



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 October 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	1386 On 28-February-31			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
23/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	2025 On 06-November-14			Bond Future	117.73	117.7175	117.7344	117.7175	16.00
23/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	744	1	744	1	0.00
23/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	724	1	724	1	0.00
23/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	734	1	734	1	0.00
23/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2025 On 05-February-15			Bond Future	118.42	118.4002	118.4171	118.4002	0.00
23/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
23/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
23/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
23/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	573	1	573	1	0.00
23/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	583	1	583	1	0.00
23/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	593	1	593	1	0.00
23/10/2014	2030 On 06-November-14			Bond Future	8.35	99.3161	8.3496	99.3161	4,661.00
23/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	5145	5	5145	5	0.00
23/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	5299	5	5299	5	0.00
23/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	5222	5	5222	5	0.00
23/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2030 On 05-February-15			Bond Future	8.41	96.8490	8.4091	96.8490	0.00
23/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	6502	7	6502	7	0.00
23/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	6651	7	6651	7	0.00
23/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	6577	7	6577	7	0.00
23/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2030 On 07-May-15			Bond Future	8.45	98.5116	8.4538	98.5116	0.00
23/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	2361	2	2361	2	0.00
23/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	2439	3	2439	3	0.00
23/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	2282	2	2282	2	0.00
23/10/2014	2030 On 07-May-15	8.75	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
23/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2037 On 06-November-14			Bond Future	8.60	101.4717	8.5993	101.4717	10,565.00
23/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	9807	10	9807	10	0.00
23/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	9972	10	9972	10	0.00
23/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	9889	10	9889	10	0.00
23/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2037 On 05-February-15			Bond Future	8.66	98.7877	8.6574	98.7877	3,280.00
23/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	7536	8	7536	8	0.00
23/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	7621	8	7621	8	0.00
23/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	7706	8	7706	8	0.00
23/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2037 On 07-May-15			Bond Future	8.70	100.4837	8.7025	100.4837	0.00
23/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	2683	3	2683	3	0.00
23/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	2865	3	2865	3	0.00
23/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	2774	3	2774	3	0.00
23/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2038 On 06-November-14			Bond Future	123.86	123.8441	123.8624	123.8441	1,974.00
23/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	3872	4	3872	4	0.00
23/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	3852	4	3852	4	0.00
23/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	3862	4	3862	4	0.00
23/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2038 On 05-February-15			Bond Future	124.50	124.4781	124.4963	124.4781	0.00
23/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	1486	1	1486	1	0.00
23/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	1496	1	1496	1	0.00
23/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	1506	1	1506	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
23/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2044 On 06-November-14			Bond Future	8.68	103.2761	8.6790	103.2761	3,002.00
23/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	3216	3	3216	3	0.00
23/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	3316	3	3316	3	0.00
23/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	3417	4	3417	4	0.00
23/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2044 On 05-February-15			Bond Future	8.74	100.4949	8.7351	100.4949	0.00
23/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	2817	3	2817	3	0.00
23/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	2717	3	2717	3	0.00
23/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	2617	3	2617	3	0.00
23/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2044 On 07-May-15			Bond Future	8.78	102.2202	8.7790	102.2202	0.00
23/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	2154	2	2154	2	0.00
23/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	2354	2	2354	2	0.00
23/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	2254	2	2254	2	0.00
23/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2046 On 06-November-14			Bond Future	123.56	123.5415	123.5600	123.5415	5,389.00
23/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	19130	19	19130	19	0.00
23/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	19110	19	19110	19	0.00
23/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	19120	19	19120	19	0.00
23/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2046 On 05-February-15			Bond Future	125.49	125.4722	125.4906	125.4722	0.00
23/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1501	1	1501	1	0.00
23/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1481	1	1481	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
23/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1491	1	1491	1	0.00
23/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2050 On 06-November-14			Bond Future	132.13	132.1100	132.1297	132.1100	2,640.00
23/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	6130	6	6130	6	0.00
23/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	6120	6	6120	6	0.00
23/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	6140	6	6140	6	0.00
23/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2050 On 05-February-15			Bond Future	132.75	132.7262	132.7460	132.7262	0.00
23/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2756	3	2756	3	0.00
23/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2736	3	2736	3	0.00
23/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2746	3	2746	3	0.00
23/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	AL12 On 06-November-14			Index Future	527.21	527.6490	527.2090	527.6490	0.00
23/10/2014	AL12 On 05-February-15			Index Future	535.38	535.8290	535.3810	535.8290	0.00
23/10/2014	AL12 On 07-May-15			Index Future	544.55	545.0120	544.5530	545.0120	0.00
23/10/2014	AL37 On 06-November-14			Index Future	441.17	441.2190	441.1670	441.2190	3.00
23/10/2014	AL37 On 05-February-15			Index Future	448.01	448.0590	448.0060	448.0590	0.00
23/10/2014	AL7T On 06-November-14			Index Future	522.70	522.8660	522.6990	522.8660	4.00
23/10/2014	AL7T On 05-February-15			Index Future	530.80	530.9720	530.8010	530.9720	0.00
23/10/2014	ALBI On 06-November-14			Index Future	476.52	476.7450	476.5150	476.7450	579.00
23/10/2014	ALBI On 05-February-15			Index Future	483.90	484.1360	483.9020	484.1360	65.00
23/10/2014	ALBI On 07-May-15			Index Future	492.19	492.4340	492.1920	492.4340	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
23/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/10/2014	CS33 On 15-September-33			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
23/10/2014	EL28 On 06-November-14			Bond Future	122.97	122.9548	122.9735	122.9548	0.00
23/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	973	1	973	1	0.00
23/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	983	1	983	1	0.00
23/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	963	1	963	1	0.00
23/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	EL28 On 05-February-15			Bond Future	124.89	124.8763	124.8950	124.8763	0.00
23/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
23/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
23/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
23/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1105	1	1105	1	0.00
23/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1095	1	1095	1	0.00
23/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1115	1	1115	1	0.00
23/10/2014	ES33 On 06-November-14			Bond Future	9.38	84.7240	9.3837	84.7240	6,220.00
23/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6514	7	6514	7	0.00
23/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6582	7	6582	7	0.00
23/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6649	7	6649	7	0.00
23/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
23/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
23/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
23/10/2014	ES33 On 05-February-15			Bond Future	9.47	86.0375	9.4711	86.0375	0.00
23/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3910	4	3910	4	0.00
23/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3840	4	3840	4	0.00
23/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3770	4	3770	4	0.00
23/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	ES33 On 07-May-15			Bond Future	9.54	83.7229	9.5399	83.7229	0.00
23/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1611	2	1611	2	0.00
23/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1467	2	1467	2	0.00
23/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1539	2	1539	2	0.00
23/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
23/10/2014	ES33 On 07-May-15	9.76	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
23/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
23/10/2014	GOVI On 06-November-14			GOVI	474.66	474.8400	474.6630	474.8400	426.00
23/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	256730	26	256730	26	0.00
23/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	256530	26	256530	26	0.00
23/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	256630	26	256630	26	0.00
23/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
23/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
23/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
23/10/2014	GOVI On 05-February-15			GOVI	482.02	482.2020	482.0210	482.2020	48.00
23/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	220310	22	220310	22	0.00
23/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	220210	22	220210	22	0.00
23/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	220110	22	220110	22	0.00
23/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
23/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
23/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
23/10/2014	GOVI On 07-May-15			GOVI	490.28	490.4660	490.2790	490.4660	0.00
23/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	402890	40	402890	40	0.00
23/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	402790	40	402790	40	0.00
23/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	402690	40	402690	40	0.00
23/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
23/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
23/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
23/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.23	145.2136	145.2313	145.2136	107.00
23/10/2014	IGOV On 06-November-14			Index Future	220.57	220.6770	220.5670	220.6770	1,164.00
23/10/2014	IGOV On 05-February-15			Index Future	224.01	224.1260	224.0130	224.1260	10.00
23/10/2014	IGOV On 07-May-15			Index Future	227.88	227.9940	227.8780	227.9940	0.00
23/10/2014	ILBI On 06-November-14			Index Future	598.03	598.3210	598.0250	598.3210	0.00
23/10/2014	ILBI On 05-February-15			Index Future	607.45	607.7530	607.4500	607.7530	157.00
23/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
23/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
23/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.08	93.9500	6.0800	93.9500	0.00
23/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.17	93.8600	6.1700	93.8600	0.00
23/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.20	93.8200	6.2000	93.8200	0.00
23/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.28	93.7400	6.2800	93.7400	0.00
23/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.33	93.7100	6.3300	93.7100	2,850.00
23/10/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.42	93.6100	6.4200	93.6100	0.00
23/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.54	93.4700	6.5400	93.4700	5,000.00
23/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.70	93.3300	6.7000	93.3300	0.00
23/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.85	93.1800	6.8500	93.1800	0.00
23/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.98	93.0500	6.9800	93.0500	0.00
23/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.9300	7.0900	92.9300	0.00
23/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.21	92.8000	7.2100	92.8000	0.00
23/10/2014	R023 On 06-November-14			Bond Future	7.69	101.9117	7.6903	101.9117	7,653.00
23/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	5334	5	5334	5	0.00
23/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	5391	5	5391	5	0.00
23/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	5278	5	5278	5	0.00
23/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R023 On 05-February-15			Bond Future	7.75	103.4916	7.7531	103.4916	0.00
23/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	5733	6	5733	6	0.00
23/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	5785	6	5785	6	0.00
23/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	5680	6	5680	6	0.00
23/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	57	0	57	0	0.00
23/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	55	0	55	0	0.00
23/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	59	0	59	0	0.00
23/10/2014	R023 On 07-May-15			Bond Future	7.79	101.3394	7.7861	101.3394	0.00
23/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	3030	3	3030	3	0.00
23/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	3106	3	3106	3	0.00
23/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	3068	3	3068	3	0.00
23/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	999	1	999	1	0.00
23/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	1017	1	1017	1	0.00
23/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	981	1	981	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
23/10/2014	R023 On 06-August-15			Bond Future	7.80	103.2225	7.7991	103.2225	0.00
23/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	3761	4	3761	4	0.00
23/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	7212	7	7212	7	0.00
23/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	3798	4	3798	4	0.00
23/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3835	4	3835	4	0.00
23/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1323	1	1323	1	0.00
23/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1288	1	1288	1	0.00
23/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1305	1	1305	1	0.00
23/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	382	0	382	0	911.00
23/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
23/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	1	0	1	0	0.00
23/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	1	0	1	0	0.00
23/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	1	0	1	0	0.00
23/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	448	0	448	0	0.00
23/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	464	0	464	0	0.00
23/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	456	0	456	0	0.00
23/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
23/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1083	1	1083	1	0.00
23/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1094	1	1094	1	0.00
23/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1089	1	1089	1	0.00
23/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	10	0	10	0	0.00
23/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	10	0	10	0	0.00
23/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	9	0	9	0	0.00
23/10/2014	R186 On 06-November-14			Bond Future	7.91	124.1175	7.9094	124.1175	43,192.00
23/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	3364	3	3364	3	100.00
23/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	5010	5	5010	5	0.00
23/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	10347	10	10347	10	0.00
23/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	119	0	119	0	1,500.00
23/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	2097	2	2097	2	0.00
23/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	5257	5	5257	5	0.00
23/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	1146	1	1146	1	1,500.00
23/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	2248	2	2248	2	0.00
23/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	2172	2	2172	2	0.00
23/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	5829	6	5829	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	4599	5	4599	5	0.00
23/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	304	0	304	0	100.00
23/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	18	0	18	0	100.00
23/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
23/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	1	0	1	0	7,000.00
23/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	358	0	358	0	0.00
23/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	86	0	86	0	0.00
23/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	105	0	105	0	0.00
23/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	2	0	2	0	6,000.00
23/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	1	0	1	0	100.00
23/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	1967	2	1967	2	0.00
23/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	95	0	95	0	0.00
23/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	1264	1	1264	1	0.00
23/10/2014	R186 On 05-February-15			Bond Future	7.97	120.7463	7.9663	120.7463	3,136.00
23/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	6679	7	6679	7	0.00
23/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	6751	7	6751	7	0.00
23/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	8508	9	8508	9	0.00
23/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	6607	7	6607	7	0.00
23/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	93	0	93	0	9,600.00
23/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	229	0	229	0	0.00
23/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	215	0	215	0	0.00
23/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	222	0	222	0	0.00
23/10/2014	R186 On 07-May-15			Bond Future	8.00	122.8178	8.0032	122.8178	0.00
23/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	3899	4	3899	4	0.00
23/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	3848	4	3848	4	0.00
23/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	3950	4	3950	4	0.00
23/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	1849	2	1849	2	0.00
23/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	1819	2	1819	2	0.00
23/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	1880	2	1880	2	0.00
23/10/2014	R197 On 06-November-14			Bond Future	290.08	290.0349	290.0760	290.0349	908.00
23/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	5076	5	5076	5	0.00
23/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	5066	5	5066	5	0.00
23/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	5086	5	5086	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
23/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R197 On 05-February-15			Bond Future	288.59	288.5506	288.5918	288.5506	0.00
23/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
23/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
23/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
23/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	408	0	408	0	0.00
23/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	418	0	418	0	0.00
23/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	398	0	398	0	0.00
23/10/2014	R202 On 06-November-14			Bond Future	233.98	234.6284	233.9826	234.6284	50,353.00
23/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	6993	8	6993	8	0.00
23/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	6983	8	6983	8	0.00
23/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	6973	8	6973	8	0.00
23/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R202 On 05-February-15			Bond Future	234.44	235.0996	234.4428	235.0996	0.00
23/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	1453	2	1453	2	0.00
23/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	1433	2	1433	2	0.00
23/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	1443	2	1443	2	0.00
23/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R203 On 06-November-14			Bond Future	6.77	105.0496	6.7708	105.0496	13,305.00
23/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	268	0	268	0	45.00
23/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	562	1	562	1	14.00
23/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	305	0	305	0	0.00
23/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	286	0	286	0	0.00
23/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	88	0	88	0	0.00
23/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	18	0	18	0	0.00
23/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	72	0	72	0	0.00
23/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	80	0	80	0	0.00
23/10/2014	R203 On 05-February-15			Bond Future	6.83	106.6782	6.8314	106.6782	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
23/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	2046	2	2046	2	55.00
23/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	3549	4	3549	4	0.00
23/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	3572	4	3572	4	0.00
23/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	3526	4	3526	4	0.00
23/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	1	0	1	0	0.00
23/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	20	0	20	0	0.00
23/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	1	0	1	0	0.00
23/10/2014	R203 On 07-May-15			Bond Future	6.82	104.3385	6.8172	104.3385	0.00
23/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	1197	1	1197	1	0.00
23/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	1213	1	1213	1	0.00
23/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	1181	1	1181	1	0.00
23/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	261	0	261	0	0.00
23/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	255	0	255	0	0.00
23/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	266	0	266	0	0.00
23/10/2014	R204 On 06-November-14			Bond Future	7.09	106.3224	7.0906	106.3224	11,939.00
23/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	100	0	100	0	0.00
23/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	3160	3	3160	3	0.00
23/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	122	0	122	0	0.00
23/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	111	0	111	0	0.00
23/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	436	0	436	0	0.00
23/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
23/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	461	0	461	0	0.00
23/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	411	0	411	0	0.00
23/10/2014	R204 On 05-February-15			Bond Future	7.15	103.9361	7.1530	103.9361	0.00
23/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	3641	4	3641	4	0.00
23/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	3609	4	3609	4	0.00
23/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	3673	4	3673	4	0.00
23/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	13	0	13	0	0.00
23/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	13	0	13	0	0.00
23/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	14	0	14	0	0.00
23/10/2014	R204 On 07-May-15			Bond Future	7.17	105.7190	7.1719	105.7190	0.00
23/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1539	2	1539	2	0.00
23/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1582	2	1582	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
23/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1561	2	1561	2	0.00
23/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	533	1	533	1	0.00
23/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	523	1	523	1	0.00
23/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	513	1	513	1	0.00
23/10/2014	R204 On 06-August-15			Bond Future	7.15	103.6425	7.1493	103.6425	0.00
23/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	3846	4	3846	4	0.00
23/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	2256	2	2256	2	0.00
23/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	2299	2	2299	2	0.00
23/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	2277	2	2277	2	0.00
23/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	165	0	165	0	699.00
23/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	503	0	503	0	0.00
23/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	511	1	511	1	0.00
23/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	495	0	495	0	0.00
23/10/2014	R207 On 06-November-14			Bond Future	7.31	102.0493	7.3102	102.0493	35,969.00
23/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	375	0	375	0	0.00
23/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	425	0	425	0	0.00
23/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	400	0	400	0	0.00
23/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	249	0	249	0	0.00
23/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	231	0	231	0	0.00
23/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	214	0	214	0	0.00
23/10/2014	R207 On 05-February-15			Bond Future	7.37	99.9905	7.3723	99.9905	3,106.00
23/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	4432	4	4432	4	0.00
23/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	4507	4	4507	4	0.00
23/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	4469	4	4469	4	0.00
23/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	17	0	17	0	0.00
23/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	16	0	16	0	0.00
23/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	18	0	18	0	0.00
23/10/2014	R207 On 07-May-15			Bond Future	7.40	101.7062	7.4035	101.7062	0.00
23/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	3456	3	3456	3	0.00
23/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1930	2	1930	2	66.00
23/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	3488	3	3488	3	0.00
23/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	3424	3	3424	3	0.00
23/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	230	0	230	0	0.00
23/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	673	1	673	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
23/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	235	0	235	0	0.00
23/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	241	0	241	0	0.00
23/10/2014	R207 On 06-August-15			Bond Future	7.40	99.9508	7.4035	99.9508	0.00
23/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	2192	2	2192	2	0.00
23/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	2239	2	2239	2	0.00
23/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	2216	2	2216	2	0.00
23/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1580	2	1580	2	70.00
23/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	955	1	955	1	0.00
23/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	942	1	942	1	0.00
23/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	930	1	930	1	0.00
23/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1371	1	1371	1	0.00
23/10/2014	R208 On 06-November-14			Bond Future	7.48	97.1349	7.4752	97.1349	53,508.00
23/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	284	0	284	0	0.00
23/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	328	0	328	0	0.00
23/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	306	0	306	0	0.00
23/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	4860	5	4860	5	0.00
23/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	429	0	429	0	0.00
23/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	403	0	403	0	0.00
23/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	457	0	457	0	0.00
23/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
23/10/2014	R208 On 05-February-15			Bond Future	7.54	98.6408	7.5371	98.6408	0.00
23/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	4427	4	4427	4	0.00
23/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	4513	5	4513	5	0.00
23/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	4470	4	4470	4	0.00
23/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	46	0	46	0	0.00
23/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	45	0	45	0	0.00
23/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	43	0	43	0	0.00
23/10/2014	R208 On 07-May-15			Bond Future	7.57	96.9308	7.5685	96.9308	0.00
23/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	2586	3	2586	3	0.00
23/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2650	3	2650	3	0.00
23/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	2618	3	2618	3	0.00
23/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	683	1	683	1	0.00
23/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	670	1	670	1	0.00
23/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	657	1	657	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
23/10/2014	R208 On 06-August-15			Bond Future	7.57	98.7324	7.5748	98.7324	0.00
23/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2883	3	2883	3	0.00
23/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2855	3	2855	3	0.00
23/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2913	3	2913	3	0.00
23/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	5714	6	5714	6	0.00
23/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1042	1	1042	1	0.00
23/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	277	0	277	0	198.00
23/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1028	1	1028	1	0.00
23/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	1014	1	1014	1	0.00
23/10/2014	R209 On 06-November-14			Bond Future	8.52	78.6267	8.5188	78.6267	28,814.00
23/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	10689	11	10689	11	0.00
23/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	3385	3	3385	3	2,050.00
23/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	7352	7	7352	7	0.00
23/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	11009	11	11009	11	0.00
23/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	10367	10	10367	10	0.00
23/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	598	1	598	1	5,500.00
23/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	3681	4	3681	4	0.00
23/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	5584	6	5584	6	0.00
23/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	4124	4	4124	4	2,050.00
23/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	7903	8	7903	8	0.00
23/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	3829	4	3829	4	0.00
23/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	1953	2	1953	2	2,200.00
23/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	3755	4	3755	4	1,640.00
23/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	0	0	0	0	2,200.00
23/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
23/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	750	1	750	1	0.00
23/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
23/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
23/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	117	0	117	0	0.00
23/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	8	0	8	0	0.00
23/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	15	0	15	0	0.00
23/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	7	0	7	0	0.00
23/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
23/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	4	0	4	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
23/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
23/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	9	0	9	0	0.00
23/10/2014	R209 On 05-February-15			Bond Future	8.57	79.8457	8.5733	79.8457	26.00
23/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	5489	6	5489	6	0.00
23/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	5551	6	5551	6	0.00
23/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	5427	5	5427	5	0.00
23/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	4004	4	4004	4	0.00
23/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	366	0	366	0	0.00
23/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	345	0	345	0	0.00
23/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	356	0	356	0	0.00
23/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	705	1	705	1	0.00
23/10/2014	R209 On 07-May-15			Bond Future	8.61	78.0655	8.6128	78.0655	0.00
23/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	4478	5	4478	5	0.00
23/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	4577	5	4577	5	0.00
23/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	4527	5	4527	5	0.00
23/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	1550	2	1550	2	0.00
23/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	1526	2	1526	2	0.00
23/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	1575	2	1575	2	0.00
23/10/2014	R209 On 06-August-15			Bond Future	8.64	79.5168	8.6411	79.5168	0.00
23/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	9727	10	9727	10	0.00
23/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	5093	5	5093	5	0.00
23/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	5139	5	5139	5	0.00
23/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	5046	5	5046	5	0.00
23/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2346	2	2346	2	0.00
23/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	718	1	718	1	2,914.00
23/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2318	2	2318	2	0.00
23/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	2374	2	2374	2	0.00
23/10/2014	R210 On 06-November-14			Bond Future	173.40	173.3721	173.3974	173.3721	628.00
23/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	4407	4	4407	4	0.00
23/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	4387	4	4387	4	0.00
23/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	4397	4	4397	4	0.00
23/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R210 On 06-November-14	168.99	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
23/10/2014	R210 On 05-February-15			Bond Future	176.11	176.0816	176.1067	176.0816	0.00
23/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	1117	1	1117	1	0.00
23/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	1097	1	1097	1	0.00
23/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	1107	1	1107	1	0.00
23/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R211 On 06-November-14			Bond Future	132.64	132.6204	132.6361	132.6204	1,120.00
23/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2646	3	2646	3	0.00
23/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2636	3	2636	3	0.00
23/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2626	3	2626	3	0.00
23/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R211 On 05-February-15			Bond Future	133.10	133.0870	133.1026	133.0870	0.00
23/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	93	0	93	0	0.00
23/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	103	0	103	0	0.00
23/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	113	0	113	0	0.00
23/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R212 On 06-November-14			Bond Future	138.11	138.0874	138.1066	138.0874	14,864.00
23/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	3107	3	3107	3	0.00
23/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	3097	3	3097	3	0.00
23/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	3117	3	3117	3	0.00
23/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R212 On 05-February-15			Bond Future	138.50	138.4827	138.5018	138.4827	0.00
23/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	502	0	502	0	0.00
23/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	492	0	492	0	0.00
23/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	512	0	512	0	0.00
23/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R212 On 05-February-15	138.00	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
23/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R213 On 06-November-14			Bond Future	8.37	89.3861	8.3696	89.3861	28,658.00
23/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	3678	4	3678	4	0.00
23/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	3753	4	3753	4	0.00
23/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	3828	4	3828	4	0.00
23/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	8	0	8	0	0.00
23/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	7	0	7	0	0.00
23/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	9	0	9	0	0.00
23/10/2014	R213 On 05-February-15			Bond Future	8.43	90.7719	8.4293	90.7719	0.00
23/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	6463	7	6463	7	0.00
23/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	6334	6	6334	6	0.00
23/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	6399	6	6399	6	0.00
23/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	222	0	222	0	0.00
23/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	215	0	215	0	0.00
23/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	229	0	229	0	0.00
23/10/2014	R213 On 07-May-15			Bond Future	8.47	88.7816	8.4690	88.7816	0.00
23/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3912	4	3912	4	0.00
23/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	4007	4	4007	4	0.00
23/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	3960	4	3960	4	0.00
23/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	1795	2	1795	2	0.00
23/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	1767	2	1767	2	0.00
23/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	1824	2	1824	2	0.00
23/10/2014	R214 On 06-November-14			Bond Future	8.62	79.4431	8.6190	79.4431	6,069.00
23/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	4683	5	4683	5	2,500.00
23/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	7923	8	7923	8	0.00
23/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	7994	8	7994	8	0.00
23/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	8065	8	8065	8	0.00
23/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	9043	9	9043	9	0.00
23/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	3	0	3	0	0.00
23/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
23/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R214 On 05-February-15			Bond Future	8.67	80.6747	8.6749	80.6747	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
23/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	6761	7	6761	7	0.00
23/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	6696	7	6696	7	0.00
23/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	6631	7	6631	7	0.00
23/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	258	0	258	0	0.00
23/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	251	0	251	0	0.00
23/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	266	0	266	0	0.00
23/10/2014	R214 On 07-May-15			Bond Future	8.71	78.7646	8.7136	78.7646	0.00
23/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	5036	5	5036	5	0.00
23/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	5089	5	5089	5	0.00
23/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	4984	5	4984	5	0.00
23/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	1520	2	1520	2	0.00
23/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	1544	2	1544	2	0.00
23/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	1569	2	1569	2	0.00
23/10/2014	R248 On 06-November-14			Bond Future	8.67	102.6984	8.6691	102.6984	31,463.00
23/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	10436	11	10436	11	0.00
23/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	10616	11	10616	11	0.00
23/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	10526	11	10526	11	0.00
23/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R248 On 05-February-15			Bond Future	8.73	104.2905	8.7264	104.2905	1,277.00
23/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	7782	8	7782	8	0.00
23/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	7876	8	7876	8	0.00
23/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	7689	8	7689	8	0.00
23/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R248 On 07-May-15			Bond Future	8.77	101.6455	8.7663	101.6455	0.00
23/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	4953	5	4953	5	0.00
23/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	4855	5	4855	5	0.00
23/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	5051	5	5051	5	0.00
23/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/10/2014	R248 On 07-May-15	9.25	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
------	------------------	--------	--------------	---------	-----------	-------------------------------	-----------	---------------------------------	---------------