



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: 24/10/2014 TO: 24/10/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	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
24/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	2025 On 06-November-14			Bond Future	117.86	117.7344	117.8600	117.7344	16.00
24/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	870	1	1	1	0.00
24/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	850	1	1	1	0.00
24/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	860	1	1	1	0.00
24/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2025 On 05-February-15			Bond Future	118.54	118.4171	118.5435	118.4171	0.00
24/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
24/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
24/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
24/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	447	1	0	1	0.00
24/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	457	1	0	1	0.00
24/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	467	1	0	1	0.00
24/10/2014	2030 On 06-November-14			Bond Future	8.34	99.2378	99.3274	99.2378	4,661.00
24/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	5234	5	5	5	0.00
24/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	5389	5	5	5	0.00
24/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	5311	5	5	5	0.00
24/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	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
24/10/2014	2030 On 05-February-15			Bond Future	8.40	96.7693	96.8594	96.7693	0.00
24/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	6593	7	7	7	0.00
24/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	6741	7	7	7	0.00
24/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	6667	7	7	7	0.00
24/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2030 On 07-May-15			Bond Future	8.44	98.4298	98.5202	98.4298	0.00
24/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	2451	2	2	2	0.00
24/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	2529	2	3	2	0.00
24/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	2373	2	2	2	0.00
24/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2037 On 06-November-14			Bond Future	8.59	101.3801	101.4356	101.3801	10,565.00
24/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	9862	10	10	10	0.00
24/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	10027	10	10	10	0.00
24/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	9945	10	10	10	0.00
24/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2037 On 05-February-15			Bond Future	8.65	98.6943	98.7498	98.6943	3,280.00
24/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	7592	8	8	8	0.00
24/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	7677	8	8	8	0.00
24/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	7762	8	8	8	0.00
24/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2037 On 07-May-15			Bond Future	8.70	100.3880	100.4430	100.3880	0.00
24/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	2738	3	3	3	0.00
24/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	2920	3	3	3	0.00
24/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	2829	3	3	3	0.00
24/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00

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24/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2038 On 06-November-14			Bond Future	123.99	123.8624	123.9933	123.8624	1,974.00
24/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	4003	4	4	4	0.00
24/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	3983	4	4	4	0.00
24/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	3993	4	4	4	0.00
24/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2038 On 05-February-15			Bond Future	124.63	124.4963	124.6280	124.4963	0.00
24/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	1618	1	2	1	0.00
24/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	1628	1	2	1	0.00
24/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	1638	2	2	2	0.00
24/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2044 On 06-November-14			Bond Future	8.68	103.1761	103.1829	103.1761	3,002.00
24/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	3223	3	3	3	0.00
24/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	3323	3	3	3	0.00
24/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	3424	3	3	3	0.00
24/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2044 On 05-February-15			Bond Future	8.73	100.3930	100.3989	100.3930	0.00
24/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	2823	3	3	3	0.00
24/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	2723	3	3	3	0.00
24/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	2623	3	3	3	0.00
24/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2044 On 07-May-15			Bond Future	8.78	102.1158	102.1206	102.1158	0.00
24/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	2159	2	2	2	0.00

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24/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	2359	2	2	2	0.00
24/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	2259	2	2	2	0.00
24/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2046 On 06-November-14			Bond Future	123.58	123.5600	123.5782	123.5600	5,389.00
24/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	19148	19	19	19	0.00
24/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	19128	19	19	19	0.00
24/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	19138	19	19	19	0.00
24/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2046 On 05-February-15			Bond Future	125.51	125.4906	125.5080	125.4906	0.00
24/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1518	2	2	2	0.00
24/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1498	1	1	1	0.00
24/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1508	1	2	1	0.00
24/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2050 On 06-November-14			Bond Future	132.15	132.1297	132.1494	132.1297	2,640.00
24/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	6149	6	6	6	0.00
24/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	6139	6	6	6	0.00
24/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	6159	6	6	6	0.00
24/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2050 On 05-February-15			Bond Future	132.76	132.7460	132.7649	132.7460	0.00
24/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2775	3	3	3	0.00
24/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2755	3	3	3	0.00
24/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2765	3	3	3	0.00
24/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00

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24/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	AL12 On 06-November-14			Index Future	527.46	527.2090	527.4560	527.2090	0.00
24/10/2014	AL12 On 05-February-15			Index Future	535.63	535.3810	535.6270	535.3810	0.00
24/10/2014	AL12 On 07-May-15			Index Future	544.80	544.5530	544.7960	544.5530	0.00
24/10/2014	AL37 On 06-November-14			Index Future	441.42	441.1670	441.4230	441.1670	3.00
24/10/2014	AL37 On 05-February-15			Index Future	448.26	448.0060	448.2610	448.0060	0.00
24/10/2014	AL7T On 06-November-14			Index Future	523.01	522.6990	523.0140	522.6990	4.00
24/10/2014	AL7T On 05-February-15			Index Future	531.12	530.8010	531.1160	530.8010	0.00
24/10/2014	ALBI On 06-November-14			Index Future	476.74	476.5150	476.7440	476.5150	579.00
24/10/2014	ALBI On 05-February-15			Index Future	484.13	483.9020	484.1290	483.9020	65.00
24/10/2014	ALBI On 07-May-15			Index Future	492.42	492.1920	492.4170	492.1920	0.00
24/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	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
24/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	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
24/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/10/2014	EL28 On 06-November-14			Bond Future	122.99	122.9735	122.9923	122.9735	0.00
24/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	992	1	1	1	0.00
24/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1002	1	1	1	0.00
24/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	982	1	1	1	0.00
24/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	EL28 On 05-February-15			Bond Future	124.91	124.8950	124.9128	124.8950	0.00
24/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
24/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
24/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
24/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1087	1	1	1	0.00
24/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1077	1	1	1	0.00
24/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1097	1	1	1	0.00
24/10/2014	ES33 On 06-November-14			Bond Future	9.38	84.6546	84.7005	84.6546	6,220.00
24/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6560	7	7	7	0.00
24/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6628	7	7	7	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
24/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6695	7	7	7	0.00
24/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
24/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
24/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
24/10/2014	ES33 On 05-February-15			Bond Future	9.47	85.9668	86.0127	85.9668	0.00
24/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3956	4	4	4	0.00
24/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3886	4	4	4	0.00
24/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3816	4	4	4	0.00
24/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	ES33 On 07-May-15			Bond Future	9.53	83.6504	83.6959	83.6504	0.00
24/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1657	2	2	2	0.00
24/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1512	1	2	1	0.00
24/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1584	2	2	2	0.00
24/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
24/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
24/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
24/10/2014	GOVI On 06-November-14			GOVI	474.87	474.6630	474.8740	474.6630	426.00
24/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	258840	26	26	26	0.00
24/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	258640	26	26	26	0.00
24/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	258740	26	26	26	0.00
24/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
24/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
24/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
24/10/2014	GOVI On 05-February-15			GOVI	482.23	482.0210	482.2300	482.0210	48.00
24/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	222400	22	22	22	0.00
24/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	222300	22	22	22	0.00
24/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	222200	22	22	22	0.00
24/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
24/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
24/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
24/10/2014	GOVI On 07-May-15			GOVI	490.49	490.2790	490.4850	490.2790	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
24/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	404950	40	40	40	0.00
24/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	404850	40	40	40	0.00
24/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	404750	40	40	40	0.00
24/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
24/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
24/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
24/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.25	145.2313	145.2491	145.2313	107.00
24/10/2014	IGOV On 06-November-14			Index Future	220.63	220.5670	220.6260	220.5670	1,164.00
24/10/2014	IGOV On 05-February-15			Index Future	224.07	224.0130	224.0710	224.0130	10.00
24/10/2014	IGOV On 07-May-15			Index Future	227.93	227.8780	227.9330	227.8780	0.00
24/10/2014	ILBI On 06-November-14			Index Future	598.19	598.0250	598.1860	598.0250	0.00
24/10/2014	ILBI On 05-February-15			Index Future	607.61	607.4500	607.6120	607.4500	157.00
24/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
24/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
24/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
24/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
24/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
24/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
24/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
24/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.17	93.8300	93.8300	93.8300	0.00
24/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.20	93.8000	93.8000	93.8000	0.00
24/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.28	93.7200	93.7200	93.7200	0.00
24/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.32	93.6700	93.6800	93.6700	2,850.00
24/10/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.40	93.5800	93.6000	93.5800	0.00
24/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.54	93.4600	93.4600	93.4600	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
24/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.72	93.3000	93.2800	93.3000	0.00
24/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.84	93.1500	93.1600	93.1500	0.00
24/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.96	93.0200	93.0400	93.0200	0.00
24/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.08	92.9100	92.9200	92.9100	0.00
24/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.20	92.7900	92.8000	92.7900	0.00
24/10/2014	R023 On 06-November-14			Bond Future	7.68	101.8856	101.9511	101.8856	7,643.00
24/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	5400	5	5	5	0.00
24/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	5456	5	5	5	0.00
24/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	5343	5	5	5	0.00
24/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R023 On 05-February-15			Bond Future	7.74	103.4649	103.5305	103.4649	0.00
24/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	5794	6	6	6	0.00
24/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	5847	6	6	6	0.00
24/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	5741	6	6	6	0.00
24/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	53	0	0	0	0.00
24/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	51	0	0	0	0.00
24/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	55	0	0	0	0.00
24/10/2014	R023 On 07-May-15			Bond Future	7.77	101.3115	101.3768	101.3115	0.00
24/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	3070	3	3	3	0.00
24/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	3147	3	3	3	0.00
24/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	3108	3	3	3	0.00
24/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	974	1	1	1	0.00
24/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	992	1	1	1	0.00
24/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	957	1	1	1	0.00
24/10/2014	R023 On 06-August-15			Bond Future	7.79	103.1915	103.2588	103.1915	0.00
24/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	3803	4	4	4	0.00
24/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	7269	7	7	7	0.00
24/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	3840	4	4	4	0.00
24/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3877	4	4	4	0.00
24/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1297	1	1	1	0.00
24/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1262	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
24/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1280	1	1	1	0.00
24/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	372	0	0	0	911.00
24/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
24/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	1	0	0	0	0.00
24/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	1	0	0	0	0.00
24/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	1	0	0	0	0.00
24/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	447	0	0	0	0.00
24/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	464	0	0	0	0.00
24/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	456	0	0	0	0.00
24/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
24/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1083	1	1	1	0.00
24/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1094	1	1	1	0.00
24/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1088	1	1	1	0.00
24/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	9	0	0	0	0.00
24/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	10	0	0	0	0.00
24/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	9	0	0	0	0.00
24/10/2014	R186 On 06-November-14			Bond Future	7.90	124.0356	124.0853	124.0356	43,160.00
24/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	3409	3	3	3	100.00
24/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	5060	5	5	5	0.00
24/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	10397	10	10	10	0.00
24/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	113	0	0	0	1,500.00
24/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	2128	2	2	2	0.00
24/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	5306	5	5	5	0.00
24/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	1159	1	1	1	1,500.00
24/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	2282	2	2	2	0.00
24/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	2205	2	2	2	0.00
24/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	5878	6	6	6	0.00
24/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	4648	5	5	5	0.00
24/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	297	0	0	0	100.00
24/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	13	0	0	0	100.00
24/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
24/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	1	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
24/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	321	0	0	0	0.00
24/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	71	0	0	0	0.00
24/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	87	0	0	0	0.00
24/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	1	0	0	0	6,000.00
24/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	0	0	0	0	100.00
24/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	1911	2	2	2	0.00
24/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	79	0	0	0	0.00
24/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	1208	1	1	1	0.00
24/10/2014	R186 On 05-February-15			Bond Future	7.96	120.6627	120.7121	120.6627	4,036.00
24/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	6720	7	7	7	0.00
24/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	6792	7	7	7	0.00
24/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	8553	9	9	9	0.00
24/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	6648	7	7	7	0.00
24/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	89	0	0	0	9,600.00
24/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	221	0	0	0	0.00
24/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	207	0	0	0	0.00
24/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	214	0	0	0	0.00
24/10/2014	R186 On 07-May-15			Bond Future	8.00	122.7318	122.7804	122.7318	0.00
24/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	3923	4	4	4	0.00
24/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	3872	4	4	4	0.00
24/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	3975	4	4	4	0.00
24/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	1824	2	2	2	0.00
24/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	1794	2	2	2	0.00
24/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	1855	2	2	2	0.00
24/10/2014	R197 On 06-November-14			Bond Future	290.12	290.0760	290.1173	290.0760	908.00
24/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	5117	5	5	5	0.00
24/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	5107	5	5	5	0.00
24/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	5127	5	5	5	0.00
24/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R197 On 05-February-15			Bond Future	288.63	288.5918	288.6310	288.5918	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
24/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
24/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
24/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
24/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	369	0	0	0	0.00
24/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	379	0	0	0	0.00
24/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	359	0	0	0	0.00
24/10/2014	R202 On 06-November-14			Bond Future	234.02	233.9826	234.0168	233.9826	50,353.00
24/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	7027	7	7	7	0.00
24/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	7017	7	7	7	0.00
24/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	7007	7	7	7	0.00
24/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R202 On 05-February-15			Bond Future	234.48	234.4428	234.4752	234.4428	0.00
24/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	1485	1	1	1	0.00
24/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	1465	1	1	1	0.00
24/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	1475	1	1	1	0.00
24/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R203 On 06-November-14			Bond Future	6.76	105.0516	105.0801	105.0516	13,305.00
24/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	283	0	0	0	45.00
24/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	585	1	1	1	14.00
24/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	320	0	0	0	0.00
24/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	301	0	0	0	0.00
24/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	74	0	0	0	0.00
24/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	13	0	0	0	0.00
24/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	60	0	0	0	0.00
24/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	66	0	0	0	0.00
24/10/2014	R203 On 05-February-15			Bond Future	6.82	106.6800	106.7079	106.6800	0.00
24/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	2072	2	2	2	55.00
24/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	3577	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
24/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	3600	4	4	4	0.00
24/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	3554	4	4	4	0.00
24/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	18	0	0	0	0.00
24/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R203 On 07-May-15			Bond Future	6.80	104.3395	104.3665	104.3395	0.00
24/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	1215	1	1	1	0.00
24/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	1231	1	1	1	0.00
24/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	1199	1	1	1	0.00
24/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	252	0	0	0	0.00
24/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	247	0	0	0	0.00
24/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	258	0	0	0	0.00
24/10/2014	R204 On 06-November-14			Bond Future	7.07	106.3070	106.3640	106.3070	11,939.00
24/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	109	0	0	0	0.00
24/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	3217	3	3	3	0.00
24/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	133	0	0	0	0.00
24/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	120	0	0	0	0.00
24/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	389	0	0	0	0.00
24/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
24/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	413	0	0	0	0.00
24/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	365	0	0	0	0.00
24/10/2014	R204 On 05-February-15			Bond Future	7.14	103.9202	103.9771	103.9202	0.00
24/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	3697	4	4	4	0.00
24/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	3665	4	4	4	0.00
24/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	3728	4	4	4	0.00
24/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	11	0	0	0	0.00
24/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	12	0	0	0	0.00
24/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	12	0	0	0	0.00
24/10/2014	R204 On 07-May-15			Bond Future	7.15	105.7020	105.7585	105.7020	0.00
24/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1575	2	2	2	0.00
24/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1618	2	2	2	0.00
24/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1597	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
24/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	512	1	1	1	0.00
24/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	502	1	1	1	0.00
24/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	493	1	0	1	0.00
24/10/2014	R204 On 06-August-15			Bond Future	7.13	103.6226	103.6809	103.6226	0.00
24/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	3897	4	4	4	0.00
24/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	2297	2	2	2	0.00
24/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	2340	2	2	2	0.00
24/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	2318	2	2	2	0.00
24/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	158	0	0	0	699.00
24/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	486	1	0	1	0.00
24/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	493	1	0	1	0.00
24/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	478	0	0	0	0.00
24/10/2014	R207 On 06-November-14			Bond Future	7.29	102.0739	102.1412	102.0739	35,969.00
24/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	403	0	0	0	0.00
24/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	457	0	0	0	0.00
24/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	430	0	0	0	0.00
24/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	210	0	0	0	0.00
24/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	194	0	0	0	0.00
24/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	178	0	0	0	0.00
24/10/2014	R207 On 05-February-15			Bond Future	7.36	100.0151	100.0825	100.0151	3,106.00
24/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	4497	4	4	4	0.00
24/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	4573	5	5	5	0.00
24/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	4535	4	5	4	0.00
24/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	15	0	0	0	0.00
24/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	15	0	0	0	0.00
24/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	16	0	0	0	0.00
24/10/2014	R207 On 07-May-15			Bond Future	7.39	101.7306	101.7977	101.7306	0.00
24/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	3511	3	4	3	0.00
24/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1973	2	2	2	66.00
24/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	3544	3	4	3	0.00
24/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	3479	3	3	3	0.00
24/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	219	0	0	0	0.00
24/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	648	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
24/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	224	0	0	0	0.00
24/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	229	0	0	0	0.00
24/10/2014	R207 On 06-August-15			Bond Future	7.38	99.9731	100.0423	99.9731	0.00
24/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	2234	2	2	2	0.00
24/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	2282	2	2	2	0.00
24/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	2258	2	2	2	0.00
24/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1614	2	2	2	70.00
24/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	928	1	1	1	0.00
24/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	915	1	1	1	0.00
24/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	903	1	1	1	0.00
24/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1336	1	1	1	0.00
24/10/2014	R208 On 06-November-14			Bond Future	7.46	97.1385	97.1914	97.1385	53,508.00
24/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	294	0	0	0	0.00
24/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	340	0	0	0	0.00
24/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	317	0	0	0	0.00
24/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	4913	5	5	5	0.00
24/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	388	0	0	0	0.00
24/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	362	0	0	0	0.00
24/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	414	0	0	0	0.00
24/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
24/10/2014	R208 On 05-February-15			Bond Future	7.53	98.6442	98.6970	98.6442	0.00
24/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	4476	4	4	4	0.00
24/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	4562	5	5	5	0.00
24/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	4519	4	5	4	0.00
24/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	43	0	0	0	0.00
24/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	41	0	0	0	0.00
24/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	40	0	0	0	0.00
24/10/2014	R208 On 07-May-15			Bond Future	7.56	96.9336	96.9860	96.9336	0.00
24/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	2620	3	3	3	0.00
24/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2684	3	3	3	0.00
24/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	2652	3	3	3	0.00
24/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	664	1	1	1	0.00
24/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	652	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
24/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	639	1	1	1	0.00
24/10/2014	R208 On 06-August-15			Bond Future	7.56	98.7328	98.7869	98.7328	0.00
24/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2917	3	3	3	0.00
24/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2888	3	3	3	0.00
24/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2946	3	3	3	0.00
24/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	5760	6	6	6	0.00
24/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1021	1	1	1	0.00
24/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	269	0	0	0	198.00
24/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1007	1	1	1	0.00
24/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	993	1	1	1	0.00
24/10/2014	R209 On 06-November-14			Bond Future	8.51	78.5506	78.5963	78.5506	28,803.00
24/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	10735	11	11	11	0.00
24/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	3427	3	3	3	2,050.00
24/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	7397	7	7	7	0.00
24/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	11055	11	11	11	0.00
24/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	10413	10	10	10	0.00
24/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	595	1	1	1	5,500.00
24/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	3724	4	4	4	0.00
24/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	5630	6	6	6	0.00
24/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	4168	4	4	4	2,050.00
24/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	7949	8	8	8	0.00
24/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	3872	4	4	4	0.00
24/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	1980	2	2	2	2,200.00
24/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	3798	4	4	4	1,640.00
24/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	0	0	0	0	2,200.00
24/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
24/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	702	1	1	1	0.00
24/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
24/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
24/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	98	0	0	0	0.00
24/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	6	0	0	0	0.00
24/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	11	0	0	0	0.00
24/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	5	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
24/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
24/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	3	0	0	0	0.00
24/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
24/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	6	0	0	0	0.00
24/10/2014	R209 On 05-February-15			Bond Future	8.57	79.7681	79.8138	79.7681	26.00
24/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	5523	5	6	5	0.00
24/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	5585	6	6	6	0.00
24/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	5461	5	5	5	0.00
24/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	4032	4	4	4	0.00
24/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	354	0	0	0	0.00
24/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	334	0	0	0	0.00
24/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	344	0	0	0	0.00
24/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	687	1	1	1	0.00
24/10/2014	R209 On 07-May-15			Bond Future	8.61	77.9861	78.0314	77.9861	0.00
24/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	4502	4	5	4	0.00
24/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	4602	5	5	5	0.00
24/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	4552	5	5	5	0.00
24/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	1529	2	2	2	0.00
24/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	1505	2	2	2	0.00
24/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	1554	2	2	2	0.00
24/10/2014	R209 On 06-August-15			Bond Future	8.64	79.4339	79.4807	79.4339	0.00
24/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	9763	10	10	10	0.00
24/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	5117	5	5	5	0.00
24/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	5164	5	5	5	0.00
24/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	5070	5	5	5	0.00
24/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2324	2	2	2	0.00
24/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	708	1	1	1	2,914.00
24/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2296	2	2	2	0.00
24/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	2352	2	2	2	0.00
24/10/2014	R210 On 06-November-14			Bond Future	173.42	173.3974	173.4224	173.3974	628.00
24/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	4432	4	4	4	0.00
24/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	4412	4	4	4	0.00
24/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	4422	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
24/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R210 On 05-February-15			Bond Future	176.13	176.1067	176.1304	176.1067	0.00
24/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	1140	1	1	1	0.00
24/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	1120	1	1	1	0.00
24/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	1130	1	1	1	0.00
24/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R211 On 06-November-14			Bond Future	132.65	132.6361	132.6519	132.6361	1,120.00
24/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2662	3	3	3	0.00
24/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2652	3	3	3	0.00
24/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2642	3	3	3	0.00
24/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R211 On 05-February-15			Bond Future	133.12	133.1026	133.1173	133.1026	0.00
24/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	107	0	0	0	0.00
24/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	117	0	0	0	0.00
24/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	127	0	0	0	0.00
24/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R212 On 06-November-14			Bond Future	138.13	138.1066	138.1258	138.1066	14,864.00
24/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	3126	3	3	3	0.00
24/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	3116	3	3	3	0.00
24/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	3136	3	3	3	0.00
24/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R212 On 05-February-15			Bond Future	138.52	138.5018	138.5199	138.5018	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
24/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	520	1	1	1	0.00
24/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	510	0	1	0	0.00
24/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	530	1	1	1	0.00
24/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R213 On 06-November-14			Bond Future	8.37	89.3108	89.3163	89.3108	28,655.00
24/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	3682	4	4	4	0.00
24/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	3757	4	4	4	0.00
24/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	3831	4	4	4	0.00
24/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	6	0	0	0	0.00
24/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	5	0	0	0	0.00
24/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	6	0	0	0	0.00
24/10/2014	R213 On 05-February-15			Bond Future	8.43	90.6952	90.6999	90.6952	0.00
24/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	6464	6	6	6	0.00
24/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	6334	6	6	6	0.00
24/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	6399	6	6	6	0.00
24/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	218	0	0	0	0.00
24/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	211	0	0	0	0.00
24/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	225	0	0	0	0.00
24/10/2014	R213 On 07-May-15			Bond Future	8.47	88.7030	88.7066	88.7030	0.00
24/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3908	4	4	4	0.00
24/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	4003	4	4	4	0.00
24/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	3955	4	4	4	0.00
24/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	1787	2	2	2	0.00
24/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	1759	2	2	2	0.00
24/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	1816	2	2	2	0.00
24/10/2014	R214 On 06-November-14			Bond Future	8.61	79.3633	79.4113	79.3633	6,069.00
24/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	4730	5	5	5	2,500.00
24/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	7971	8	8	8	0.00
24/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	8042	8	8	8	0.00
24/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	8113	8	8	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	9091	9	9	9	0.00
24/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	2	0	0	0	0.00
24/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
24/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R214 On 05-February-15			Bond Future	8.67	80.5936	80.6415	80.5936	0.00
24/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	6800	7	7	7	0.00
24/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	6735	7	7	7	0.00
24/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	6670	7	7	7	0.00
24/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	249	0	0	0	0.00
24/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	242	0	0	0	0.00
24/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	257	0	0	0	0.00
24/10/2014	R214 On 07-May-15			Bond Future	8.71	78.6815	78.7293	78.6815	0.00
24/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	5063	5	5	5	0.00
24/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	5115	5	5	5	0.00
24/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	5010	5	5	5	0.00
24/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	1499	2	1	2	0.00
24/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	1523	2	2	2	0.00
24/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	1547	2	2	2	0.00
24/10/2014	R248 On 06-November-14			Bond Future	8.66	102.5956	102.6577	102.5956	31,463.00
24/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	10498	10	10	10	0.00
24/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	10678	11	11	11	0.00
24/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	10588	11	11	11	0.00
24/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R248 On 05-February-15			Bond Future	8.72	104.1859	104.2479	104.1859	1,277.00
24/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	7844	8	8	8	0.00
24/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	7938	8	8	8	0.00
24/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	7751	8	8	8	0.00
24/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/10/2014	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
24/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R248 On 07-May-15			Bond Future	8.76	101.5383	101.6000	101.5383	0.00
24/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	5015	5	5	5	0.00
24/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	4917	5	5	5	0.00
24/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	5113	5	5	5	0.00
24/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
24/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00