 On 05-February-15			Bond Future	125.09	125.1013	125.0868	125.1013	0.00
19/12/2014	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
19/12/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
19/12/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
19/12/2014	EL28 On 05-February-15	125.99	Put	Bond Future	903	1	1	1	0.00
19/12/2014	EL28 On 05-February-15	126.01	Put	Bond Future	923	1	1	1	0.00
19/12/2014	EL28 On 05-February-15	126.00	Put	Bond Future	913	1	1	1	0.00
19/12/2014	EL28 On 07-May-15			Bond Future	125.58	125.5941	125.5785	125.5941	0.00
19/12/2014	EL28 On 07-May-15	125.01	Call	Bond Future	569	1	1	1	0.00
19/12/2014	EL28 On 07-May-15	125.00	Call	Bond Future	579	1	1	1	0.00
19/12/2014	EL28 On 07-May-15	124.99	Call	Bond Future	589	1	1	1	0.00
19/12/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
19/12/2014	ES33 On 05-February-15			Bond Future	9.50	85.8338	85.7266	85.8338	6,220.00
19/12/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3669	4	4	4	0.00
19/12/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3599	4	4	4	0.00
19/12/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3529	4	4	4	0.00
19/12/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
19/12/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	ES33 On 07-May-15			Bond Future	9.59	83.4127	83.3034	83.4127	0.00
19/12/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1120	1	1	1	0.00
19/12/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1264	1	1	1	0.00
19/12/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1192	1	1	1	0.00
19/12/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
19/12/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
19/12/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
19/12/2014	ES33 On 06-August-15			Bond Future	9.66	84.8613	84.7483	84.8613	0.00
19/12/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
19/12/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
19/12/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
19/12/2014	ES33 On 06-August-15	9.59	Put	Bond Future	504	0	1	0	0.00
19/12/2014	ES33 On 06-August-15	9.60	Put	Bond Future	431	0	0	0	0.00
19/12/2014	ES33 On 06-August-15	9.61	Put	Bond Future	357	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
19/12/2014	GOVI On 05-February-15			GOVI	480.39	481.0030	480.3890	481.0030	436.00
19/12/2014	GOVI On 05-February-15	459.99	Call	GOVI	203990	21	20	21	0.00
19/12/2014	GOVI On 05-February-15	460.01	Call	GOVI	203790	21	20	21	0.00
19/12/2014	GOVI On 05-February-15	460.00	Call	GOVI	203890	21	20	21	0.00
19/12/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
19/12/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
19/12/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
19/12/2014	GOVI On 07-May-15			GOVI	488.04	488.6620	488.0360	488.6620	130.00
19/12/2014	GOVI On 07-May-15	449.99	Call	GOVI	380460	39	38	39	0.00
19/12/2014	GOVI On 07-May-15	450.01	Call	GOVI	380260	39	38	39	0.00
19/12/2014	GOVI On 07-May-15	450.00	Call	GOVI	380360	39	38	39	0.00
19/12/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
19/12/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
19/12/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
19/12/2014	GOVI On 06-August-15			GOVI	496.41	497.0530	496.4060	497.0530	0.00
19/12/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
19/12/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
19/12/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
19/12/2014	GOVI On 06-August-15	500.00	Put	GOVI	35940	3	4	3	0.00
19/12/2014	GOVI On 06-August-15	499.99	Put	GOVI	35840	3	4	3	0.00
19/12/2014	GOVI On 06-August-15	500.01	Put	GOVI	36040	3	4	3	0.00
19/12/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/12/2014	IGOV On 05-February-15			Index Future	225.11	225.0670	225.1120	225.0670	1,093.00
19/12/2014	IGOV On 07-May-15			Index Future	228.71	228.6690	228.7140	228.6690	81.00
19/12/2014	IGOV On 06-August-15			Index Future	232.66	232.6130	232.6550	232.6130	0.00
19/12/2014	ILBI On 05-February-15			Index Future	610.55	610.6550	610.5520	610.6550	157.00
19/12/2014	ILBI On 07-May-15			Index Future	620.50	620.6090	620.5020	620.6090	0.00
19/12/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/12/2014	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
19/12/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/12/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/12/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/12/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/12/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.17	93.8300	93.8300	93.8300	0.00
19/12/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.26	93.7400	93.7400	93.7400	0.00
19/12/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.33	93.6700	93.6700	93.6700	2,850.00
19/12/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.40	93.6000	93.6000	93.6000	0.00
19/12/2014	JBAF On 20-May-15			Jibar Tradeable Future	6.52	93.4800	93.4800	93.4800	0.00
19/12/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.66	93.3400	93.3400	93.3400	5,000.00
19/12/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.89	93.1100	93.1100	93.1100	0.00
19/12/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.04	92.9600	92.9600	92.9600	0.00
19/12/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.17	92.8300	92.8300	92.8300	0.00
19/12/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.30	92.7000	92.7000	92.7000	0.00
19/12/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.43	92.5700	92.5700	92.5700	0.00
19/12/2014	R023 On 05-February-15			Bond Future	7.86	102.9970	102.8511	102.9970	11,167.00
19/12/2014	R023 On 05-February-15	8.75	Call	Bond Future	5071	5	5	5	0.00
19/12/2014	R023 On 05-February-15	8.76	Call	Bond Future	5125	5	5	5	0.00
19/12/2014	R023 On 05-February-15	8.74	Call	Bond Future	5017	5	5	5	0.00
19/12/2014	R023 On 05-February-15	8.76	Put	Bond Future	9	0	0	0	0.00
19/12/2014	R023 On 05-February-15	8.75	Put	Bond Future	10	0	0	0	0.00
19/12/2014	R023 On 05-February-15	8.74	Put	Bond Future	10	0	0	0	0.00
19/12/2014	R023 On 07-May-15			Bond Future	7.92	100.7128	100.5642	100.7128	0.00
19/12/2014	R023 On 07-May-15	8.14	Call	Bond Future	2219	2	2	2	0.00
19/12/2014	R023 On 07-May-15	8.16	Call	Bond Future	2291	2	2	2	0.00
19/12/2014	R023 On 07-May-15	8.15	Call	Bond Future	2255	2	2	2	0.00
19/12/2014	R023 On 07-May-15	8.15	Put	Bond Future	933	1	1	1	0.00
19/12/2014	R023 On 07-May-15	8.16	Put	Bond Future	914	1	1	1	0.00
19/12/2014	R023 On 07-May-15	8.14	Put	Bond Future	953	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2014	R023 On 06-August-15			Bond Future	7.96	102.4613	102.3080	102.4613	0.00
19/12/2014	R023 On 06-August-15	8.24	Call	Bond Future	2865	3	3	3	0.00
19/12/2014	R023 On 06-August-15	9.07	Call	Bond Future	6255	6	6	6	0.00
19/12/2014	R023 On 06-August-15	8.25	Call	Bond Future	2900	3	3	3	0.00
19/12/2014	R023 On 06-August-15	8.26	Call	Bond Future	2935	3	3	3	0.00
19/12/2014	R023 On 06-August-15	8.24	Put	Bond Future	1310	1	1	1	0.00
19/12/2014	R023 On 06-August-15	8.26	Put	Bond Future	1271	1	1	1	0.00
19/12/2014	R023 On 06-August-15	8.25	Put	Bond Future	1290	1	1	1	0.00
19/12/2014	R023 On 06-August-15	9.07	Put	Bond Future	308	0	0	0	911.00
19/12/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
19/12/2014	R157 On 05-February-15	8.74	Call	Bond Future	1074	1	1	1	0.00
19/12/2014	R157 On 05-February-15	8.76	Call	Bond Future	1085	1	1	1	0.00
19/12/2014	R157 On 05-February-15	8.75	Call	Bond Future	1080	1	1	1	0.00
19/12/2014	R157 On 05-February-15	8.75	Put	Bond Future	1	0	0	0	0.00
19/12/2014	R157 On 05-February-15	8.76	Put	Bond Future	1	0	0	0	0.00
19/12/2014	R157 On 05-February-15	8.74	Put	Bond Future	1	0	0	0	0.00
19/12/2014	R186 On 05-February-15			Bond Future	8.02	120.3959	120.1841	120.3959	45,267.00
19/12/2014	R186 On 05-February-15	8.75	Call	Bond Future	6030	6	6	6	0.00
19/12/2014	R186 On 05-February-15	8.76	Call	Bond Future	6107	6	6	6	0.00
19/12/2014	R186 On 05-February-15	9.00	Call	Bond Future	7948	8	8	8	0.00
19/12/2014	R186 On 05-February-15	8.74	Call	Bond Future	5954	6	6	6	0.00
19/12/2014	R186 On 05-February-15	8.45	Call	Bond Future	3811	4	4	4	0.00
19/12/2014	R186 On 05-February-15	8.50	Call	Bond Future	4166	4	4	4	0.00
19/12/2014	R186 On 05-February-15	8.00	Call	Bond Future	1226	1	1	1	0.00
19/12/2014	R186 On 05-February-15	8.05	Call	Bond Future	1442	2	1	2	0.00
19/12/2014	R186 On 05-February-15	8.74	Put	Bond Future	55	0	0	0	0.00
19/12/2014	R186 On 05-February-15	9.00	Put	Bond Future	11	0	0	0	9,600.00
19/12/2014	R186 On 05-February-15	8.75	Put	Bond Future	52	0	0	0	0.00
19/12/2014	R186 On 05-February-15	8.76	Put	Bond Future	49	0	0	0	0.00
19/12/2014	R186 On 05-February-15	8.50	Put	Bond Future	194	0	0	0	0.00
19/12/2014	R186 On 05-February-15	8.00	Put	Bond Future	1416	1	1	1	6,500.00
19/12/2014	R186 On 05-February-15	8.05	Put	Bond Future	1207	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
19/12/2014	R186 On 05-February-15	8.45	Put	Bond Future	246	0	0	0	0.00
19/12/2014	R186 On 07-May-15			Bond Future	8.08	122.3129	122.0972	122.3129	151.00
19/12/2014	R186 On 07-May-15	8.25	Call	Bond Future	3092	3	3	3	0.00
19/12/2014	R186 On 07-May-15	8.26	Call	Bond Future	3142	3	3	3	0.00
19/12/2014	R186 On 07-May-15	8.24	Call	Bond Future	3042	3	3	3	0.00
19/12/2014	R186 On 07-May-15	8.26	Put	Bond Future	1645	2	2	2	0.00
19/12/2014	R186 On 07-May-15	8.25	Put	Bond Future	1677	2	2	2	0.00
19/12/2014	R186 On 07-May-15	8.24	Put	Bond Future	1709	2	2	2	0.00
19/12/2014	R186 On 06-August-15			Bond Future	8.12	119.1353	118.9134	119.1353	0.00
19/12/2014	R186 On 06-August-15	7.99	Call	Bond Future	2527	3	3	3	0.00
19/12/2014	R186 On 06-August-15	8.00	Call	Bond Future	2564	3	3	3	0.00
19/12/2014	R186 On 06-August-15	8.01	Call	Bond Future	2603	3	3	3	0.00
19/12/2014	R186 On 06-August-15	8.90	Call	Bond Future	7098	7	7	7	0.00
19/12/2014	R186 On 06-August-15	7.99	Put	Bond Future	3596	3	4	3	0.00
19/12/2014	R186 On 06-August-15	8.01	Put	Bond Future	3506	3	4	3	0.00
19/12/2014	R186 On 06-August-15	8.00	Put	Bond Future	3551	3	4	3	0.00
19/12/2014	R186 On 06-August-15	8.90	Put	Bond Future	944	1	1	1	2,500.00
19/12/2014	R186 On 05-November-15			Bond Future	8.14	121.3187	121.0875	121.3187	0.00
19/12/2014	R186 On 05-November-15	8.24	Call	Bond Future	3967	4	4	4	0.00
19/12/2014	R186 On 05-November-15	8.26	Call	Bond Future	4054	4	4	4	0.00
19/12/2014	R186 On 05-November-15	8.25	Call	Bond Future	4011	4	4	4	0.00
19/12/2014	R186 On 05-November-15	9.00	Call	Bond Future	7866	8	8	8	0.00
19/12/2014	R186 On 05-November-15	8.25	Put	Bond Future	3144	3	3	3	0.00
19/12/2014	R186 On 05-November-15	9.00	Put	Bond Future	1233	1	1	1	2,600.00
19/12/2014	R186 On 05-November-15	8.24	Put	Bond Future	3180	3	3	3	0.00
19/12/2014	R186 On 05-November-15	8.26	Put	Bond Future	3108	3	3	3	0.00
19/12/2014	R197 On 05-February-15			Bond Future	286.60	285.7942	286.6024	285.7942	898.00
19/12/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R197 On 05-February-15	289.00	Put	Bond Future	2398	3	2	3	0.00
19/12/2014	R197 On 05-February-15	289.01	Put	Bond Future	2408	3	2	3	0.00
19/12/2014	R197 On 05-February-15	288.99	Put	Bond Future	2388	3	2	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2014	R197 On 07-May-15			Bond Future	291.19	290.3680	291.1878	290.3680	0.00
19/12/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R197 On 07-May-15	294.01	Put	Bond Future	2822	4	3	4	0.00
19/12/2014	R197 On 07-May-15	294.00	Put	Bond Future	2812	4	3	4	0.00
19/12/2014	R197 On 07-May-15	293.99	Put	Bond Future	2802	4	3	4	0.00
19/12/2014	R202 On 05-February-15			Bond Future	237.34	237.3681	237.3383	237.3681	50,884.00
19/12/2014	R202 On 05-February-15	232.99	Call	Bond Future	4348	4	4	4	0.00
19/12/2014	R202 On 05-February-15	233.01	Call	Bond Future	4328	4	4	4	0.00
19/12/2014	R202 On 05-February-15	233.00	Call	Bond Future	4338	4	4	4	0.00
19/12/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R202 On 07-May-15			Bond Future	241.14	241.1672	241.1353	241.1672	0.00
19/12/2014	R202 On 07-May-15	238.50	Call	Bond Future	2635	3	3	3	0.00
19/12/2014	R202 On 07-May-15	238.49	Call	Bond Future	2645	3	3	3	0.00
19/12/2014	R202 On 07-May-15	238.51	Call	Bond Future	2625	3	3	3	0.00
19/12/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R203 On 05-February-15			Bond Future	6.96	106.4380	106.3768	106.4380	14,661.00
19/12/2014	R203 On 05-February-15	7.69	Call	Bond Future	1725	2	2	2	55.00
19/12/2014	R203 On 05-February-15	8.35	Call	Bond Future	3245	3	3	3	0.00
19/12/2014	R203 On 05-February-15	8.36	Call	Bond Future	3268	3	3	3	0.00
19/12/2014	R203 On 05-February-15	8.34	Call	Bond Future	3222	3	3	3	0.00
19/12/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R203 On 05-February-15	7.69	Put	Bond Future	3	0	0	0	0.00
19/12/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R203 On 07-May-15			Bond Future	7.02	103.9663	103.9036	103.9663	0.00
19/12/2014	R203 On 07-May-15	7.25	Call	Bond Future	773	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2014	R203 On 07-May-15	7.26	Call	Bond Future	788	1	1	1	0.00
19/12/2014	R203 On 07-May-15	7.24	Call	Bond Future	758	1	1	1	0.00
19/12/2014	R203 On 07-May-15	7.25	Put	Bond Future	273	0	0	0	0.00
19/12/2014	R203 On 07-May-15	7.26	Put	Bond Future	266	0	0	0	0.00
19/12/2014	R203 On 07-May-15	7.24	Put	Bond Future	280	0	0	0	0.00
19/12/2014	R203 On 06-August-15			Bond Future	7.02	105.7715	105.7056	105.7715	0.00
19/12/2014	R203 On 06-August-15	6.74	Call	Bond Future	350	0	0	0	0.00
19/12/2014	R203 On 06-August-15	6.75	Call	Bond Future	357	0	0	0	0.00
19/12/2014	R203 On 06-August-15	6.76	Call	Bond Future	365	0	0	0	0.00
19/12/2014	R203 On 06-August-15	6.75	Put	Bond Future	886	1	1	1	0.00
19/12/2014	R203 On 06-August-15	6.76	Put	Bond Future	874	1	1	1	0.00
19/12/2014	R203 On 06-August-15	6.74	Put	Bond Future	898	1	1	1	0.00
19/12/2014	R204 On 05-February-15			Bond Future	7.24	103.7131	103.6104	103.7131	10,782.00
19/12/2014	R204 On 05-February-15	8.25	Call	Bond Future	3319	3	3	3	0.00
19/12/2014	R204 On 05-February-15	8.24	Call	Bond Future	3287	3	3	3	0.00
19/12/2014	R204 On 05-February-15	8.26	Call	Bond Future	3351	3	3	3	0.00
19/12/2014	R204 On 05-February-15	8.24	Put	Bond Future	1	0	0	0	0.00
19/12/2014	R204 On 05-February-15	8.26	Put	Bond Future	1	0	0	0	0.00
19/12/2014	R204 On 05-February-15	8.25	Put	Bond Future	1	0	0	0	0.00
19/12/2014	R204 On 07-May-15			Bond Future	7.31	105.3645	105.2597	105.3645	0.00
19/12/2014	R204 On 07-May-15	7.49	Call	Bond Future	1067	1	1	1	0.00
19/12/2014	R204 On 07-May-15	7.51	Call	Bond Future	1107	1	1	1	0.00
19/12/2014	R204 On 07-May-15	7.50	Call	Bond Future	1087	1	1	1	0.00
19/12/2014	R204 On 07-May-15	7.49	Put	Bond Future	503	0	1	0	0.00
19/12/2014	R204 On 07-May-15	7.50	Put	Bond Future	491	0	0	0	0.00
19/12/2014	R204 On 07-May-15	7.51	Put	Bond Future	480	0	0	0	0.00
19/12/2014	R204 On 06-August-15			Bond Future	7.34	103.1547	103.0459	103.1547	0.00
19/12/2014	R204 On 06-August-15	8.41	Call	Bond Future	3244	3	3	3	0.00
19/12/2014	R204 On 06-August-15	7.74	Call	Bond Future	1687	2	2	2	0.00
19/12/2014	R204 On 06-August-15	7.76	Call	Bond Future	1728	2	2	2	0.00
19/12/2014	R204 On 06-August-15	7.75	Call	Bond Future	1707	2	2	2	0.00
19/12/2014	R204 On 06-August-15	8.41	Put	Bond Future	140	0	0	0	699.00
19/12/2014	R204 On 06-August-15	7.75	Put	Bond Future	510	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
19/12/2014	R204 On 06-August-15	7.74	Put	Bond Future	518	0	1	0	0.00
19/12/2014	R204 On 06-August-15	7.76	Put	Bond Future	501	0	1	0	0.00
19/12/2014	R207 On 05-February-15			Bond Future	7.49	99.6200	99.5187	99.6200	32,274.00
19/12/2014	R207 On 05-February-15	8.50	Call	Bond Future	3958	4	4	4	0.00
19/12/2014	R207 On 05-February-15	8.51	Call	Bond Future	3996	4	4	4	0.00
19/12/2014	R207 On 05-February-15	8.49	Call	Bond Future	3919	4	4	4	0.00
19/12/2014	R207 On 05-February-15	8.50	Put	Bond Future	2	0	0	0	0.00
19/12/2014	R207 On 05-February-15	8.51	Put	Bond Future	2	0	0	0	0.00
19/12/2014	R207 On 05-February-15	8.49	Put	Bond Future	2	0	0	0	0.00
19/12/2014	R207 On 07-May-15			Bond Future	7.57	101.2065	101.1031	101.2065	0.00
19/12/2014	R207 On 07-May-15	8.25	Call	Bond Future	2780	3	3	3	0.00
19/12/2014	R207 On 07-May-15	7.73	Call	Bond Future	1309	1	1	1	66.00
19/12/2014	R207 On 07-May-15	8.26	Call	Bond Future	2812	3	3	3	0.00
19/12/2014	R207 On 07-May-15	8.24	Call	Bond Future	2748	3	3	3	0.00
19/12/2014	R207 On 07-May-15	8.25	Put	Bond Future	187	0	0	0	0.00
19/12/2014	R207 On 07-May-15	8.26	Put	Bond Future	182	0	0	0	0.00
19/12/2014	R207 On 07-May-15	7.73	Put	Bond Future	679	1	1	1	0.00
19/12/2014	R207 On 07-May-15	8.24	Put	Bond Future	192	0	0	0	0.00
19/12/2014	R207 On 06-August-15			Bond Future	7.61	99.3192	99.2119	99.3192	0.00
19/12/2014	R207 On 06-August-15	7.74	Call	Bond Future	1514	2	2	2	0.00
19/12/2014	R207 On 06-August-15	7.76	Call	Bond Future	1557	2	2	2	0.00
19/12/2014	R207 On 06-August-15	7.75	Call	Bond Future	1535	2	2	2	0.00
19/12/2014	R207 On 06-August-15	7.46	Call	Bond Future	991	1	1	1	70.00
19/12/2014	R207 On 06-August-15	7.74	Put	Bond Future	1039	1	1	1	0.00
19/12/2014	R207 On 06-August-15	7.75	Put	Bond Future	1023	1	1	1	0.00
19/12/2014	R207 On 06-August-15	7.76	Put	Bond Future	1008	1	1	1	0.00
19/12/2014	R207 On 06-August-15	7.46	Put	Bond Future	1543	1	2	1	0.00
19/12/2014	R207 On 05-November-15			Bond Future	7.61	101.1395	101.0260	101.1395	0.00
19/12/2014	R207 On 05-November-15	7.74	Call	Bond Future	1711	2	2	2	0.00
19/12/2014	R207 On 05-November-15	7.76	Call	Bond Future	1751	2	2	2	0.00
19/12/2014	R207 On 05-November-15	7.75	Call	Bond Future	1731	2	2	2	0.00
19/12/2014	R207 On 05-November-15	7.43	Call	Bond Future	1160	1	1	1	53.00
19/12/2014	R207 On 05-November-15	7.74	Put	Bond Future	1272	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2014	R207 On 05-November-15	7.43	Put	Bond Future	1807	2	2	2	0.00
19/12/2014	R207 On 05-November-15	7.76	Put	Bond Future	1242	1	1	1	0.00
19/12/2014	R207 On 05-November-15	7.75	Put	Bond Future	1257	1	1	1	0.00
19/12/2014	R208 On 05-February-15			Bond Future	7.63	98.3366	98.2190	98.3366	51,071.00
19/12/2014	R208 On 05-February-15	8.49	Call	Bond Future	3963	4	4	4	0.00
19/12/2014	R208 On 05-February-15	8.51	Call	Bond Future	4051	4	4	4	0.00
19/12/2014	R208 On 05-February-15	8.50	Call	Bond Future	4007	4	4	4	0.00
19/12/2014	R208 On 05-February-15	8.49	Put	Bond Future	8	0	0	0	0.00
19/12/2014	R208 On 05-February-15	8.50	Put	Bond Future	7	0	0	0	0.00
19/12/2014	R208 On 05-February-15	8.51	Put	Bond Future	7	0	0	0	0.00
19/12/2014	R208 On 07-May-15			Bond Future	7.69	96.5027	96.3829	96.5027	0.00
19/12/2014	R208 On 07-May-15	7.99	Call	Bond Future	1963	2	2	2	0.00
19/12/2014	R208 On 07-May-15	8.01	Call	Bond Future	2024	2	2	2	0.00
19/12/2014	R208 On 07-May-15	8.00	Call	Bond Future	1993	2	2	2	0.00
19/12/2014	R208 On 07-May-15	7.99	Put	Bond Future	610	1	1	1	0.00
19/12/2014	R208 On 07-May-15	8.01	Put	Bond Future	582	1	1	1	0.00
19/12/2014	R208 On 07-May-15	8.00	Put	Bond Future	596	1	1	1	0.00
19/12/2014	R208 On 06-August-15			Bond Future	7.73	98.1784	98.0545	98.1784	0.00
19/12/2014	R208 On 06-August-15	8.00	Call	Bond Future	2188	2	2	2	0.00
19/12/2014	R208 On 06-August-15	7.99	Call	Bond Future	2161	2	2	2	0.00
19/12/2014	R208 On 06-August-15	8.01	Call	Bond Future	2216	2	2	2	0.00
19/12/2014	R208 On 06-August-15	8.85	Call	Bond Future	4976	5	5	5	0.00
19/12/2014	R208 On 06-August-15	7.99	Put	Bond Future	1027	1	1	1	0.00
19/12/2014	R208 On 06-August-15	8.85	Put	Bond Future	218	0	0	0	198.00
19/12/2014	R208 On 06-August-15	8.00	Put	Bond Future	1011	1	1	1	0.00
19/12/2014	R208 On 06-August-15	8.01	Put	Bond Future	995	1	1	1	0.00
19/12/2014	R208 On 05-November-15			Bond Future	7.74	96.5741	96.4437	96.5741	0.00
19/12/2014	R208 On 05-November-15	8.48	Call	Bond Future	3749	4	4	4	0.00
19/12/2014	R208 On 05-November-15	7.75	Call	Bond Future	1793	2	2	2	0.00
19/12/2014	R208 On 05-November-15	7.76	Call	Bond Future	1815	2	2	2	0.00
19/12/2014	R208 On 05-November-15	7.74	Call	Bond Future	1771	2	2	2	0.00
19/12/2014	R208 On 05-November-15	8.48	Put	Bond Future	690	1	1	1	2,200.00
19/12/2014	R208 On 05-November-15	7.75	Put	Bond Future	1757	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
19/12/2014	R208 On 05-November-15	7.76	Put	Bond Future	1737	2	2	2	0.00
19/12/2014	R208 On 05-November-15	7.74	Put	Bond Future	1777	2	2	2	0.00
19/12/2014	R209 On 05-February-15			Bond Future	8.59	79.7510	79.6343	79.7510	29,898.00
19/12/2014	R209 On 05-February-15	9.26	Call	Bond Future	5151	5	5	5	0.00
19/12/2014	R209 On 05-February-15	9.25	Call	Bond Future	5083	5	5	5	0.00
19/12/2014	R209 On 05-February-15	9.00	Call	Bond Future	3436	4	3	4	0.00
19/12/2014	R209 On 05-February-15	9.24	Call	Bond Future	5015	5	5	5	0.00
19/12/2014	R209 On 05-February-15	9.25	Put	Bond Future	83	0	0	0	0.00
19/12/2014	R209 On 05-February-15	9.24	Put	Bond Future	88	0	0	0	0.00
19/12/2014	R209 On 05-February-15	9.26	Put	Bond Future	79	0	0	0	0.00
19/12/2014	R209 On 05-February-15	9.00	Put	Bond Future	270	0	0	0	0.00
19/12/2014	R209 On 07-May-15			Bond Future	8.64	77.8731	77.7542	77.8731	0.00
19/12/2014	R209 On 07-May-15	9.01	Call	Bond Future	3985	4	4	4	0.00
19/12/2014	R209 On 07-May-15	9.00	Call	Bond Future	3934	4	4	4	0.00
19/12/2014	R209 On 07-May-15	8.99	Call	Bond Future	3883	4	4	4	0.00
19/12/2014	R209 On 07-May-15	9.00	Put	Bond Future	1189	1	1	1	0.00
19/12/2014	R209 On 07-May-15	8.99	Put	Bond Future	1213	1	1	1	0.00
19/12/2014	R209 On 07-May-15	9.01	Put	Bond Future	1166	1	1	1	0.00
19/12/2014	R209 On 06-August-15			Bond Future	8.68	79.2255	79.1029	79.2255	0.00
19/12/2014	R209 On 06-August-15	9.90	Call	Bond Future	9177	9	9	9	0.00
19/12/2014	R209 On 06-August-15	9.00	Call	Bond Future	4432	5	4	5	0.00
19/12/2014	R209 On 06-August-15	9.01	Call	Bond Future	4479	5	4	5	0.00
19/12/2014	R209 On 06-August-15	8.99	Call	Bond Future	4386	4	4	4	0.00
19/12/2014	R209 On 06-August-15	9.00	Put	Bond Future	2017	2	2	2	0.00
19/12/2014	R209 On 06-August-15	9.90	Put	Bond Future	499	0	0	0	2,914.00
19/12/2014	R209 On 06-August-15	9.01	Put	Bond Future	1989	2	2	2	0.00
19/12/2014	R209 On 06-August-15	8.99	Put	Bond Future	2045	2	2	2	0.00
19/12/2014	R210 On 05-February-15			Bond Future	177.68	177.7056	177.6831	177.7056	628.00
19/12/2014	R210 On 05-February-15	174.99	Call	Bond Future	2693	3	3	3	0.00
19/12/2014	R210 On 05-February-15	175.01	Call	Bond Future	2673	3	3	3	0.00
19/12/2014	R210 On 05-February-15	175.00	Call	Bond Future	2683	3	3	3	0.00
19/12/2014	R210 On 05-February-15	174.99	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
19/12/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R210 On 07-May-15			Bond Future	178.45	178.4745	178.4505	178.4745	0.00
19/12/2014	R210 On 07-May-15	177.00	Call	Bond Future	1450	1	1	1	0.00
19/12/2014	R210 On 07-May-15	176.99	Call	Bond Future	1460	1	1	1	0.00
19/12/2014	R210 On 07-May-15	177.01	Call	Bond Future	1440	1	1	1	0.00
19/12/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R211 On 05-February-15			Bond Future	131.64	131.6612	131.6424	131.6612	1,120.00
19/12/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R211 On 05-February-15	133.00	Put	Bond Future	1358	1	1	1	0.00
19/12/2014	R211 On 05-February-15	132.99	Put	Bond Future	1348	1	1	1	0.00
19/12/2014	R211 On 05-February-15	133.01	Put	Bond Future	1368	1	1	1	0.00
19/12/2014	R211 On 07-May-15			Bond Future	133.75	133.7686	133.7488	133.7686	0.00
19/12/2014	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R211 On 07-May-15	135.00	Put	Bond Future	1251	1	1	1	0.00
19/12/2014	R211 On 07-May-15	135.01	Put	Bond Future	1261	1	1	1	0.00
19/12/2014	R211 On 07-May-15	134.99	Put	Bond Future	1241	1	1	1	0.00
19/12/2014	R212 On 05-February-15			Bond Future	136.48	136.5006	136.4832	136.5006	13,564.00
19/12/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R212 On 05-February-15	137.99	Put	Bond Future	1507	1	2	1	0.00
19/12/2014	R212 On 05-February-15	138.01	Put	Bond Future	1527	2	2	2	0.00
19/12/2014	R212 On 05-February-15	138.00	Put	Bond Future	1517	1	2	1	0.00
19/12/2014	R212 On 07-May-15			Bond Future	138.67	138.6854	138.6670	138.6854	0.00
19/12/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/12/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R212 On 07-May-15	141.00	Put	Bond Future	2333	2	2	2	0.00
19/12/2014	R212 On 07-May-15	141.01	Put	Bond Future	2343	2	2	2	0.00
19/12/2014	R212 On 07-May-15	140.99	Put	Bond Future	2323	2	2	2	0.00
19/12/2014	R213 On 05-February-15			Bond Future	8.48	90.4214	90.2663	90.4214	23,596.00
19/12/2014	R213 On 05-February-15	9.25	Call	Bond Future	5793	6	6	6	0.00
19/12/2014	R213 On 05-February-15	9.26	Call	Bond Future	5862	6	6	6	0.00
19/12/2014	R213 On 05-February-15	9.24	Call	Bond Future	5724	6	6	6	0.00
19/12/2014	R213 On 05-February-15	9.25	Put	Bond Future	46	0	0	0	0.00
19/12/2014	R213 On 05-February-15	9.26	Put	Bond Future	43	0	0	0	0.00
19/12/2014	R213 On 05-February-15	9.24	Put	Bond Future	48	0	0	0	0.00
19/12/2014	R213 On 07-May-15			Bond Future	8.54	88.3167	88.1589	88.3167	0.00
19/12/2014	R213 On 07-May-15	8.74	Call	Bond Future	3117	3	3	3	0.00
19/12/2014	R213 On 07-May-15	8.76	Call	Bond Future	3210	3	3	3	0.00
19/12/2014	R213 On 07-May-15	8.75	Call	Bond Future	3164	3	3	3	0.00
19/12/2014	R213 On 07-May-15	8.75	Put	Bond Future	1543	1	2	1	0.00
19/12/2014	R213 On 07-May-15	8.76	Put	Bond Future	1515	1	2	1	0.00
19/12/2014	R213 On 07-May-15	8.74	Put	Bond Future	1573	2	2	2	0.00
19/12/2014	R213 On 06-August-15			Bond Future	8.58	89.8500	89.6875	89.8500	0.00
19/12/2014	R213 On 06-August-15	8.50	Call	Bond Future	2689	3	3	3	0.00
19/12/2014	R213 On 06-August-15	8.51	Call	Bond Future	2726	3	3	3	0.00
19/12/2014	R213 On 06-August-15	8.49	Call	Bond Future	2653	3	3	3	0.00
19/12/2014	R213 On 06-August-15	8.50	Put	Bond Future	3322	3	3	3	0.00
19/12/2014	R213 On 06-August-15	8.49	Put	Bond Future	3364	3	3	3	0.00
19/12/2014	R213 On 06-August-15	8.51	Put	Bond Future	3281	3	3	3	0.00
19/12/2014	R214 On 05-February-15			Bond Future	8.68	80.6681	80.5457	80.6681	14,311.00
19/12/2014	R214 On 05-February-15	9.51	Call	Bond Future	6505	7	7	7	0.00
19/12/2014	R214 On 05-February-15	9.50	Call	Bond Future	6434	7	6	7	0.00
19/12/2014	R214 On 05-February-15	9.49	Call	Bond Future	6364	6	6	6	0.00
19/12/2014	R214 On 05-February-15	9.50	Put	Bond Future	44	0	0	0	0.00
19/12/2014	R214 On 05-February-15	9.49	Put	Bond Future	46	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
19/12/2014	R214 On 05-February-15	9.51	Put	Bond Future	42	0	0	0	0.00
19/12/2014	R214 On 07-May-15			Bond Future	8.73	78.6614	78.5367	78.6614	0.00
19/12/2014	R214 On 07-May-15	9.15	Call	Bond Future	4494	5	4	5	0.00
19/12/2014	R214 On 07-May-15	9.16	Call	Bond Future	4549	5	5	5	0.00
19/12/2014	R214 On 07-May-15	9.14	Call	Bond Future	4440	5	4	5	0.00
19/12/2014	R214 On 07-May-15	9.15	Put	Bond Future	1147	1	1	1	0.00
19/12/2014	R214 On 07-May-15	9.16	Put	Bond Future	1125	1	1	1	0.00
19/12/2014	R214 On 07-May-15	9.14	Put	Bond Future	1170	1	1	1	0.00
19/12/2014	R214 On 06-August-15			Bond Future	8.77	80.0270	79.8985	80.0270	0.00
19/12/2014	R214 On 06-August-15	8.74	Call	Bond Future	3158	3	3	3	0.00
19/12/2014	R214 On 06-August-15	8.75	Call	Bond Future	3198	3	3	3	0.00
19/12/2014	R214 On 06-August-15	8.76	Call	Bond Future	3239	3	3	3	0.00
19/12/2014	R214 On 06-August-15	8.74	Put	Bond Future	3419	3	3	3	0.00
19/12/2014	R214 On 06-August-15	8.75	Put	Bond Future	3376	3	3	3	0.00
19/12/2014	R214 On 06-August-15	8.76	Put	Bond Future	3335	3	3	3	0.00
19/12/2014	R248 On 05-February-15			Bond Future	8.76	104.0164	103.8593	104.0164	43,226.00
19/12/2014	R248 On 05-February-15	9.50	Call	Bond Future	7456	8	7	8	0.00
19/12/2014	R248 On 05-February-15	9.49	Call	Bond Future	7362	8	7	8	0.00
19/12/2014	R248 On 05-February-15	9.51	Call	Bond Future	7549	8	8	8	0.00
19/12/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R248 On 07-May-15			Bond Future	8.81	101.2422	101.0822	101.2422	0.00
19/12/2014	R248 On 07-May-15	9.25	Call	Bond Future	4497	5	4	5	0.00
19/12/2014	R248 On 07-May-15	9.26	Call	Bond Future	4595	5	5	5	0.00
19/12/2014	R248 On 07-May-15	9.24	Call	Bond Future	4399	5	4	5	0.00
19/12/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/12/2014	R248 On 06-August-15			Bond Future	8.85	103.0000	102.8350	103.0000	0.00
19/12/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
19/12/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00

<b>Date</b>	<b>Contract Details</b>	<b>Strike</b>	<b>Call/ Put</b>	<b>Product</b>	<b>MTM Yield</b>	<b>Previous Day's Closing MTM</b>	<b>MTM Price</b>	<b>Previous Day's Closing Price</b>	<b>Open Interest</b>
19/12/2014	R248 On 06-August-15	8.76	Put	Bond Future	972	1	1	1	0.00
19/12/2014	R248 On 06-August-15	8.74	Put	Bond Future	1187	1	1	1	0.00
19/12/2014	R248 On 06-August-15	8.75	Put	Bond Future	1079	1	1	1	0.00