



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 WEEKLY STATISTICS REPORT

FROM: 26/09/2014 TO: 26/09/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	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
26/09/2014	0857 On	31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	0904 On	31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	0908 On	31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	0957 On	31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	0986 On	31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	1386 On	28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	1409 On	28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	2025 On	06-November-14			Bond Future	117.27	117.2778	117.2747	117.2778	16.00
26/09/2014	2025 On	06-November-14	116.99	Call	Bond Future	285	0	0	0	0.00
26/09/2014	2025 On	06-November-14	117.01	Call	Bond Future	265	0	0	0	0.00
26/09/2014	2025 On	06-November-14	117.00	Call	Bond Future	275	0	0	0	0.00
26/09/2014	2025 On	06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2025 On	06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2025 On	06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2025 On	05-February-15			Bond Future	117.97	117.9753	117.9716	117.9753	0.00
26/09/2014	2025 On	05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
26/09/2014	2025 On	05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
26/09/2014	2025 On	05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
26/09/2014	2025 On	05-February-15	118.99	Put	Bond Future	1018	1	1	1	0.00
26/09/2014	2025 On	05-February-15	119.00	Put	Bond Future	1028	1	1	1	0.00
26/09/2014	2025 On	05-February-15	119.01	Put	Bond Future	1038	1	1	1	0.00
26/09/2014	2030 On	06-November-14			Bond Future	8.68	97.1622	96.5148	97.1622	4,663.00
26/09/2014	2030 On	06-November-14	8.99	Call	Bond Future	2422	3	2	3	0.00
26/09/2014	2030 On	06-November-14	9.01	Call	Bond Future	2576	3	3	3	0.00
26/09/2014	2030 On	06-November-14	9.00	Call	Bond Future	2499	3	2	3	0.00
26/09/2014	2030 On	06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2030 On	06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	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
26/09/2014	2030 On 05-February-15			Bond Future	8.75	94.6795	94.0216	94.6795	0.00
26/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	3755	4	4	4	0.00
26/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	3903	5	4	5	0.00
26/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	3829	4	4	4	0.00
26/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2030 On 07-May-15			Bond Future	8.80	96.3097	95.6413	96.3097	0.00
26/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
26/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
26/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
26/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	428	0	0	0	0.00
26/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	506	0	1	0	0.00
26/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	350	0	0	0	0.00
26/09/2014	2037 On 06-November-14			Bond Future	8.92	99.2082	98.3614	99.2082	10,565.00
26/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	6788	8	7	8	0.00
26/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	6953	8	7	8	0.00
26/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	6870	8	7	8	0.00
26/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2037 On 05-February-15			Bond Future	8.98	96.5072	95.6468	96.5072	3,280.00
26/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	4489	5	4	5	0.00
26/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	4574	5	5	5	0.00
26/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	4658	6	5	6	0.00
26/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2037 On 07-May-15			Bond Future	9.04	98.1690	97.2946	98.1690	0.00
26/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
26/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	1	0	1	0.00
26/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	1	0	1	0.00
26/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	410	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
26/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	319	0	0	0	0.00
26/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	228	0	0	0	0.00
26/09/2014	2038 On 06-November-14			Bond Future	122.58	122.5867	122.5838	122.5867	1,860.00
26/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	2594	3	3	3	0.00
26/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	2574	3	3	3	0.00
26/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	2584	3	3	3	0.00
26/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2038 On 05-February-15			Bond Future	123.22	123.2236	123.2203	123.2236	0.00
26/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	210	0	0	0	0.00
26/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	220	0	0	0	0.00
26/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	230	0	0	0	0.00
26/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2044 On 06-November-14			Bond Future	8.97	100.9808	100.1133	100.9808	3,123.00
26/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	153	1	0	1	0.00
26/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	254	1	0	1	0.00
26/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	354	1	0	1	0.00
26/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2044 On 05-February-15			Bond Future	9.04	98.1824	97.3009	98.1824	0.00
26/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	1	0	1	0.00
26/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	1	0	1	0.00
26/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
26/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	375	0	0	0	0.00
26/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	475	0	0	0	0.00
26/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	275	0	0	0	0.00
26/09/2014	2044 On 07-May-15			Bond Future	9.09	99.8730	98.9772	99.8730	0.00
26/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
26/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
26/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	984	0	1	0	0.00
26/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	884	0	1	0	0.00
26/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	784	0	1	0	0.00
26/09/2014	2046 On 06-November-14			Bond Future	123.90	123.8981	123.8953	123.8981	5,389.00
26/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19465	19	19	19	0.00
26/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19445	19	19	19	0.00
26/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19455	19	19	19	0.00
26/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2046 On 05-February-15			Bond Future	125.85	125.8570	125.8537	125.8570	0.00
26/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1864	2	2	2	0.00
26/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1844	2	2	2	0.00
26/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1854	2	2	2	0.00
26/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2050 On 06-November-14			Bond Future	131.60	131.5984	131.5955	131.5984	2,640.00
26/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	5595	6	6	6	0.00
26/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	5585	6	6	6	0.00
26/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	5605	6	6	6	0.00
26/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2050 On 05-February-15			Bond Future	132.23	132.2308	132.2275	132.2308	0.00
26/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	2238	2	2	2	0.00
26/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	2218	2	2	2	0.00
26/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	2228	2	2	2	0.00
26/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00

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26/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	AL12 On 06-November-14			Index Future	512.73	516.4360	512.7300	516.4360	0.00
26/09/2014	AL12 On 05-February-15			Index Future	520.77	524.5370	520.7710	524.5370	0.00
26/09/2014	AL12 On 07-May-15			Index Future	529.73	533.5510	529.7260	533.5510	0.00
26/09/2014	AL37 On 06-November-14			Index Future	436.05	437.4660	436.0510	437.4660	3.00
26/09/2014	AL37 On 05-February-15			Index Future	442.89	444.3280	442.8900	444.3280	0.00
26/09/2014	AL7T On 06-November-14			Index Future	513.28	515.7730	513.2780	515.7730	4.00
26/09/2014	AL7T On 05-February-15			Index Future	521.33	523.8640	521.3280	523.8640	0.00
26/09/2014	ALBI On 06-November-14			Index Future	467.16	469.5620	467.1570	469.5620	584.00
26/09/2014	ALBI On 05-February-15			Index Future	474.48	476.9280	474.4840	476.9280	65.00
26/09/2014	ALBI On 07-May-15			Index Future	482.64	485.1240	482.6430	485.1240	0.00
26/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	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
26/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	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
26/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/09/2014	EL28 On 06-November-14			Bond Future	123.31	123.3117	123.3093	123.3117	0.00
26/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1309	1	1	1	0.00
26/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1319	1	1	1	0.00
26/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1299	1	1	1	0.00
26/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	EL28 On 05-February-15			Bond Future	125.26	125.2614	125.2585	125.2614	0.00
26/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
26/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
26/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
26/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	742	1	1	1	0.00
26/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	732	1	1	1	0.00
26/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	752	1	1	1	0.00
26/09/2014	ES33 On 06-November-14			Bond Future	9.64	83.3358	82.7413	83.3358	6,220.00
26/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4601	5	5	5	0.00
26/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4668	5	5	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
26/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4736	5	5	5	0.00
26/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
26/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
26/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
26/09/2014	ES33 On 05-February-15			Bond Future	9.73	84.6432	84.0390	84.6432	0.00
26/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1982	3	2	3	0.00
26/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1912	3	2	3	0.00
26/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1842	2	2	2	0.00
26/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	ES33 On 07-May-15			Bond Future	9.81	82.3086	81.6948	82.3086	0.00
26/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
26/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
26/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
26/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	489	0	0	0	0.00
26/09/2014	ES33 On 07-May-15	9.76	Put	Bond Future	345	0	0	0	0.00
26/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	417	0	0	0	0.00
26/09/2014	GOVI On 06-November-14			GOVI	465.79	468.0090	465.7930	468.0090	407.00
26/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	168030	19	17	19	0.00
26/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	167830	19	17	19	0.00
26/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	167930	19	17	19	0.00
26/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
26/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
26/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
26/09/2014	GOVI On 05-February-15			GOVI	473.10	475.3510	473.0990	475.3510	48.00
26/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	131090	15	13	15	0.00
26/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	130990	15	13	15	0.00
26/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	130890	15	13	15	0.00
26/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
26/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
26/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
26/09/2014	GOVI On 07-May-15			GOVI	481.23	483.5200	481.2330	483.5200	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
26/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	312430	34	31	34	0.00
26/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	312330	34	31	34	0.00
26/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	312230	34	31	34	0.00
26/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
26/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
26/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
26/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.75	144.7733	144.7490	144.7733	571.00
26/09/2014	IGOV On 06-November-14			Index Future	219.22	219.2640	219.2170	219.2640	1,161.00
26/09/2014	IGOV On 05-February-15			Index Future	222.68	222.7300	222.6820	222.7300	10.00
26/09/2014	IGOV On 07-May-15			Index Future	226.54	226.5840	226.5380	226.5840	0.00
26/09/2014	ILBI On 06-November-14			Index Future	593.15	593.2500	593.1520	593.2500	0.00
26/09/2014	ILBI On 05-February-15			Index Future	602.55	602.6470	602.5460	602.6470	157.00
26/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
26/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
26/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
26/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
26/09/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
26/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
26/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	0.00
26/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.19	93.8000	93.8100	93.8000	0.00
26/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.32	93.6900	93.6800	93.6900	0.00
26/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.44	93.6100	93.5600	93.6100	0.00
26/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.50	93.5500	93.5000	93.5500	0.00
26/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.60	93.4600	93.4000	93.4600	2,850.00
26/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.86	93.2200	93.1400	93.2200	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
26/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.07	93.0300	92.9300	93.0300	0.00
26/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.24	92.8800	92.7600	92.8800	0.00
26/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.39	92.7200	92.6100	92.7200	0.00
26/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.52	92.5800	92.4800	92.5800	0.00
26/09/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.66	92.4300	92.3400	92.4300	0.00
26/09/2014	R023 On 06-November-14			Bond Future	8.00	100.5048	100.0251	100.5048	9,834.00
26/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	3535	4	4	4	0.00
26/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	3588	4	4	4	0.00
26/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	3481	4	3	4	0.00
26/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	61	0	0	0	0.00
26/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	58	0	0	0	0.00
26/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	64	0	0	0	0.00
26/09/2014	R023 On 05-February-15			Bond Future	8.07	102.0814	101.5939	102.0814	0.00
26/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	4180	5	4	5	0.00
26/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	4226	5	4	5	0.00
26/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	4134	5	4	5	0.00
26/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	376	0	0	0	0.00
26/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	367	0	0	0	0.00
26/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	385	0	0	0	0.00
26/09/2014	R023 On 07-May-15			Bond Future	8.12	99.9099	99.4148	99.9099	0.00
26/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	2213	2	2	2	0.00
26/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	2272	3	2	3	0.00
26/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	2243	3	2	3	0.00
26/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	2070	2	2	2	0.00
26/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	2097	2	2	2	0.00
26/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	2044	2	2	2	0.00
26/09/2014	R023 On 06-August-15			Bond Future	8.14	101.8154	101.3067	101.8154	0.00
26/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	2916	3	3	3	0.00
26/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	5847	6	6	6	0.00
26/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	2946	3	3	3	0.00
26/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	2976	3	3	3	0.00
26/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2362	2	2	2	0.00
26/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2313	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
26/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2338	2	2	2	0.00
26/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	902	1	1	1	911.00
26/09/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
26/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	17	0	0	0	0.00
26/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	19	0	0	0	0.00
26/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	18	0	0	0	0.00
26/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	465	0	0	0	0.00
26/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	480	0	0	0	0.00
26/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	473	0	0	0	0.00
26/09/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
26/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1091	1	1	1	0.00
26/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1101	1	1	1	0.00
26/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1096	1	1	1	0.00
26/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	17	0	0	0	0.00
26/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	17	0	0	0	0.00
26/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	17	0	0	0	0.00
26/09/2014	R186 On 06-November-14			Bond Future	8.26	121.6840	121.0022	121.6840	48,751.00
26/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	1452	2	1	2	100.00
26/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	2521	3	3	3	0.00
26/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	7331	8	7	8	0.00
26/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	90	0	0	0	1,500.00
26/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	832	1	1	1	0.00
26/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	2705	3	3	3	0.00
26/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	462	1	0	1	1,500.00
26/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	897	1	1	1	0.00
26/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	864	1	1	1	0.00
26/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	3154	4	3	4	0.00
26/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	2227	3	2	3	0.00
26/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	165	0	0	0	100.00
26/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	1139	1	1	1	100.00
26/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	17	0	0	0	2,010.00
26/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	545	0	1	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
26/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	2708	2	3	2	0.00
26/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1769	1	2	1	0.00
26/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1874	1	2	1	0.00
26/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	664	0	1	0	6,000.00
26/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	482	0	0	0	100.00
26/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	4971	4	5	4	0.00
26/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	358	0	0	0	0.00
26/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1821	1	2	1	0.00
26/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	4159	4	4	4	0.00
26/09/2014	R186 On 05-February-15			Bond Future	8.33	118.2970	117.6042	118.2970	540.00
26/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	4451	5	4	5	0.00
26/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	4508	5	5	5	0.00
26/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	5963	7	6	7	0.00
26/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	4394	5	4	5	0.00
26/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	606	0	1	0	9,600.00
26/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	1074	1	1	1	0.00
26/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	1030	1	1	1	0.00
26/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	1052	1	1	1	0.00
26/09/2014	R186 On 07-May-15			Bond Future	8.38	120.3326	119.6290	120.3326	0.00
26/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	2693	3	3	3	0.00
26/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	2656	3	3	3	0.00
26/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	2730	3	3	3	0.00
26/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	3746	3	4	3	0.00
26/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	3701	3	4	3	0.00
26/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	3791	3	4	3	0.00
26/09/2014	R197 On 06-November-14			Bond Future	287.24	287.4628	287.2410	287.4628	939.00
26/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	2241	2	2	2	0.00
26/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	2231	2	2	2	0.00
26/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	2251	2	2	2	0.00
26/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R197 On 05-February-15			Bond Future	285.77	285.9917	285.7654	285.9917	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
26/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
26/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
26/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
26/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	3235	3	3	3	0.00
26/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	3245	3	3	3	0.00
26/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	3225	3	3	3	0.00
26/09/2014	R202 On 06-November-14			Bond Future	232.04	232.0478	232.0421	232.0478	47,856.00
26/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	5052	5	5	5	0.00
26/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	5042	5	5	5	0.00
26/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	5032	5	5	5	0.00
26/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R202 On 05-February-15			Bond Future	232.51	232.5211	232.5147	232.5211	0.00
26/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
26/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
26/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
26/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	485	0	0	0	0.00
26/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	495	0	0	0	0.00
26/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	475	0	0	0	0.00
26/09/2014	R203 On 06-November-14			Bond Future	7.07	104.4249	104.2655	104.4249	14,299.00
26/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	101	0	0	0	45.00
26/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	211	0	0	0	14.00
26/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	114	0	0	0	0.00
26/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	107	0	0	0	0.00
26/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	707	1	1	1	0.00
26/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	454	0	0	0	0.00
26/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	667	1	1	1	0.00
26/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	687	1	1	1	0.00
26/09/2014	R203 On 05-February-15			Bond Future	7.16	106.0630	105.9008	106.0630	0.00
26/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1408	2	1	2	55.00
26/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	2788	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
26/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	2810	3	3	3	0.00
26/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	2765	3	3	3	0.00
26/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	18	0	0	0	0.00
26/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	18	0	0	0	0.00
26/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	162	0	0	0	0.00
26/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	19	0	0	0	0.00
26/09/2014	R203 On 07-May-15			Bond Future	7.18	103.7177	103.5536	103.7177	0.00
26/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	791	1	1	1	0.00
26/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	803	1	1	1	0.00
26/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	779	1	1	1	0.00
26/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	641	1	1	1	0.00
26/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	631	1	1	1	0.00
26/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	651	1	1	1	0.00
26/09/2014	R204 On 06-November-14			Bond Future	7.38	105.5130	105.2602	105.5130	12,674.00
26/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	65	0	0	0	0.00
26/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	2136	2	2	2	0.00
26/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	74	0	0	0	0.00
26/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	69	0	0	0	0.00
26/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	1441	1	1	1	0.00
26/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	23	0	0	0	1,270.00
26/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	1473	1	1	1	0.00
26/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	1410	1	1	1	0.00
26/09/2014	R204 On 05-February-15			Bond Future	7.46	103.1332	102.8762	103.1332	0.00
26/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	2705	3	3	3	0.00
26/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	2677	3	3	3	0.00
26/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	2734	3	3	3	0.00
26/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	118	0	0	0	0.00
26/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	121	0	0	0	0.00
26/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	125	0	0	0	0.00
26/09/2014	R204 On 07-May-15			Bond Future	7.51	104.9077	104.6471	104.9077	0.00
26/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1078	1	1	1	0.00
26/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1111	1	1	1	0.00
26/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1095	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
26/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	1127	1	1	1	0.00
26/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	1112	1	1	1	0.00
26/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	1096	1	1	1	0.00
26/09/2014	R204 On 06-August-15			Bond Future	7.49	102.8670	102.5971	102.8670	0.00
26/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	3077	3	3	3	0.00
26/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	1707	2	2	2	0.00
26/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	1742	2	2	2	0.00
26/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	1725	2	2	2	0.00
26/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	422	0	0	0	699.00
26/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	975	1	1	1	0.00
26/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	987	1	1	1	0.00
26/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	964	1	1	1	0.00
26/09/2014	R207 On 06-November-14			Bond Future	7.61	101.1431	100.8031	101.1431	33,691.00
26/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	181	0	0	0	0.00
26/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	200	0	0	0	0.00
26/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	191	0	0	0	0.00
26/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	1325	1	1	1	0.00
26/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	1293	1	1	1	0.00
26/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	1260	1	1	1	0.00
26/09/2014	R207 On 05-February-15			Bond Future	7.69	99.0886	98.7430	99.0886	0.00
26/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	3296	4	3	4	0.00
26/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	3365	4	3	4	0.00
26/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	3330	4	3	4	0.00
26/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	150	0	0	0	0.00
26/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	146	0	0	0	0.00
26/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	154	0	0	0	0.00
26/09/2014	R207 On 07-May-15			Bond Future	7.74	100.7938	100.4432	100.7938	0.00
26/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	2583	3	3	3	0.00
26/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	1365	2	1	2	66.00
26/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	2610	3	3	3	0.00
26/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	2556	3	3	3	0.00
26/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	640	1	1	1	0.00
26/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1395	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
26/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	650	1	1	1	0.00
26/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	661	1	1	1	0.00
26/09/2014	R207 On 06-August-15			Bond Future	7.75	99.0706	98.7090	99.0706	0.00
26/09/2014	R207 On 06-August-15	7.74	Call	Bond Future	1644	2	2	2	0.00
26/09/2014	R207 On 06-August-15	7.76	Call	Bond Future	1682	2	2	2	0.00
26/09/2014	R207 On 06-August-15	7.75	Call	Bond Future	1663	2	2	2	0.00
26/09/2014	R207 On 06-August-15	7.46	Call	Bond Future	1168	1	1	1	70.00
26/09/2014	R207 On 06-August-15	7.74	Put	Bond Future	1671	2	2	2	0.00
26/09/2014	R207 On 06-August-15	7.75	Put	Bond Future	1653	1	2	1	0.00
26/09/2014	R207 On 06-August-15	7.76	Put	Bond Future	1636	1	2	1	0.00
26/09/2014	R207 On 06-August-15	7.46	Put	Bond Future	2223	2	2	2	0.00
26/09/2014	R208 On 06-November-14			Bond Future	7.76	96.1437	95.7537	96.1437	50,537.00
26/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	170	0	0	0	0.00
26/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	189	0	0	0	0.00
26/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	179	0	0	0	0.00
26/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	3494	4	3	4	0.00
26/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1688	1	2	1	0.00
26/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1648	1	2	1	0.00
26/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1727	1	2	1	0.00
26/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	19	0	0	0	1,520.00
26/09/2014	R208 On 05-February-15			Bond Future	7.83	97.6520	97.2554	97.6520	0.00
26/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	3284	4	3	4	0.00
26/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	3359	4	3	4	0.00
26/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	3321	4	3	4	0.00
26/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	292	0	0	0	0.00
26/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	285	0	0	0	0.00
26/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	278	0	0	0	0.00
26/09/2014	R208 On 07-May-15			Bond Future	7.88	95.9297	95.5272	95.9297	0.00
26/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	1938	2	2	2	0.00
26/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	1988	2	2	2	0.00
26/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	1963	2	2	2	0.00
26/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1441	1	1	1	0.00
26/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1421	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
26/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1402	1	1	1	0.00
26/09/2014	R208 On 06-August-15			Bond Future	7.89	97.7597	97.3454	97.7597	0.00
26/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	2276	3	2	3	0.00
26/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	2253	2	2	2	0.00
26/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	2300	3	2	3	0.00
26/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	4703	5	5	5	0.00
26/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1827	2	2	2	0.00
26/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	653	1	1	1	198.00
26/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1808	2	2	2	0.00
26/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1789	2	2	2	0.00
26/09/2014	R209 On 06-November-14			Bond Future	8.81	76.8419	76.2184	76.8419	28,923.00
26/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	8362	9	8	9	0.00
26/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	1853	2	2	2	2,050.00
26/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	5101	6	5	6	0.00
26/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	8680	9	9	9	0.00
26/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	8041	9	8	9	0.00
26/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	391	1	0	1	5,500.00
26/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	2048	3	2	3	0.00
26/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	3510	4	4	4	0.00
26/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	2359	3	2	3	2,050.00
26/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	5626	6	6	6	0.00
26/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	2150	3	2	3	0.00
26/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	1028	1	1	1	2,200.00
26/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	2099	3	2	3	1,640.00
26/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	258	0	0	0	2,200.00
26/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	6	0	0	0	2,050.00
26/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2875	2	3	2	0.00
26/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	4	0	0	0	1,640.00
26/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	3	0	0	0	2,050.00
26/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1524	1	2	1	0.00
26/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	684	1	1	1	0.00
26/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	815	1	1	1	0.00
26/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	660	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	82	0	0	0	5,500.00
26/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	571	0	1	0	0.00
26/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	55	0	0	0	907.00
26/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	709	1	1	1	0.00
26/09/2014	R209 On 05-February-15			Bond Future	8.87	78.0473	77.4138	78.0473	0.00
26/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	3972	4	4	4	0.00
26/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	4022	4	4	4	0.00
26/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	3923	4	4	4	0.00
26/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	2823	3	3	3	0.00
26/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1216	1	1	1	0.00
26/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1171	1	1	1	0.00
26/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1193	1	1	1	0.00
26/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1878	2	2	2	0.00
26/09/2014	R209 On 07-May-15			Bond Future	8.92	76.2400	75.5963	76.2400	0.00
26/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	3445	4	3	4	0.00
26/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	3524	4	4	4	0.00
26/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	3485	4	3	4	0.00
26/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2898	3	3	3	0.00
26/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2863	3	3	3	0.00
26/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2933	3	3	3	0.00
26/09/2014	R209 On 06-August-15			Bond Future	8.95	77.6950	77.0357	77.6950	0.00
26/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	8057	9	8	9	0.00
26/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	4090	4	4	4	0.00
26/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	4129	5	4	5	0.00
26/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	4052	4	4	4	0.00
26/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3742	3	4	3	0.00
26/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1446	1	1	1	2,914.00
26/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3706	3	4	3	0.00
26/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3778	3	4	3	0.00
26/09/2014	R210 On 06-November-14			Bond Future	172.72	172.7210	172.7164	172.7210	642.00
26/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	3726	4	4	4	0.00
26/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	3706	4	4	4	0.00
26/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	3716	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
26/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R210 On 05-February-15			Bond Future	175.45	175.4517	175.4464	175.4517	0.00
26/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	456	0	0	0	0.00
26/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	436	0	0	0	0.00
26/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	446	0	0	0	0.00
26/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R211 On 06-November-14			Bond Future	132.36	132.3655	132.3584	132.3655	1,120.00
26/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2368	2	2	2	0.00
26/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2358	2	2	2	0.00
26/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2348	2	2	2	0.00
26/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R211 On 05-February-15			Bond Future	132.84	132.8525	132.8449	132.8525	0.00
26/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
26/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
26/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
26/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	155	0	0	0	0.00
26/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	145	0	0	0	0.00
26/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	165	0	0	0	0.00
26/09/2014	R212 On 06-November-14			Bond Future	136.86	136.8625	136.8583	136.8625	14,864.00
26/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	1858	2	2	2	0.00
26/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	1848	2	2	2	0.00
26/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	1868	2	2	2	0.00
26/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R212 On 05-February-15			Bond Future	137.26	137.2639	137.2593	137.2639	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
26/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
26/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
26/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
26/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	731	1	1	1	0.00
26/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	741	1	1	1	0.00
26/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	751	1	1	1	0.00
26/09/2014	R213 On 06-November-14			Bond Future	8.68	87.4723	86.8488	87.4723	28,658.00
26/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	1956	2	2	2	0.00
26/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	2006	2	2	2	0.00
26/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	2056	3	2	3	0.00
26/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	722	1	1	1	0.00
26/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	697	1	1	1	0.00
26/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	748	1	1	1	0.00
26/09/2014	R213 On 05-February-15			Bond Future	8.75	88.8444	88.2109	88.8444	0.00
26/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	4636	5	5	5	0.00
26/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	4530	5	5	5	0.00
26/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	4583	5	5	5	0.00
26/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	891	1	1	1	0.00
26/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	873	1	1	1	0.00
26/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	909	1	1	1	0.00
26/09/2014	R213 On 07-May-15			Bond Future	8.80	86.8253	86.1817	86.8253	0.00
26/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	2890	3	3	3	0.00
26/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	2963	3	3	3	0.00
26/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	2926	3	3	3	0.00
26/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	3283	3	3	3	0.00
26/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	3244	3	3	3	0.00
26/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3322	3	3	3	0.00
26/09/2014	R214 On 06-November-14			Bond Future	8.91	77.6138	76.9220	77.6138	6,069.00
26/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	2756	3	3	3	2,500.00
26/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	5561	6	6	6	0.00
26/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	5628	6	6	6	0.00
26/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	5695	6	6	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
26/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	6637	7	7	7	0.00
26/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	516	0	1	0	0.00
26/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	71	0	0	0	0.00
26/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	75	0	0	0	0.00
26/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	35	0	0	0	2,500.00
26/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	79	0	0	0	0.00
26/09/2014	R214 On 05-February-15			Bond Future	8.98	78.8313	78.1285	78.8313	0.00
26/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	4970	6	5	6	0.00
26/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	4916	5	5	5	0.00
26/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	4862	5	5	5	0.00
26/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	943	1	1	1	0.00
26/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	925	1	1	1	0.00
26/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	962	1	1	1	0.00
26/09/2014	R214 On 07-May-15			Bond Future	9.02	76.8934	76.1791	76.8934	0.00
26/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	3851	4	4	4	0.00
26/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	3893	4	4	4	0.00
26/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	3809	4	4	4	0.00
26/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2826	3	3	3	0.00
26/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2861	3	3	3	0.00
26/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2896	3	3	3	0.00
26/09/2014	R248 On 06-November-14			Bond Future	8.97	100.2823	99.3931	100.2823	29,570.00
26/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	7234	8	7	8	0.00
26/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	7414	8	7	8	0.00
26/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	7324	8	7	8	0.00
26/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R248 On 05-February-15			Bond Future	9.03	101.8554	100.9518	101.8554	1,277.00
26/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	4548	5	5	5	0.00
26/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	4642	6	5	6	0.00
26/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	4455	5	4	5	0.00
26/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/09/2014	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
26/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R248 On 07-May-15			Bond Future	9.08	99.1734	98.2552	99.1734	0.00
26/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	1670	3	2	3	0.00
26/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	1572	2	2	2	0.00
26/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	1768	3	2	3	0.00
26/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00