



Johannesburg
Stock Exchange

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

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

www.jse.co.za

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

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For February 2015

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	2025 On 07-May-15			Bond Future	118.43	118.4794	118.4310	118.4794	16.00
25/02/2015	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2025 On 07-May-15	120.99	Put	Bond Future	2559	3	2559	3	0.00
25/02/2015	2025 On 07-May-15	121.01	Put	Bond Future	2579	3	2579	3	0.00
25/02/2015	2025 On 07-May-15	121.00	Put	Bond Future	2569	3	2569	3	0.00
25/02/2015	2025 On 06-August-15			Bond Future	119.21	119.2633	119.2125	119.2633	0.00
25/02/2015	2025 On 06-August-15	120.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2025 On 06-August-15	121.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2025 On 06-August-15	121.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2025 On 06-August-15	121.00	Put	Bond Future	1787	2	1787	2	0.00
25/02/2015	2025 On 06-August-15	121.01	Put	Bond Future	1797	2	1797	2	0.00
25/02/2015	2025 On 06-August-15	120.99	Put	Bond Future	1777	2	1777	2	0.00
25/02/2015	2030 On 07-May-15			Bond Future	8.05	101.4002	8.0526	101.4002	5,775.00
25/02/2015	2030 On 07-May-15	8.74	Call	Bond Future	5616	5	5616	5	0.00
25/02/2015	2030 On 07-May-15	8.76	Call	Bond Future	5773	5	5773	5	0.00
25/02/2015	2030 On 07-May-15	8.75	Call	Bond Future	5695	5	5695	5	0.00
25/02/2015	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2030 On 06-August-15			Bond Future	8.10	99.0607	8.0981	99.0607	0.00
25/02/2015	2030 On 06-August-15	7.74	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2030 On 06-August-15	7.76	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2030 On 06-August-15	7.75	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2030 On 06-August-15	7.74	Put	Bond Future	3067	3	3067	3	0.00
25/02/2015	2030 On 06-August-15	7.76	Put	Bond Future	2892	3	2892	3	0.00
25/02/2015	2030 On 06-August-15	7.75	Put	Bond Future	2979	3	2979	3	0.00
25/02/2015	2032 On 07-May-15			Bond Future	8.20	100.9781	8.1969	100.9781	18.00
25/02/2015	2032 On 07-May-15	8.49	Call	Bond Future	2614	2	2614	2	0.00
25/02/2015	2032 On 07-May-15	8.51	Call	Bond Future	2788	2	2788	2	0.00
25/02/2015	2032 On 07-May-15	8.50	Call	Bond Future	2701	2	2701	2	0.00
25/02/2015	2032 On 07-May-15	8.50	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2032 On 07-May-15	8.51	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	2032 On 07-May-15	8.49	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2032 On 06-August-15			Bond Future	8.24	102.6407	8.2414	102.6407	0.00
25/02/2015	2032 On 06-August-15	8.51	Call	Bond Future	2369	2	2369	2	0.00
25/02/2015	2032 On 06-August-15	8.50	Call	Bond Future	2282	2	2282	2	0.00
25/02/2015	2032 On 06-August-15	8.49	Call	Bond Future	2195	2	2195	2	0.00
25/02/2015	2032 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2032 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2032 On 06-August-15	8.49	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2032 On 05-November-15			Bond Future	8.28	100.1928	8.2804	100.1928	0.00
25/02/2015	2032 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2032 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2032 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2032 On 05-November-15	8.00	Put	Bond Future	2531	3	2531	3	0.00
25/02/2015	2032 On 05-November-15	7.99	Put	Bond Future	2623	3	2623	3	0.00
25/02/2015	2032 On 05-November-15	8.01	Put	Bond Future	2440	3	2440	3	0.00
25/02/2015	2037 On 07-May-15			Bond Future	8.25	104.3152	8.2504	104.3152	32,860.00
25/02/2015	2037 On 07-May-15	8.99	Call	Bond Future	7149	7	7149	7	0.00
25/02/2015	2037 On 07-May-15	9.01	Call	Bond Future	7331	7	7331	7	0.00
25/02/2015	2037 On 07-May-15	9.00	Call	Bond Future	7240	7	7240	7	0.00
25/02/2015	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2037 On 06-August-15			Bond Future	8.29	101.7731	8.2943	101.7731	1,954.00
25/02/2015	2037 On 06-August-15	8.75	Call	Bond Future	4450	4	4450	4	0.00
25/02/2015	2037 On 06-August-15	8.74	Call	Bond Future	4356	4	4356	4	0.00
25/02/2015	2037 On 06-August-15	8.76	Call	Bond Future	4544	4	4544	4	0.00
25/02/2015	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2037 On 05-November-15			Bond Future	8.33	103.4676	8.3292	103.4676	0.00
25/02/2015	2037 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2037 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2037 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2037 On 05-November-15	8.00	Put	Bond Future	3381	4	3381	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	2037 On 05-November-15	7.99	Put	Bond Future	3486	4	3486	4	0.00
25/02/2015	2037 On 05-November-15	8.01	Put	Bond Future	3276	4	3276	4	0.00
25/02/2015	2038 On 07-May-15			Bond Future	125.56	125.6145	125.5634	125.6145	3,261.00
25/02/2015	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2038 On 07-May-15	127.00	Put	Bond Future	1437	1	1437	1	0.00
25/02/2015	2038 On 07-May-15	127.01	Put	Bond Future	1447	1	1447	1	0.00
25/02/2015	2038 On 07-May-15	126.99	Put	Bond Future	1427	1	1427	1	0.00
25/02/2015	2038 On 06-August-15			Bond Future	126.32	126.3695	126.3158	126.3695	0.00
25/02/2015	2038 On 06-August-15	127.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2038 On 06-August-15	128.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2038 On 06-August-15	128.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2038 On 06-August-15	127.99	Put	Bond Future	1674	2	1674	2	0.00
25/02/2015	2038 On 06-August-15	128.01	Put	Bond Future	1694	2	1694	2	0.00
25/02/2015	2038 On 06-August-15	128.00	Put	Bond Future	1684	2	1684	2	0.00
25/02/2015	2044 On 07-May-15			Bond Future	8.30	106.5137	8.3033	106.5137	9,494.00
25/02/2015	2044 On 07-May-15	9.00	Call	Bond Future	7418	7	7418	7	0.00
25/02/2015	2044 On 07-May-15	8.99	Call	Bond Future	7318	7	7318	7	0.00
25/02/2015	2044 On 07-May-15	9.01	Call	Bond Future	7518	7	7518	7	0.00
25/02/2015	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2044 On 06-August-15			Bond Future	8.35	103.8825	8.3450	103.8825	0.00
25/02/2015	2044 On 06-August-15	8.74	Call	Bond Future	4276	3	4276	3	0.00
25/02/2015	2044 On 06-August-15	8.76	Call	Bond Future	4484	4	4484	4	0.00
25/02/2015	2044 On 06-August-15	8.75	Call	Bond Future	4380	4	4380	4	0.00
25/02/2015	2044 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2044 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2044 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/02/2015	2044 On 05-November-15			Bond Future	8.38	105.6122	8.3783	105.6122	0.00
25/02/2015	2044 On 05-November-15	8.25	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2044 On 05-November-15	8.26	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2044 On 05-November-15	8.24	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	2044 On 05-November-15	8.25	Put	Bond Future	1444	2	1444	2	0.00
25/02/2015	2044 On 05-November-15	8.26	Put	Bond Future	1330	2	1330	2	0.00
25/02/2015	2044 On 05-November-15	8.24	Put	Bond Future	1557	2	1557	2	0.00
25/02/2015	2046 On 07-May-15			Bond Future	125.56	125.6144	125.5630	125.6144	5,889.00
25/02/2015	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2046 On 07-May-15	127.00	Put	Bond Future	1437	1	1437	1	0.00
25/02/2015	2046 On 07-May-15	126.99	Put	Bond Future	1427	1	1427	1	0.00
25/02/2015	2046 On 07-May-15	127.01	Put	Bond Future	1447	1	1447	1	0.00
25/02/2015	2046 On 06-August-15			Bond Future	127.64	127.6921	127.6382	127.6921	0.00
25/02/2015	2046 On 06-August-15	128.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2046 On 06-August-15	129.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2046 On 06-August-15	129.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2046 On 06-August-15	128.99	Put	Bond Future	1352	1	1352	1	0.00
25/02/2015	2046 On 06-August-15	129.00	Put	Bond Future	1362	1	1362	1	0.00
25/02/2015	2046 On 06-August-15	129.01	Put	Bond Future	1372	1	1372	1	0.00
25/02/2015	2050 On 07-May-15			Bond Future	134.67	134.7267	134.6727	134.7267	2,753.00
25/02/2015	2050 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2050 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2050 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2050 On 07-May-15	134.99	Put	Bond Future	317	0	317	0	0.00
25/02/2015	2050 On 07-May-15	135.00	Put	Bond Future	327	0	327	0	0.00
25/02/2015	2050 On 07-May-15	135.01	Put	Bond Future	337	0	337	0	0.00
25/02/2015	2050 On 06-August-15			Bond Future	135.43	135.4830	135.4264	135.4830	0.00
25/02/2015	2050 On 06-August-15	137.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2050 On 06-August-15	136.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2050 On 06-August-15	137.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	2050 On 06-August-15	136.99	Put	Bond Future	1564	2	1564	2	0.00
25/02/2015	2050 On 06-August-15	137.00	Put	Bond Future	1574	2	1574	2	0.00
25/02/2015	2050 On 06-August-15	137.01	Put	Bond Future	1584	2	1584	2	0.00
25/02/2015	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	AL12 On 07-May-15			Index Future	566.56	563.8860	566.5560	563.8860	0.00
25/02/2015	AL37 On 07-May-15			Index Future	462.30	461.3480	462.2950	461.3480	119.00
25/02/2015	AL37 On 06-August-15			Index Future	469.82	468.8570	469.8170	468.8570	0.00
25/02/2015	AL7T On 07-May-15			Index Future	552.40	550.5360	552.3990	550.5360	3.00
25/02/2015	AL7T On 06-August-15			Index Future	561.39	559.4960	561.3880	559.4960	0.00
25/02/2015	ALBI On 07-May-15			Index Future	504.52	502.8570	504.5230	502.8570	618.00
25/02/2015	ALBI On 06-August-15			Index Future	512.73	511.0410	512.7320	511.0410	10.00
25/02/2015	ALBI On 05-November-15			Index Future	521.35	519.6280	521.3470	519.6280	0.00
25/02/2015	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C044 On 31-January-44			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/02/2015	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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25/02/2015	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/02/2015	EL28 On 07-May-15			Bond Future	122.19	122.2398	122.1934	122.2398	0.00
25/02/2015	EL28 On 07-May-15	125.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	EL28 On 07-May-15	125.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	EL28 On 07-May-15	124.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	EL28 On 07-May-15	125.00	Put	Bond Future	2807	3	2807	3	0.00
25/02/2015	EL28 On 07-May-15	124.99	Put	Bond Future	2797	3	2797	3	0.00
25/02/2015	EL28 On 07-May-15	125.01	Put	Bond Future	2817	3	2817	3	0.00
25/02/2015	EL28 On 06-August-15			Bond Future	124.21	124.2621	124.2132	124.2621	0.00
25/02/2015	EL28 On 06-August-15	125.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	EL28 On 06-August-15	125.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	EL28 On 06-August-15	124.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	EL28 On 06-August-15	125.00	Put	Bond Future	787	1	787	1	0.00
25/02/2015	EL28 On 06-August-15	125.01	Put	Bond Future	797	1	797	1	0.00
25/02/2015	EL28 On 06-August-15	124.99	Put	Bond Future	777	1	777	1	0.00
25/02/2015	ES33 On 07-May-15			Bond Future	9.13	86.3660	9.1343	86.3660	6,576.00
25/02/2015	ES33 On 07-May-15	9.76	Call	Bond Future	4709	4	4709	4	0.00
25/02/2015	ES33 On 07-May-15	9.74	Call	Bond Future	4565	4	4565	4	0.00
25/02/2015	ES33 On 07-May-15	9.75	Call	Bond Future	4637	4	4637	4	0.00
25/02/2015	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
25/02/2015	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
25/02/2015	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
25/02/2015	ES33 On 06-August-15			Bond Future	9.20	87.7878	9.2027	87.7878	0.00
25/02/2015	ES33 On 06-August-15	9.60	Call	Bond Future	2996	3	2996	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
25/02/2015	ES33 On 06-August-15	9.59	Call	Bond Future	2923	3	2923	3	0.00
25/02/2015	ES33 On 06-August-15	9.61	Call	Bond Future	3069	3	3069	3	0.00
25/02/2015	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
25/02/2015	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
25/02/2015	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
25/02/2015	ES33 On 05-November-15			Bond Future	9.27	85.4603	9.2671	85.4603	0.00
25/02/2015	ES33 On 05-November-15	8.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	ES33 On 05-November-15	9.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	ES33 On 05-November-15	9.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	ES33 On 05-November-15	9.00	Put	Bond Future	2080	2	2080	2	0.00
25/02/2015	ES33 On 05-November-15	9.01	Put	Bond Future	2001	2	2001	2	0.00
25/02/2015	ES33 On 05-November-15	8.99	Put	Bond Future	2159	3	2159	3	0.00
25/02/2015	GOVI On 07-May-15			GOVI	500.53	498.9250	500.5330	498.9250	452.00
25/02/2015	GOVI On 07-May-15	449.99	Call	GOVI	505430	49	505430	49	0.00
25/02/2015	GOVI On 07-May-15	450.00	Call	GOVI	505330	49	505330	49	0.00
25/02/2015	GOVI On 07-May-15	450.01	Call	GOVI	505230	49	505230	49	0.00
25/02/2015	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
25/02/2015	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
25/02/2015	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
25/02/2015	GOVI On 06-August-15			GOVI	508.68	507.0450	508.6770	507.0450	29.00
25/02/2015	GOVI On 06-August-15	500.01	Call	GOVI	86670	7	86670	7	0.00
25/02/2015	GOVI On 06-August-15	500.00	Call	GOVI	86770	7	86770	7	0.00
25/02/2015	GOVI On 06-August-15	499.99	Call	GOVI	86870	7	86870	7	0.00
25/02/2015	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
25/02/2015	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
25/02/2015	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
25/02/2015	GOVI On 05-November-15			GOVI	517.22	515.5650	517.2240	515.5650	0.00
25/02/2015	GOVI On 05-November-15	530.01	Call	GOVI	0	0	0	0	0.00
25/02/2015	GOVI On 05-November-15	530.00	Call	GOVI	0	0	0	0	0.00
25/02/2015	GOVI On 05-November-15	529.99	Call	GOVI	0	0	0	0	0.00
25/02/2015	GOVI On 05-November-15	530.00	Put	GOVI	127760	14	127760	14	0.00
25/02/2015	GOVI On 05-November-15	529.99	Put	GOVI	127660	14	127660	14	0.00
25/02/2015	GOVI On 05-November-15	530.01	Put	GOVI	127860	14	127860	14	0.00
25/02/2015	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	IGOV On 07-May-15			Index Future	224.80	224.7780	224.7990	224.7780	1,076.00
25/02/2015	IGOV On 06-August-15			Index Future	228.48	228.4550	228.4750	228.4550	100.00
25/02/2015	IGOV On 05-November-15			Index Future	232.33	232.3120	232.3320	232.3120	0.00
25/02/2015	ILBI On 07-May-15			Index Future	608.70	608.8200	608.6980	608.8200	0.00
25/02/2015	ILBI On 06-August-15			Index Future	618.67	618.7960	618.6690	618.7960	159.00
25/02/2015	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
25/02/2015	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/02/2015	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/02/2015	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/02/2015	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/02/2015	JBAF On 18-March-15			Jibar Tradeable Future	6.10	93.8900	6.1000	93.8900	2,850.00
25/02/2015	JBAF On 15-April-15			Jibar Tradeable Future	6.12	93.8600	6.1200	93.8600	0.00
25/02/2015	JBAF On 20-May-15			Jibar Tradeable Future	6.16	93.8100	6.1600	93.8100	0.00
25/02/2015	JBAF On 17-June-15			Jibar Tradeable Future	6.17	93.7900	6.1700	93.7900	5,000.00
25/02/2015	JBAF On 15-July-15			Jibar Tradeable Future	6.14	93.7600	6.1400	93.7600	0.00
25/02/2015	JBAF On 19-August-15			Jibar Tradeable Future	6.25	93.7550	6.2450	93.7550	0.00
25/02/2015	JBAF On 16-September-15			Jibar Tradeable Future	6.25	93.6900	6.2500	93.6900	0.00
25/02/2015	JBAF On 15-December-15			Jibar Tradeable Future	6.37	93.5500	6.3700	93.5500	0.00
25/02/2015	JBAF On 16-March-16			Jibar Tradeable Future	6.50	93.4100	6.5000	93.4100	0.00
25/02/2015	JBAF On 15-June-16			Jibar Tradeable Future	6.66	93.2400	6.6600	93.2400	0.00
25/02/2015	JBAF On 21-September-16			Jibar Tradeable Future	6.81	93.1000	6.8100	93.1000	0.00
25/02/2015	JBAF On 21-December-16			Jibar Tradeable Future	6.95	92.9600	6.9500	92.9600	0.00
25/02/2015	R023 On 07-May-15			Bond Future	7.39	103.3317	7.3864	103.3317	14,434.00
25/02/2015	R023 On 07-May-15	8.14	Call	Bond Future	4428	4	4428	4	0.00
25/02/2015	R023 On 07-May-15	8.15	Call	Bond Future	4481	4	4481	4	0.00
25/02/2015	R023 On 07-May-15	8.16	Call	Bond Future	4534	4	4534	4	0.00
25/02/2015	R023 On 07-May-15	8.15	Put	Bond Future	76	0	76	0	0.00
25/02/2015	R023 On 07-May-15	8.14	Put	Bond Future	79	0	79	0	0.00
25/02/2015	R023 On 07-May-15	8.16	Put	Bond Future	73	0	73	0	0.00
25/02/2015	R023 On 06-August-15			Bond Future	7.42	105.0323	7.4197	105.0323	0.00
25/02/2015	R023 On 06-August-15	8.24	Call	Bond Future	4897	5	4897	5	0.00
25/02/2015	R023 On 06-August-15	9.07	Call	Bond Future	9015	9	9015	9	0.00
25/02/2015	R023 On 06-August-15	8.25	Call	Bond Future	4945	5	4945	5	0.00
25/02/2015	R023 On 06-August-15	8.26	Call	Bond Future	4992	5	4992	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	R023 On 06-August-15	8.24	Put	Bond Future	298	0	298	0	0.00
25/02/2015	R023 On 06-August-15	8.26	Put	Bond Future	284	0	284	0	0.00
25/02/2015	R023 On 06-August-15	8.25	Put	Bond Future	291	0	291	0	0.00
25/02/2015	R023 On 06-August-15	9.07	Put	Bond Future	25	0	25	0	911.00
25/02/2015	R186 On 07-May-15			Bond Future	7.63	125.4730	7.6288	125.4730	33,096.00
25/02/2015	R186 On 07-May-15	8.25	Call	Bond Future	5498	5	5498	5	0.00
25/02/2015	R186 On 07-May-15	7.40	Call	Bond Future	881	1	881	1	0.00
25/02/2015	R186 On 07-May-15	7.50	Call	Bond Future	1199	1	1199	1	0.00
25/02/2015	R186 On 07-May-15	7.45	Call	Bond Future	1032	1	1032	1	0.00
25/02/2015	R186 On 07-May-15	7.80	Call	Bond Future	2552	2	2552	2	0.00
25/02/2015	R186 On 07-May-15	8.24	Call	Bond Future	5426	5	5426	5	0.00
25/02/2015	R186 On 07-May-15	8.26	Call	Bond Future	5572	5	5572	5	0.00
25/02/2015	R186 On 07-May-15	8.25	Put	Bond Future	246	0	246	0	0.00
25/02/2015	R186 On 07-May-15	7.40	Put	Bond Future	2898	3	2898	3	4,229.00
25/02/2015	R186 On 07-May-15	8.26	Put	Bond Future	237	0	237	0	0.00
25/02/2015	R186 On 07-May-15	7.50	Put	Bond Future	2329	3	2329	3	4,229.00
25/02/2015	R186 On 07-May-15	7.45	Put	Bond Future	2604	3	2604	3	4,229.00
25/02/2015	R186 On 07-May-15	8.24	Put	Bond Future	255	0	255	0	0.00
25/02/2015	R186 On 07-May-15	7.80	Put	Bond Future	1073	1	1073	1	300.00
25/02/2015	R186 On 06-August-15			Bond Future	7.67	122.2402	7.6661	122.2402	540.00
25/02/2015	R186 On 06-August-15	8.01	Call	Bond Future	4267	4	4267	4	0.00
25/02/2015	R186 On 06-August-15	8.00	Call	Bond Future	4211	4	4211	4	0.00
25/02/2015	R186 On 06-August-15	7.99	Call	Bond Future	4155	4	4155	4	0.00
25/02/2015	R186 On 06-August-15	8.90	Call	Bond Future	10129	10	10129	10	0.00
25/02/2015	R186 On 06-August-15	7.99	Put	Bond Future	1429	2	1429	2	0.00
25/02/2015	R186 On 06-August-15	8.01	Put	Bond Future	1376	2	1376	2	0.00
25/02/2015	R186 On 06-August-15	8.90	Put	Bond Future	180	0	180	0	2,500.00
25/02/2015	R186 On 06-August-15	8.00	Put	Bond Future	1403	2	1403	2	0.00
25/02/2015	R186 On 05-November-15			Bond Future	7.70	124.2751	7.6958	124.2751	0.00
25/02/2015	R186 On 05-November-15	8.24	Call	Bond Future	5897	6	5897	6	0.00
25/02/2015	R186 On 05-November-15	8.26	Call	Bond Future	6012	6	6012	6	0.00
25/02/2015	R186 On 05-November-15	8.25	Call	Bond Future	5955	6	5955	6	0.00
25/02/2015	R186 On 05-November-15	9.00	Call	Bond Future	10677	10	10677	10	0.00
25/02/2015	R186 On 05-November-15	8.25	Put	Bond Future	1426	2	1426	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	R186 On 05-November-15	9.00	Put	Bond Future	381	0	381	0	2,600.00
25/02/2015	R186 On 05-November-15	8.26	Put	Bond Future	1404	2	1404	2	0.00
25/02/2015	R186 On 05-November-15	8.24	Put	Bond Future	1448	2	1448	2	0.00
25/02/2015	R186 On 04-February-16			Bond Future	7.71	121.2207	7.7090	121.2207	5,660.00
25/02/2015	R186 On 04-February-16	7.51	Call	Bond Future	2826	3	2826	3	0.00
25/02/2015	R186 On 04-February-16	7.50	Call	Bond Future	2790	3	2790	3	0.00
25/02/2015	R186 On 04-February-16	7.49	Call	Bond Future	2755	3	2755	3	0.00
25/02/2015	R186 On 04-February-16	7.50	Put	Bond Future	4529	5	4529	5	0.00
25/02/2015	R186 On 04-February-16	7.51	Put	Bond Future	4481	5	4481	5	0.00
25/02/2015	R186 On 04-February-16	7.49	Put	Bond Future	4577	5	4577	5	0.00
25/02/2015	R197 On 07-May-15			Bond Future	288.19	288.2070	288.1915	288.2070	861.00
25/02/2015	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R197 On 07-May-15	294.01	Put	Bond Future	5818	6	5818	6	0.00
25/02/2015	R197 On 07-May-15	294.00	Put	Bond Future	5808	6	5808	6	0.00
25/02/2015	R197 On 07-May-15	293.99	Put	Bond Future	5798	6	5798	6	0.00
25/02/2015	R197 On 06-August-15			Bond Future	286.85	286.8692	286.8495	286.8692	0.00
25/02/2015	R197 On 06-August-15	288.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R197 On 06-August-15	288.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R197 On 06-August-15	287.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R197 On 06-August-15	288.00	Put	Bond Future	1151	1	1151	1	0.00
25/02/2015	R197 On 06-August-15	288.01	Put	Bond Future	1161	1	1161	1	0.00
25/02/2015	R197 On 06-August-15	287.99	Put	Bond Future	1141	1	1141	1	0.00
25/02/2015	R202 On 07-May-15			Bond Future	236.33	236.4317	236.3342	236.4317	50,916.00
25/02/2015	R202 On 07-May-15	238.51	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R202 On 07-May-15	238.49	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R202 On 07-May-15	238.50	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R202 On 07-May-15	238.49	Put	Bond Future	2156	2	2156	2	0.00
25/02/2015	R202 On 07-May-15	238.50	Put	Bond Future	2166	2	2166	2	0.00
25/02/2015	R202 On 07-May-15	238.51	Put	Bond Future	2176	2	2176	2	0.00
25/02/2015	R202 On 06-August-15			Bond Future	237.00	237.0996	236.9976	237.0996	0.00
25/02/2015	R202 On 06-August-15	240.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R202 On 06-August-15	239.99	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
25/02/2015	R202 On 06-August-15	240.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R202 On 06-August-15	239.99	Put	Bond Future	2992	3	2992	3	0.00
25/02/2015	R202 On 06-August-15	240.00	Put	Bond Future	3002	3	3002	3	0.00
25/02/2015	R202 On 06-August-15	240.01	Put	Bond Future	3012	3	3012	3	0.00
25/02/2015	R203 On 07-May-15			Bond Future	6.63	104.6246	6.6296	104.6246	7,710.00
25/02/2015	R203 On 07-May-15	7.24	Call	Bond Future	1357	1	1357	1	0.00
25/02/2015	R203 On 07-May-15	7.26	Call	Bond Future	1397	1	1397	1	0.00
25/02/2015	R203 On 07-May-15	7.25	Call	Bond Future	1377	1	1377	1	0.00
25/02/2015	R203 On 07-May-15	7.25	Put	Bond Future	32	0	32	0	0.00
25/02/2015	R203 On 07-May-15	7.24	Put	Bond Future	33	0	33	0	0.00
25/02/2015	R203 On 07-May-15	7.26	Put	Bond Future	30	0	30	0	0.00
25/02/2015	R203 On 06-August-15			Bond Future	6.63	106.3468	6.6292	106.3468	0.00
25/02/2015	R203 On 06-August-15	6.74	Call	Bond Future	622	1	622	1	0.00
25/02/2015	R203 On 06-August-15	6.76	Call	Bond Future	645	1	645	1	0.00
25/02/2015	R203 On 06-August-15	6.75	Call	Bond Future	633	1	633	1	0.00
25/02/2015	R203 On 06-August-15	6.75	Put	Bond Future	396	0	396	0	0.00
25/02/2015	R203 On 06-August-15	6.74	Put	Bond Future	404	0	404	0	0.00
25/02/2015	R203 On 06-August-15	6.76	Put	Bond Future	389	0	389	0	0.00
25/02/2015	R203 On 05-November-15			Bond Future	6.60	103.9493	6.6024	103.9493	0.00
25/02/2015	R203 On 05-November-15	5.99	Call	Bond Future	173	0	173	0	0.00
25/02/2015	R203 On 05-November-15	6.00	Call	Bond Future	177	0	177	0	0.00
25/02/2015	R203 On 05-November-15	6.01	Call	Bond Future	181	0	181	0	0.00
25/02/2015	R203 On 05-November-15	6.00	Put	Bond Future	1236	1	1236	1	0.00
25/02/2015	R203 On 05-November-15	6.01	Put	Bond Future	1222	1	1222	1	0.00
25/02/2015	R203 On 05-November-15	5.99	Put	Bond Future	1249	1	1249	1	0.00
25/02/2015	R204 On 07-May-15			Bond Future	6.86	106.5027	6.8558	106.5027	14,609.00
25/02/2015	R204 On 07-May-15	7.49	Call	Bond Future	2069	2	2069	2	0.00
25/02/2015	R204 On 07-May-15	7.50	Call	Bond Future	2098	2	2098	2	0.00
25/02/2015	R204 On 07-May-15	7.51	Call	Bond Future	2128	2	2128	2	0.00
25/02/2015	R204 On 07-May-15	7.49	Put	Bond Future	50	0	50	0	0.00
25/02/2015	R204 On 07-May-15	7.50	Put	Bond Future	48	0	48	0	0.00
25/02/2015	R204 On 07-May-15	7.51	Put	Bond Future	46	0	46	0	0.00
25/02/2015	R204 On 06-August-15			Bond Future	6.88	104.2191	6.8793	104.2191	0.00
25/02/2015	R204 On 06-August-15	8.41	Call	Bond Future	4505	4	4505	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	R204 On 06-August-15	7.74	Call	Bond Future	2673	2	2673	2	0.00
25/02/2015	R204 On 06-August-15	7.76	Call	Bond Future	2726	3	2726	3	0.00
25/02/2015	R204 On 06-August-15	7.75	Call	Bond Future	2700	3	2700	3	0.00
25/02/2015	R204 On 06-August-15	8.41	Put	Bond Future	14	0	14	0	699.00
25/02/2015	R204 On 06-August-15	7.75	Put	Bond Future	115	0	115	0	0.00
25/02/2015	R204 On 06-August-15	7.74	Put	Bond Future	118	0	118	0	0.00
25/02/2015	R204 On 06-August-15	7.76	Put	Bond Future	112	0	112	0	0.00
25/02/2015	R204 On 05-November-15			Bond Future	6.88	105.9539	6.8843	105.9539	0.00
25/02/2015	R204 On 05-November-15	6.25	Call	Bond Future	303	0	303	0	0.00
25/02/2015	R204 On 05-November-15	6.26	Call	Bond Future	310	0	310	0	0.00
25/02/2015	R204 On 05-November-15	6.24	Call	Bond Future	296	0	296	0	0.00
25/02/2015	R204 On 05-November-15	6.26	Put	Bond Future	2084	2	2084	2	0.00
25/02/2015	R204 On 05-November-15	6.25	Put	Bond Future	2106	2	2106	2	0.00
25/02/2015	R204 On 05-November-15	6.24	Put	Bond Future	2128	2	2128	2	0.00
25/02/2015	R207 On 07-May-15			Bond Future	7.03	103.0089	7.0274	103.0089	35,334.00
25/02/2015	R207 On 07-May-15	8.25	Call	Bond Future	4696	5	4696	5	0.00
25/02/2015	R207 On 07-May-15	7.73	Call	Bond Future	2786	3	2786	3	66.00
25/02/2015	R207 On 07-May-15	8.24	Call	Bond Future	4659	4	4659	4	0.00
25/02/2015	R207 On 07-May-15	8.26	Call	Bond Future	4733	5	4733	5	0.00
25/02/2015	R207 On 07-May-15	8.25	Put	Bond Future	4	0	4	0	0.00
25/02/2015	R207 On 07-May-15	7.73	Put	Bond Future	56	0	56	0	0.00
25/02/2015	R207 On 07-May-15	8.26	Put	Bond Future	3	0	3	0	0.00
25/02/2015	R207 On 07-May-15	8.24	Put	Bond Future	4	0	4	0	0.00
25/02/2015	R207 On 06-August-15			Bond Future	7.06	101.0615	7.0593	101.0615	0.00
25/02/2015	R207 On 06-August-15	7.74	Call	Bond Future	2775	3	2775	3	0.00
25/02/2015	R207 On 06-August-15	7.76	Call	Bond Future	2836	3	2836	3	0.00
25/02/2015	R207 On 06-August-15	7.75	Call	Bond Future	2805	3	2805	3	0.00
25/02/2015	R207 On 06-August-15	7.46	Call	Bond Future	1972	2	1972	2	70.00
25/02/2015	R207 On 06-August-15	7.74	Put	Bond Future	254	0	254	0	0.00
25/02/2015	R207 On 06-August-15	7.76	Put	Bond Future	242	0	242	0	0.00
25/02/2015	R207 On 06-August-15	7.46	Put	Bond Future	479	1	479	1	0.00
25/02/2015	R207 On 06-August-15	7.75	Put	Bond Future	248	0	248	0	0.00
25/02/2015	R207 On 05-November-15			Bond Future	7.07	102.7438	7.0727	102.7438	0.00
25/02/2015	R207 On 05-November-15	7.74	Call	Bond Future	2811	3	2811	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
25/02/2015	R207 On 05-November-15	7.76	Call	Bond Future	2865	3	2865	3	0.00
25/02/2015	R207 On 05-November-15	7.75	Call	Bond Future	2838	3	2838	3	0.00
25/02/2015	R207 On 05-November-15	7.43	Call	Bond Future	2022	2	2022	2	53.00
25/02/2015	R207 On 05-November-15	7.74	Put	Bond Future	456	1	456	1	0.00
25/02/2015	R207 On 05-November-15	7.75	Put	Bond Future	448	0	448	0	0.00
25/02/2015	R207 On 05-November-15	7.76	Put	Bond Future	441	0	441	0	0.00
25/02/2015	R207 On 05-November-15	7.43	Put	Bond Future	752	1	752	1	0.00
25/02/2015	R208 On 07-May-15			Bond Future	7.15	98.6305	7.1473	98.6305	60,921.00
25/02/2015	R208 On 07-May-15	7.99	Call	Bond Future	3890	4	3890	4	0.00
25/02/2015	R208 On 07-May-15	8.01	Call	Bond Future	3975	4	3975	4	0.00
25/02/2015	R208 On 07-May-15	8.00	Call	Bond Future	3932	4	3932	4	0.00
25/02/2015	R208 On 07-May-15	8.01	Put	Bond Future	34	0	34	0	0.00
25/02/2015	R208 On 07-May-15	8.00	Put	Bond Future	36	0	36	0	0.00
25/02/2015	R208 On 07-May-15	7.99	Put	Bond Future	37	0	37	0	0.00
25/02/2015	R208 On 06-August-15			Bond Future	7.18	100.2543	7.1771	100.2543	0.00
25/02/2015	R208 On 06-August-15	8.00	Call	Bond Future	3852	4	3852	4	0.00
25/02/2015	R208 On 06-August-15	7.99	Call	Bond Future	3815	4	3815	4	0.00
25/02/2015	R208 On 06-August-15	8.01	Call	Bond Future	3890	4	3890	4	0.00
25/02/2015	R208 On 06-August-15	8.85	Call	Bond Future	7228	7	7228	7	0.00
25/02/2015	R208 On 06-August-15	8.00	Put	Bond Future	221	0	221	0	0.00
25/02/2015	R208 On 06-August-15	8.01	Put	Bond Future	215	0	215	0	0.00
25/02/2015	R208 On 06-August-15	7.99	Put	Bond Future	226	0	226	0	0.00
25/02/2015	R208 On 06-August-15	8.85	Put	Bond Future	16	0	16	0	198.00
25/02/2015	R208 On 05-November-15			Bond Future	7.20	98.5223	7.1965	98.5223	0.00
25/02/2015	R208 On 05-November-15	8.48	Call	Bond Future	5560	5	5560	5	0.00
25/02/2015	R208 On 05-November-15	7.75	Call	Bond Future	3032	3	3032	3	0.00
25/02/2015	R208 On 05-November-15	7.76	Call	Bond Future	3063	3	3063	3	0.00
25/02/2015	R208 On 05-November-15	7.74	Call	Bond Future	3001	3	3001	3	0.00
25/02/2015	R208 On 05-November-15	8.48	Put	Bond Future	164	0	164	0	2,200.00
25/02/2015	R208 On 05-November-15	7.75	Put	Bond Future	660	1	660	1	0.00
25/02/2015	R208 On 05-November-15	7.76	Put	Bond Future	649	1	649	1	0.00
25/02/2015	R208 On 05-November-15	7.74	Put	Bond Future	671	1	671	1	0.00
25/02/2015	R209 On 07-May-15			Bond Future	8.21	80.9101	8.2064	80.9101	14,141.00
25/02/2015	R209 On 07-May-15	7.30	Call	Bond Future	60	0	60	0	700.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	R209 On 07-May-15	9.00	Call	Bond Future	6472	6	6472	6	0.00
25/02/2015	R209 On 07-May-15	8.30	Call	Bond Future	2202	2	2202	2	0.00
25/02/2015	R209 On 07-May-15	9.01	Call	Bond Future	6541	6	6541	6	0.00
25/02/2015	R209 On 07-May-15	8.99	Call	Bond Future	6404	6	6404	6	0.00
25/02/2015	R209 On 07-May-15	9.00	Put	Bond Future	171	0	171	0	0.00
25/02/2015	R209 On 07-May-15	7.30	Put	Bond Future	8291	9	8291	9	0.00
25/02/2015	R209 On 07-May-15	8.30	Put	Bond Future	1417	2	1417	2	700.00
25/02/2015	R209 On 07-May-15	9.01	Put	Bond Future	165	0	165	0	0.00
25/02/2015	R209 On 07-May-15	8.99	Put	Bond Future	177	0	177	0	0.00
25/02/2015	R209 On 06-August-15			Bond Future	8.24	82.2422	8.2449	82.2422	0.00
25/02/2015	R209 On 06-August-15	9.90	Call	Bond Future	12304	12	12304	12	0.00
25/02/2015	R209 On 06-August-15	8.99	Call	Bond Future	6605	6	6605	6	0.00
25/02/2015	R209 On 06-August-15	9.00	Call	Bond Future	6666	6	6666	6	0.00
25/02/2015	R209 On 06-August-15	9.01	Call	Bond Future	6726	6	6726	6	0.00
25/02/2015	R209 On 06-August-15	9.00	Put	Bond Future	705	1	705	1	0.00
25/02/2015	R209 On 06-August-15	9.90	Put	Bond Future	81	0	81	0	2,914.00
25/02/2015	R209 On 06-August-15	9.01	Put	Bond Future	691	1	691	1	0.00
25/02/2015	R209 On 06-August-15	8.99	Put	Bond Future	719	1	719	1	0.00
25/02/2015	R209 On 05-November-15			Bond Future	8.28	80.4624	8.2785	80.4624	0.00
25/02/2015	R209 On 05-November-15	7.99	Call	Bond Future	2284	2	2284	2	0.00
25/02/2015	R209 On 05-November-15	8.01	Call	Bond Future	2351	2	2351	2	0.00
25/02/2015	R209 On 05-November-15	8.00	Call	Bond Future	2318	2	2318	2	0.00
25/02/2015	R209 On 05-November-15	8.00	Put	Bond Future	4678	5	4678	5	0.00
25/02/2015	R209 On 05-November-15	8.01	Put	Bond Future	4625	5	4625	5	0.00
25/02/2015	R209 On 05-November-15	7.99	Put	Bond Future	4731	5	4731	5	0.00
25/02/2015	R210 On 07-May-15			Bond Future	174.70	174.7693	174.6964	174.7693	583.00
25/02/2015	R210 On 07-May-15	177.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R210 On 07-May-15	176.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R210 On 07-May-15	177.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R210 On 07-May-15	177.01	Put	Bond Future	2314	2	2314	2	0.00
25/02/2015	R210 On 07-May-15	177.00	Put	Bond Future	2304	2	2304	2	0.00
25/02/2015	R210 On 07-May-15	176.99	Put	Bond Future	2294	2	2294	2	0.00
25/02/2015	R210 On 06-August-15			Bond Future	177.58	177.6601	177.5835	177.6601	0.00
25/02/2015	R210 On 06-August-15	178.99	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
25/02/2015	R210 On 06-August-15	179.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R210 On 06-August-15	179.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R210 On 06-August-15	178.99	Put	Bond Future	1406	1	1406	1	0.00
25/02/2015	R210 On 06-August-15	179.01	Put	Bond Future	1426	1	1426	1	0.00
25/02/2015	R210 On 06-August-15	179.00	Put	Bond Future	1416	1	1416	1	0.00
25/02/2015	R211 On 07-May-15			Bond Future	131.79	131.8466	131.7894	131.8466	1,120.00
25/02/2015	R211 On 07-May-15	134.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R211 On 07-May-15	135.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R211 On 07-May-15	135.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R211 On 07-May-15	135.00	Put	Bond Future	3211	3	3211	3	0.00
25/02/2015	R211 On 07-May-15	135.01	Put	Bond Future	3221	3	3221	3	0.00
25/02/2015	R211 On 07-May-15	134.99	Put	Bond Future	3201	3	3201	3	0.00
25/02/2015	R211 On 06-August-15			Bond Future	132.34	132.3953	132.3353	132.3953	0.00
25/02/2015	R211 On 06-August-15	134.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R211 On 06-August-15	135.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R211 On 06-August-15	135.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R211 On 06-August-15	135.00	Put	Bond Future	2665	3	2665	3	0.00
25/02/2015	R211 On 06-August-15	134.99	Put	Bond Future	2655	3	2655	3	0.00
25/02/2015	R211 On 06-August-15	135.01	Put	Bond Future	2675	3	2675	3	0.00
25/02/2015	R212 On 07-May-15			Bond Future	137.29	137.1727	137.2893	137.1727	1,145.00
25/02/2015	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R212 On 07-May-15	140.99	Put	Bond Future	3701	4	3701	4	0.00
25/02/2015	R212 On 07-May-15	141.01	Put	Bond Future	3721	4	3721	4	0.00
25/02/2015	R212 On 07-May-15	141.00	Put	Bond Future	3711	4	3711	4	0.00
25/02/2015	R212 On 06-August-15			Bond Future	137.77	137.6501	137.7667	137.6501	0.00
25/02/2015	R212 On 06-August-15	140.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R212 On 06-August-15	141.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R212 On 06-August-15	141.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R212 On 06-August-15	140.99	Put	Bond Future	3223	3	3223	3	0.00
25/02/2015	R212 On 06-August-15	141.00	Put	Bond Future	3233	3	3233	3	0.00
25/02/2015	R212 On 06-August-15	141.01	Put	Bond Future	3243	3	3243	3	0.00
25/02/2015	R213 On 07-May-15			Bond Future	8.11	91.2484	8.1082	91.2484	15,666.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	R213 On 07-May-15	8.74	Call	Bond Future	5249	5	5249	5	0.00
25/02/2015	R213 On 07-May-15	8.75	Call	Bond Future	5316	5	5316	5	0.00
25/02/2015	R213 On 07-May-15	8.76	Call	Bond Future	5382	5	5382	5	0.00
25/02/2015	R213 On 07-May-15	8.75	Put	Bond Future	257	0	257	0	0.00
25/02/2015	R213 On 07-May-15	8.76	Put	Bond Future	248	0	248	0	0.00
25/02/2015	R213 On 07-May-15	8.74	Put	Bond Future	266	0	266	0	0.00
25/02/2015	R213 On 06-August-15			Bond Future	8.15	92.7502	8.1490	92.7502	0.00
25/02/2015	R213 On 06-August-15	8.50	Call	Bond Future	4194	4	4194	4	0.00
25/02/2015	R213 On 06-August-15	8.51	Call	Bond Future	4246	4	4246	4	0.00
25/02/2015	R213 On 06-August-15	8.49	Call	Bond Future	4142	4	4142	4	0.00
25/02/2015	R213 On 06-August-15	8.50	Put	Bond Future	1411	2	1411	2	0.00
25/02/2015	R213 On 06-August-15	8.51	Put	Bond Future	1386	2	1386	2	0.00
25/02/2015	R213 On 06-August-15	8.49	Put	Bond Future	1437	2	1437	2	0.00
25/02/2015	R213 On 05-November-15			Bond Future	8.19	90.7482	8.1867	90.7482	0.00
25/02/2015	R213 On 05-November-15	7.74	Call	Bond Future	1679	2	1679	2	0.00
25/02/2015	R213 On 05-November-15	7.76	Call	Bond Future	1734	2	1734	2	0.00
25/02/2015	R213 On 05-November-15	7.75	Call	Bond Future	1706	2	1706	2	0.00
25/02/2015	R213 On 05-November-15	7.74	Put	Bond Future	5359	6	5359	6	0.00
25/02/2015	R213 On 05-November-15	7.76	Put	Bond Future	5245	5	5245	5	0.00
25/02/2015	R213 On 05-November-15	7.75	Put	Bond Future	5302	6	5302	6	0.00
25/02/2015	R214 On 07-May-15			Bond Future	8.23	82.4180	8.2335	82.4180	15,271.00
25/02/2015	R214 On 07-May-15	9.15	Call	Bond Future	7783	7	7783	7	0.00
25/02/2015	R214 On 07-May-15	9.16	Call	Bond Future	7855	7	7855	7	0.00
25/02/2015	R214 On 07-May-15	9.14	Call	Bond Future	7710	7	7710	7	0.00
25/02/2015	R214 On 07-May-15	9.15	Put	Bond Future	128	0	128	0	0.00
25/02/2015	R214 On 07-May-15	9.16	Put	Bond Future	123	0	123	0	0.00
25/02/2015	R214 On 07-May-15	9.14	Put	Bond Future	132	0	132	0	0.00
25/02/2015	R214 On 06-August-15			Bond Future	8.27	83.7745	8.2697	83.7745	0.00
25/02/2015	R214 On 06-August-15	8.74	Call	Bond Future	5344	5	5344	5	0.00
25/02/2015	R214 On 06-August-15	8.75	Call	Bond Future	5403	5	5403	5	0.00
25/02/2015	R214 On 06-August-15	8.76	Call	Bond Future	5462	5	5462	5	0.00
25/02/2015	R214 On 06-August-15	8.74	Put	Bond Future	1296	1	1296	1	0.00
25/02/2015	R214 On 06-August-15	8.75	Put	Bond Future	1272	1	1272	1	0.00
25/02/2015	R214 On 06-August-15	8.76	Put	Bond Future	1249	1	1249	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
25/02/2015	R214 On 05-November-15			Bond Future	8.30	81.8764	8.3030	81.8764	0.00
25/02/2015	R214 On 05-November-15	8.01	Call	Bond Future	2438	2	2438	2	0.00
25/02/2015	R214 On 05-November-15	8.00	Call	Bond Future	2403	2	2403	2	0.00
25/02/2015	R214 On 05-November-15	7.99	Call	Bond Future	2367	2	2367	2	0.00
25/02/2015	R214 On 05-November-15	7.99	Put	Bond Future	5232	6	5232	6	0.00
25/02/2015	R214 On 05-November-15	8.00	Put	Bond Future	5173	5	5173	5	0.00
25/02/2015	R214 On 05-November-15	8.01	Put	Bond Future	5114	5	5114	5	0.00
25/02/2015	R214 On 04-February-16			Bond Future	8.33	83.3562	8.3273	83.3562	4,420.00
25/02/2015	R214 On 04-February-16	8.00	Call	Bond Future	2876	3	2876	3	0.00
25/02/2015	R214 On 04-February-16	8.01	Call	Bond Future	2912	3	2912	3	0.00
25/02/2015	R214 On 04-February-16	7.99	Call	Bond Future	2841	3	2841	3	0.00
25/02/2015	R214 On 04-February-16	8.01	Put	Bond Future	5798	6	5798	6	0.00
25/02/2015	R214 On 04-February-16	8.00	Put	Bond Future	5855	6	5855	6	0.00
25/02/2015	R214 On 04-February-16	7.99	Put	Bond Future	5913	6	5913	6	0.00
25/02/2015	R248 On 07-May-15			Bond Future	8.29	106.1540	8.2893	106.1540	34,258.00
25/02/2015	R248 On 07-May-15	9.25	Call	Bond Future	10300	10	10300	10	0.00
25/02/2015	R248 On 07-May-15	9.26	Call	Bond Future	10398	10	10398	10	0.00
25/02/2015	R248 On 07-May-15	9.24	Call	Bond Future	10202	9	10202	9	0.00
25/02/2015	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
25/02/2015	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
25/02/2015	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
25/02/2015	R248 On 06-August-15			Bond Future	8.33	107.9010	8.3265	107.9010	745.00
25/02/2015	R248 On 06-August-15	8.74	Call	Bond Future	4621	4	4621	4	0.00
25/02/2015	R248 On 06-August-15	8.76	Call	Bond Future	4836	4	4836	4	0.00
25/02/2015	R248 On 06-August-15	8.75	Call	Bond Future	4729	4	4729	4	0.00
25/02/2015	R248 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/02/2015	R248 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/02/2015	R248 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/02/2015	R248 On 05-November-15			Bond Future	8.36	105.2650	8.3609	105.2650	0.00
25/02/2015	R248 On 05-November-15	7.99	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R248 On 05-November-15	8.01	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R248 On 05-November-15	8.00	Call	Bond Future	0	0	0	0	0.00
25/02/2015	R248 On 05-November-15	7.99	Put	Bond Future	4432	5	4432	5	0.00
25/02/2015	R248 On 05-November-15	8.00	Put	Bond Future	4308	5	4308	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2015	R248 On 05-November-15	8.01	Put	Bond Future	4185	5	4185	5	0.00
