



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 09/10/2014 TO: 09/10/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	2025 On 06-November-14			Bond Future	117.50	117.4791	117.4963	117.4791	16.00
09/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	506	0	1	0	0.00
09/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	486	0	0	0	0.00
09/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	496	0	0	0	0.00
09/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2025 On 05-February-15			Bond Future	118.18	118.1669	118.1840	118.1669	0.00
09/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
09/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
09/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
09/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	806	1	1	1	0.00
09/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	816	1	1	1	0.00
09/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	826	1	1	1	0.00
09/10/2014	2030 On 06-November-14			Bond Future	8.55	97.0787	97.6177	97.0787	4,663.00
09/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	3524	3	4	3	0.00
09/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	3679	3	4	3	0.00
09/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	3602	3	4	3	0.00
09/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2030 On 06-November-14	8.99	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
09/10/2014	2030 On 05-February-15			Bond Future	8.61	94.5843	95.1315	94.5843	0.00
09/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	4865	4	5	4	0.00
09/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	5013	4	5	4	0.00
09/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	4939	4	5	4	0.00
09/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2030 On 07-May-15			Bond Future	8.66	96.2206	96.7779	96.2206	0.00
09/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	709	0	1	0	0.00
09/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	787	0	1	0	0.00
09/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	630	0	1	0	0.00
09/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2037 On 06-November-14			Bond Future	8.76	99.3928	99.8306	99.3928	10,565.00
09/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	8257	8	8	8	0.00
09/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	8422	8	8	8	0.00
09/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	8340	8	8	8	0.00
09/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2037 On 05-February-15			Bond Future	8.82	96.6841	97.1285	96.6841	3,280.00
09/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	5971	6	6	6	0.00
09/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	6055	6	6	6	0.00
09/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	6140	6	6	6	0.00
09/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2037 On 07-May-15			Bond Future	8.87	98.3568	98.8095	98.3568	0.00
09/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	1105	1	1	1	0.00
09/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	1287	1	1	1	0.00
09/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	1196	1	1	1	0.00
09/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00

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09/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2038 On 06-November-14			Bond Future	123.16	123.0270	123.1573	123.0270	1,860.00
09/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	3167	3	3	3	0.00
09/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	3147	3	3	3	0.00
09/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	3157	3	3	3	0.00
09/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2038 On 05-February-15			Bond Future	123.79	123.6574	123.7894	123.6574	0.00
09/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	779	1	1	1	0.00
09/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	789	1	1	1	0.00
09/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	799	1	1	1	0.00
09/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2044 On 06-November-14			Bond Future	8.83	101.0739	101.5484	101.0739	3,002.00
09/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	1588	1	2	1	0.00
09/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	1689	1	2	1	0.00
09/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	1789	1	2	1	0.00
09/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2044 On 05-February-15			Bond Future	8.89	98.2660	98.7478	98.2660	0.00
09/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	1172	1	1	1	0.00
09/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	1072	1	1	1	0.00
09/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	972	0	1	0	0.00
09/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2044 On 07-May-15			Bond Future	8.94	99.9662	100.4570	99.9662	0.00
09/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	496	0	0	0	0.00

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09/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	696	0	1	0	0.00
09/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	596	0	1	0	0.00
09/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2046 On 06-November-14			Bond Future	123.30	123.2833	123.3020	123.2833	5,389.00
09/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	18872	19	19	19	0.00
09/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	18852	19	19	19	0.00
09/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	18862	19	19	19	0.00
09/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2046 On 05-February-15			Bond Future	125.24	125.2192	125.2377	125.2192	0.00
09/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1248	1	1	1	0.00
09/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1228	1	1	1	0.00
09/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1238	1	1	1	0.00
09/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2050 On 06-November-14			Bond Future	131.53	131.5099	131.5295	131.5099	2,640.00
09/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	5530	6	6	6	0.00
09/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	5520	5	6	5	0.00
09/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	5540	6	6	6	0.00
09/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2050 On 05-February-15			Bond Future	132.15	132.1267	132.1464	132.1267	0.00
09/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2156	2	2	2	0.00
09/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2136	2	2	2	0.00
09/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2146	2	2	2	0.00
09/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	2050 On 05-February-15	130.01	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
09/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	AL12 On 06-November-14			Index Future	519.38	516.6510	519.3790	516.6510	0.00
09/10/2014	AL12 On 05-February-15			Index Future	527.47	524.7000	527.4690	524.7000	0.00
09/10/2014	AL12 On 07-May-15			Index Future	536.58	533.7600	536.5800	533.7600	0.00
09/10/2014	AL37 On 06-November-14			Index Future	436.81	435.0120	436.8110	435.0120	3.00
09/10/2014	AL37 On 05-February-15			Index Future	443.62	441.7890	443.6150	441.7890	0.00
09/10/2014	AL7T On 06-November-14			Index Future	515.66	513.2820	515.6580	513.2820	4.00
09/10/2014	AL7T On 05-February-15			Index Future	523.69	521.2790	523.6910	521.2790	0.00
09/10/2014	ALBI On 06-November-14			Index Future	470.66	468.5320	470.6580	468.5320	584.00
09/10/2014	ALBI On 05-February-15			Index Future	477.99	475.8320	477.9890	475.8320	65.00
09/10/2014	ALBI On 07-May-15			Index Future	486.25	484.0480	486.2460	484.0480	0.00
09/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C030 On 31-January-30			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
09/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
09/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C214 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
09/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
09/10/2014	EL28 On 06-November-14			Bond Future	122.49	122.4751	122.4942	122.4751	0.00
09/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	494	0	0	0	0.00
09/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	504	0	1	0	0.00
09/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	484	0	0	0	0.00
09/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	EL28 On 05-February-15			Bond Future	124.42	124.3984	124.4175	124.3984	0.00
09/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
09/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
09/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
09/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1583	2	2	2	0.00
09/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1573	2	2	2	0.00
09/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1593	2	2	2	0.00
09/10/2014	ES33 On 06-November-14			Bond Future	9.50	83.3602	83.7843	83.3602	6,220.00
09/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5644	5	6	5	0.00
09/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5711	5	6	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
09/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5779	5	6	5	0.00
09/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
09/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
09/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
09/10/2014	ES33 On 05-February-15			Bond Future	9.59	84.6589	85.0894	84.6589	0.00
09/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3032	3	3	3	0.00
09/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2962	3	3	3	0.00
09/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2892	2	3	2	0.00
09/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	ES33 On 07-May-15			Bond Future	9.66	82.3315	82.7699	82.3315	0.00
09/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	731	0	1	0	0.00
09/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	586	0	1	0	0.00
09/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	658	0	1	0	0.00
09/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
09/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
09/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
09/10/2014	GOVI On 06-November-14			GOVI	468.98	466.8480	468.9800	466.8480	417.00
09/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	199900	18	20	18	0.00
09/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	199700	18	20	18	0.00
09/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	199800	18	20	18	0.00
09/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
09/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
09/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
09/10/2014	GOVI On 05-February-15			GOVI	476.29	474.1220	476.2850	474.1220	48.00
09/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	162950	14	16	14	0.00
09/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	162850	14	16	14	0.00
09/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	162750	14	16	14	0.00
09/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
09/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
09/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
09/10/2014	GOVI On 07-May-15			GOVI	484.51	482.3080	484.5120	482.3080	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
09/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	345220	32	35	32	0.00
09/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	345120	32	35	32	0.00
09/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	345020	32	35	32	0.00
09/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
09/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
09/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
09/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
09/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.07	145.0510	145.0687	145.0510	107.00
09/10/2014	IGOV On 06-November-14			Index Future	219.56	219.5410	219.5590	219.5410	1,159.00
09/10/2014	IGOV On 05-February-15			Index Future	223.01	222.9890	223.0060	222.9890	10.00
09/10/2014	IGOV On 07-May-15			Index Future	226.89	226.8660	226.8850	226.8660	0.00
09/10/2014	ILBI On 06-November-14			Index Future	591.87	591.9690	591.8710	591.9690	0.00
09/10/2014	ILBI On 05-February-15			Index Future	601.22	601.3240	601.2230	601.3240	157.00
09/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
09/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
09/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
09/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
09/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
09/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
09/10/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
09/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.12	93.8800	93.8800	93.8800	0.00
09/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.29	93.6600	93.7100	93.6600	0.00
09/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.39	93.5600	93.6100	93.5600	0.00
09/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.50	93.4500	93.5000	93.4500	0.00
09/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.57	93.3700	93.4300	93.3700	2,850.00
09/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.83	93.0900	93.1700	93.0900	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.03	92.8900	92.9700	92.8900	0.00
09/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.18	92.7500	92.8200	92.7500	0.00
09/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.32	92.6100	92.6800	92.6100	0.00
09/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.45	92.4700	92.5500	92.4700	0.00
09/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.59	92.3500	92.4100	92.3500	0.00
09/10/2014	R023 On 06-November-14			Bond Future	7.93	99.9062	100.4529	99.9062	8,484.00
09/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	3913	3	4	3	0.00
09/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	3969	3	4	3	0.00
09/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	3857	3	4	3	0.00
09/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	12	0	0	0	0.00
09/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	11	0	0	0	0.00
09/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	13	0	0	0	0.00
09/10/2014	R023 On 05-February-15			Bond Future	8.00	101.4626	102.0176	101.4626	0.00
09/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	4452	4	4	4	0.00
09/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	4501	4	5	4	0.00
09/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	4404	4	4	4	0.00
09/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	224	0	0	0	0.00
09/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	218	0	0	0	0.00
09/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	231	0	0	0	0.00
09/10/2014	R023 On 07-May-15			Bond Future	8.04	99.2886	99.8538	99.2886	0.00
09/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	2262	2	2	2	0.00
09/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	2324	2	2	2	0.00
09/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	2293	2	2	2	0.00
09/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	1682	2	2	2	0.00
09/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	1707	2	2	2	0.00
09/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	1657	2	2	2	0.00
09/10/2014	R023 On 06-August-15			Bond Future	8.06	101.1467	101.7184	101.1467	0.00
09/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	2940	3	3	3	0.00
09/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	6029	6	6	6	0.00
09/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	2971	3	3	3	0.00
09/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3003	3	3	3	0.00
09/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1974	2	2	2	0.00
09/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1928	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1951	2	2	2	0.00
09/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	673	1	1	1	911.00
09/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
09/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	8	0	0	0	0.00
09/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	9	0	0	0	0.00
09/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	8	0	0	0	0.00
09/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	455	0	0	0	0.00
09/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	471	0	0	0	0.00
09/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	463	0	0	0	0.00
09/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
09/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1087	1	1	1	0.00
09/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1098	1	1	1	0.00
09/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1092	1	1	1	0.00
09/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	13	0	0	0	0.00
09/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	14	0	0	0	0.00
09/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	13	0	0	0	0.00
09/10/2014	R186 On 06-November-14			Bond Future	8.10	121.7686	122.3796	121.7686	48,931.00
09/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	2106	2	2	2	100.00
09/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	3485	3	3	3	0.00
09/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	8691	8	9	8	0.00
09/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	109	0	0	0	1,500.00
09/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	1224	1	1	1	0.00
09/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	3709	3	4	3	0.00
09/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	669	0	1	0	1,500.00
09/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	1321	1	1	1	0.00
09/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	1272	1	1	1	0.00
09/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	4241	4	4	4	0.00
09/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	3120	3	3	3	0.00
09/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	218	0	0	0	100.00
09/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	416	1	0	1	100.00
09/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	1	0	0	0	2,010.00
09/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	132	0	0	0	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	1537	2	2	2	0.00
09/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	815	1	1	1	0.00
09/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	889	1	1	1	0.00
09/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	179	0	0	0	6,000.00
09/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	109	0	0	0	100.00
09/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	3613	4	4	4	0.00
09/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	68	0	0	0	0.00
09/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	851	1	1	1	0.00
09/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	2834	3	3	3	0.00
09/10/2014	R186 On 05-February-15			Bond Future	8.16	118.3702	118.9902	118.3702	540.00
09/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	5359	5	5	5	0.00
09/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	5423	5	5	5	0.00
09/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	7035	6	7	6	0.00
09/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	5294	5	5	5	0.00
09/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	292	0	0	0	9,600.00
09/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	589	1	1	1	0.00
09/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	559	1	1	1	0.00
09/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	574	1	1	1	0.00
09/10/2014	R186 On 07-May-15			Bond Future	8.21	120.4166	121.0482	120.4166	0.00
09/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	3141	3	3	3	0.00
09/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	3098	3	3	3	0.00
09/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	3185	3	3	3	0.00
09/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	2775	3	3	3	0.00
09/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	2737	3	3	3	0.00
09/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	2814	3	3	3	0.00
09/10/2014	R197 On 06-November-14			Bond Future	288.21	288.1698	288.2114	288.1698	939.00
09/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	3211	3	3	3	0.00
09/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	3201	3	3	3	0.00
09/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	3221	3	3	3	0.00
09/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R197 On 05-February-15			Bond Future	286.72	286.6780	286.7195	286.6780	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
09/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
09/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
09/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
09/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	2280	2	2	2	0.00
09/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	2290	2	2	2	0.00
09/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	2270	2	2	2	0.00
09/10/2014	R202 On 06-November-14			Bond Future	233.16	233.1303	233.1647	233.1303	49,213.00
09/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	6175	6	6	6	0.00
09/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	6165	6	6	6	0.00
09/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	6155	6	6	6	0.00
09/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R202 On 05-February-15			Bond Future	233.63	233.5953	233.6296	233.5953	0.00
09/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	640	1	1	1	0.00
09/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	620	1	1	1	0.00
09/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	630	1	1	1	0.00
09/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R203 On 06-November-14			Bond Future	7.04	104.0718	104.3409	104.0718	13,066.00
09/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	72	0	0	0	45.00
09/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	180	0	0	0	14.00
09/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	83	0	0	0	0.00
09/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	77	0	0	0	0.00
09/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	602	1	1	1	0.00
09/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	347	1	0	1	0.00
09/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	561	1	1	1	0.00
09/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	581	1	1	1	0.00
09/10/2014	R203 On 05-February-15			Bond Future	7.13	105.6932	105.9662	105.6932	0.00
09/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	1421	1	1	1	55.00
09/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	2844	3	3	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
09/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	2866	3	3	3	0.00
09/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	2821	3	3	3	0.00
09/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	9	0	0	0	0.00
09/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	9	0	0	0	0.00
09/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	109	0	0	0	0.00
09/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	9	0	0	0	0.00
09/10/2014	R203 On 07-May-15			Bond Future	7.15	103.3500	103.6284	103.3500	0.00
09/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	767	1	1	1	0.00
09/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	779	1	1	1	0.00
09/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	755	1	1	1	0.00
09/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	542	1	1	1	0.00
09/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	533	1	1	1	0.00
09/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	552	1	1	1	0.00
09/10/2014	R204 On 06-November-14			Bond Future	7.35	104.9759	105.3950	104.9759	11,939.00
09/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	37	0	0	0	0.00
09/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	2252	2	2	2	0.00
09/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	43	0	0	0	0.00
09/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	40	0	0	0	0.00
09/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	1277	2	1	2	0.00
09/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	4	0	0	0	1,270.00
09/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	1310	2	1	2	0.00
09/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	1244	2	1	2	0.00
09/10/2014	R204 On 05-February-15			Bond Future	7.43	102.5766	103.0020	102.5766	0.00
09/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	2781	2	3	2	0.00
09/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	2751	2	3	2	0.00
09/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	2811	2	3	2	0.00
09/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	69	0	0	0	0.00
09/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	71	0	0	0	0.00
09/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	74	0	0	0	0.00
09/10/2014	R204 On 07-May-15			Bond Future	7.46	104.3497	104.7831	104.3497	0.00
09/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1048	1	1	1	0.00
09/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1082	1	1	1	0.00
09/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1065	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	961	1	1	1	0.00
09/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	946	1	1	1	0.00
09/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	932	1	1	1	0.00
09/10/2014	R204 On 06-August-15			Bond Future	7.46	102.2614	102.6987	102.2614	0.00
09/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	3085	3	3	3	0.00
09/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	1669	1	2	1	0.00
09/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	1706	1	2	1	0.00
09/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	1688	1	2	1	0.00
09/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	328	0	0	0	699.00
09/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	837	1	1	1	0.00
09/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	848	1	1	1	0.00
09/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	826	1	1	1	0.00
09/10/2014	R207 On 06-November-14			Bond Future	7.56	100.5932	101.0010	100.5932	33,941.00
09/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	144	0	0	0	0.00
09/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	163	0	0	0	0.00
09/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	153	0	0	0	0.00
09/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	1090	1	1	1	0.00
09/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	1057	1	1	1	0.00
09/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	1025	1	1	1	0.00
09/10/2014	R207 On 05-February-15			Bond Future	7.64	98.5193	98.9333	98.5193	0.00
09/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	3428	3	3	3	0.00
09/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	3499	3	3	3	0.00
09/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	3463	3	3	3	0.00
09/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	93	0	0	0	0.00
09/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	90	0	0	0	0.00
09/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	96	0	0	0	0.00
09/10/2014	R207 On 07-May-15			Bond Future	7.69	100.2229	100.6446	100.2229	0.00
09/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	2626	2	3	2	0.00
09/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1349	1	1	1	66.00
09/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	2654	2	3	2	0.00
09/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	2597	2	3	2	0.00
09/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	482	1	0	1	0.00
09/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	1177	1	1	1	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	491	1	0	1	0.00
09/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	500	1	1	1	0.00
09/10/2014	R207 On 06-August-15			Bond Future	7.70	98.4530	98.8786	98.4530	0.00
09/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	1603	1	2	1	0.00
09/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	1642	1	2	1	0.00
09/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	1623	1	2	1	0.00
09/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1114	1	1	1	70.00
09/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	1461	2	1	2	0.00
09/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	1444	2	1	2	0.00
09/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	1427	2	1	2	0.00
09/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1999	2	2	2	0.00
09/10/2014	R208 On 06-November-14			Bond Future	7.70	95.5841	96.0279	95.5841	53,508.00
09/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	134	0	0	0	0.00
09/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	153	0	0	0	0.00
09/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	143	0	0	0	0.00
09/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	3752	3	4	3	0.00
09/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	1377	2	1	2	0.00
09/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	1338	2	1	2	0.00
09/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	1417	2	1	2	0.00
09/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	2	0	0	0	1,520.00
09/10/2014	R208 On 05-February-15			Bond Future	7.78	97.0732	97.5237	97.0732	0.00
09/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	3440	3	3	3	0.00
09/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	3519	3	4	3	0.00
09/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	3480	3	3	3	0.00
09/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	180	0	0	0	0.00
09/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	175	0	0	0	0.00
09/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	170	0	0	0	0.00
09/10/2014	R208 On 07-May-15			Bond Future	7.82	95.3487	95.8077	95.3487	0.00
09/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	1950	2	2	2	0.00
09/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2003	2	2	2	0.00
09/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	1976	2	2	2	0.00
09/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	1172	1	1	1	0.00
09/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	1154	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	1136	1	1	1	0.00
09/10/2014	R208 On 06-August-15			Bond Future	7.83	97.1334	97.5971	97.1334	0.00
09/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2252	2	2	2	0.00
09/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2228	2	2	2	0.00
09/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2277	2	2	2	0.00
09/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	4797	4	5	4	0.00
09/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1551	2	2	2	0.00
09/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	495	1	0	1	198.00
09/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1532	2	2	2	0.00
09/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	1514	2	2	2	0.00
09/10/2014	R209 On 06-November-14			Bond Future	8.68	76.8323	77.2730	76.8323	28,853.00
09/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	9412	9	9	9	0.00
09/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	2399	2	2	2	2,050.00
09/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	6083	6	6	6	0.00
09/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	9732	9	10	9	0.00
09/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	9090	9	9	9	0.00
09/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	468	0	0	0	5,500.00
09/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	2643	2	3	2	0.00
09/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	4360	4	4	4	0.00
09/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	3022	3	3	3	2,050.00
09/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	6631	6	7	6	0.00
09/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	2767	2	3	2	0.00
09/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	1330	1	1	1	2,200.00
09/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	2705	2	3	2	1,640.00
09/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	53	0	0	0	2,200.00
09/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
09/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	1898	2	2	2	0.00
09/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
09/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
09/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	772	1	1	1	0.00
09/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	236	0	0	0	0.00
09/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	306	0	0	0	0.00
09/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	223	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
09/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	9	0	0	0	5,500.00
09/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	179	0	0	0	0.00
09/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	249	0	0	0	0.00
09/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	5	0	0	0	907.00
09/10/2014	R209 On 05-February-15			Bond Future	8.74	78.0293	78.4766	78.0293	0.00
09/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	4580	4	5	4	0.00
09/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	4635	4	5	4	0.00
09/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	4525	4	5	4	0.00
09/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	3279	3	3	3	0.00
09/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	755	1	1	1	0.00
09/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	721	1	1	1	0.00
09/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	738	1	1	1	0.00
09/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	1271	1	1	1	0.00
09/10/2014	R209 On 07-May-15			Bond Future	8.78	76.2280	76.6836	76.2280	0.00
09/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	3777	4	4	4	0.00
09/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	3865	4	4	4	0.00
09/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	3820	4	4	4	0.00
09/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	2146	2	2	2	0.00
09/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	2116	2	2	2	0.00
09/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	2177	2	2	2	0.00
09/10/2014	R209 On 06-August-15			Bond Future	8.81	77.6553	78.1162	77.6553	0.00
09/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	8687	8	9	8	0.00
09/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	4358	4	4	4	0.00
09/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	4400	4	4	4	0.00
09/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	4316	4	4	4	0.00
09/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2929	3	3	3	0.00
09/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	996	1	1	1	2,914.00
09/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2897	3	3	3	0.00
09/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	2962	3	3	3	0.00
09/10/2014	R210 On 06-November-14			Bond Future	172.55	172.5247	172.5500	172.5247	642.00
09/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	3560	4	4	4	0.00
09/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	3540	4	4	4	0.00
09/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	3550	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
09/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R210 On 05-February-15			Bond Future	175.26	175.2337	175.2590	175.2337	0.00
09/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	269	0	0	0	0.00
09/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	249	0	0	0	0.00
09/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	259	0	0	0	0.00
09/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R211 On 06-November-14			Bond Future	132.62	132.6058	132.6215	132.6058	1,120.00
09/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2632	3	3	3	0.00
09/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2622	3	3	3	0.00
09/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2612	3	3	3	0.00
09/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R211 On 05-February-15			Bond Future	133.10	133.0821	133.0977	133.0821	0.00
09/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	88	0	0	0	0.00
09/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	98	0	0	0	0.00
09/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	108	0	0	0	0.00
09/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R212 On 06-November-14			Bond Future	137.20	137.3637	137.2018	137.3637	14,864.00
09/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	2202	2	2	2	0.00
09/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	2192	2	2	2	0.00
09/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	2212	2	2	2	0.00
09/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R212 On 05-February-15			Bond Future	137.59	137.7579	137.5931	137.7579	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
09/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
09/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
09/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
09/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	397	0	0	0	0.00
09/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	407	0	0	0	0.00
09/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	417	0	0	0	0.00
09/10/2014	R213 On 06-November-14			Bond Future	8.55	87.3518	87.8708	87.3518	28,658.00
09/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	2492	2	2	2	0.00
09/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	2554	2	3	2	0.00
09/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	2616	2	3	2	0.00
09/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	249	0	0	0	0.00
09/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	235	0	0	0	0.00
09/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	262	0	0	0	0.00
09/10/2014	R213 On 05-February-15			Bond Future	8.62	88.7127	89.2395	88.7127	0.00
09/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	5304	5	5	5	0.00
09/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	5187	5	5	5	0.00
09/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	5245	5	5	5	0.00
09/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	524	1	1	1	0.00
09/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	512	1	1	1	0.00
09/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	538	1	1	1	0.00
09/10/2014	R213 On 07-May-15			Bond Future	8.66	86.6983	87.2349	86.6983	0.00
09/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3191	3	3	3	0.00
09/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	3273	3	3	3	0.00
09/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	3232	3	3	3	0.00
09/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	2536	3	3	3	0.00
09/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	2501	3	3	3	0.00
09/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	2571	3	3	3	0.00
09/10/2014	R214 On 06-November-14			Bond Future	8.76	77.7289	78.1492	77.7289	6,069.00
09/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	3604	3	4	3	2,500.00
09/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	6717	6	7	6	0.00
09/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	6787	6	7	6	0.00
09/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	6857	6	7	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
09/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	7831	7	8	7	0.00
09/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	137	0	0	0	0.00
09/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	6	0	0	0	0.00
09/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	7	0	0	0	0.00
09/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	2	0	0	0	2,500.00
09/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	7	0	0	0	0.00
09/10/2014	R214 On 05-February-15			Bond Future	8.82	78.9399	79.3665	78.9399	0.00
09/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	5798	5	6	5	0.00
09/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	5738	5	6	5	0.00
09/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	5678	5	6	5	0.00
09/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	527	1	1	1	0.00
09/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	514	1	1	1	0.00
09/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	539	1	1	1	0.00
09/10/2014	R214 On 07-May-15			Bond Future	8.86	77.0101	77.4446	77.0101	0.00
09/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	4339	4	4	4	0.00
09/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	4387	4	4	4	0.00
09/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	4292	4	4	4	0.00
09/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	2054	2	2	2	0.00
09/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	2084	2	2	2	0.00
09/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	2114	2	2	2	0.00
09/10/2014	R248 On 06-November-14			Bond Future	8.82	100.4328	100.9204	100.4328	29,870.00
09/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	8761	8	9	8	0.00
09/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	8941	8	9	8	0.00
09/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	8851	8	9	8	0.00
09/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R248 On 05-February-15			Bond Future	8.89	101.9974	102.4924	101.9974	1,277.00
09/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	6089	6	6	6	0.00
09/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	6182	6	6	6	0.00
09/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	5995	6	6	6	0.00
09/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R248 On 05-February-15	9.50	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
09/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R248 On 07-May-15			Bond Future	8.93	99.3260	99.8301	99.3260	0.00
09/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	3245	3	3	3	0.00
09/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	3147	3	3	3	0.00
09/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	3343	3	3	3	0.00
09/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
09/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00