



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: 22/09/2014 TO: 22/09/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	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
22/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	2025 On 06-November-14			Bond Future	117.18	117.1853	117.1818	117.1853	16.00
22/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	192	0	0	0	0.00
22/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	172	0	0	0	0.00
22/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	182	0	0	0	0.00
22/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2025 On 05-February-15			Bond Future	117.88	117.8868	117.8810	117.8868	0.00
22/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
22/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
22/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
22/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	1109	1	1	1	0.00
22/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	1119	1	1	1	0.00
22/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	1129	1	1	1	0.00
22/09/2014	2030 On 06-November-14			Bond Future	8.59	97.0495	97.2199	97.0495	4,662.00
22/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	3127	3	3	3	0.00
22/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	3281	3	3	3	0.00
22/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	3204	3	3	3	0.00
22/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	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
22/09/2014	2030 On 05-February-15			Bond Future	8.66	94.5695	94.7408	94.5695	0.00
22/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	4474	4	4	4	0.00
22/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	4623	4	5	4	0.00
22/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	4548	4	5	4	0.00
22/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2030 On 07-May-15			Bond Future	8.71	96.1926	96.3710	96.1926	0.00
22/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	302	0	0	0	0.00
22/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	380	0	0	0	0.00
22/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	224	0	0	0	0.00
22/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2037 On 06-November-14			Bond Future	8.81	99.2220	99.3723	99.2220	7,248.00
22/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	7799	8	8	8	0.00
22/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	7964	8	8	8	0.00
22/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	7881	8	8	8	0.00
22/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2037 On 05-February-15			Bond Future	8.87	96.5259	96.6767	96.5259	3,280.00
22/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	5519	5	6	5	0.00
22/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	5604	5	6	5	0.00
22/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	5688	6	6	6	0.00
22/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2037 On 07-May-15			Bond Future	8.92	98.1826	98.3403	98.1826	0.00
22/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	635	0	1	0	0.00
22/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	818	1	1	1	0.00
22/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	727	1	1	1	0.00
22/09/2014	2037 On 07-May-15	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
22/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2038 On 06-November-14			Bond Future	122.26	122.2665	122.2634	122.2665	1,860.00
22/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	2273	2	2	2	0.00
22/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	2253	2	2	2	0.00
22/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	2263	2	2	2	0.00
22/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2038 On 05-February-15			Bond Future	122.90	122.9040	122.8984	122.9040	0.00
22/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
22/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
22/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
22/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	102	0	0	0	0.00
22/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	112	0	0	0	0.00
22/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	92	0	0	0	0.00
22/09/2014	2044 On 06-November-14			Bond Future	8.87	101.1011	101.1601	101.1011	3,123.00
22/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	1200	1	1	1	0.00
22/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	1300	1	1	1	0.00
22/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	1401	1	1	1	0.00
22/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2044 On 05-February-15			Bond Future	8.93	98.3094	98.3674	98.3094	0.00
22/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	792	1	1	1	0.00
22/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	692	1	1	1	0.00
22/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	591	1	1	1	0.00
22/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2044 On 07-May-15			Bond Future	8.98	99.9968	100.0601	99.9968	0.00
22/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	99	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
22/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	299	0	0	0	0.00
22/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	199	0	0	0	0.00
22/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2046 On 06-November-14			Bond Future	123.63	123.6348	123.6315	123.6348	5,389.00
22/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19201	19	19	19	0.00
22/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19181	19	19	19	0.00
22/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19191	19	19	19	0.00
22/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2046 On 05-February-15			Bond Future	125.59	125.5952	125.5894	125.5952	0.00
22/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1599	2	2	2	0.00
22/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1579	2	2	2	0.00
22/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1589	2	2	2	0.00
22/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2050 On 06-November-14			Bond Future	131.61	131.6135	131.6103	131.6135	2,640.00
22/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	5610	6	6	6	0.00
22/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	5600	6	6	6	0.00
22/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	5620	6	6	6	0.00
22/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2050 On 05-February-15			Bond Future	132.25	132.2524	132.2466	132.2524	0.00
22/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	2257	2	2	2	0.00
22/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	2237	2	2	2	0.00
22/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	2247	2	2	2	0.00
22/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	AL12 On 06-November-14			Index Future	516.56	515.6590	516.5560	515.6590	0.00
22/09/2014	AL12 On 05-February-15			Index Future	524.67	523.7740	524.6720	523.7740	0.00
22/09/2014	AL12 On 07-May-15			Index Future	533.68	532.7500	533.6810	532.7500	0.00
22/09/2014	AL37 On 06-November-14			Index Future	437.22	437.0460	437.2220	437.0460	3.00
22/09/2014	AL37 On 05-February-15			Index Future	444.09	443.9240	444.0920	443.9240	0.00
22/09/2014	AL7T On 06-November-14			Index Future	515.52	515.1370	515.5200	515.1370	4.00
22/09/2014	AL7T On 05-February-15			Index Future	523.62	523.2440	523.6190	523.2440	0.00
22/09/2014	ALBI On 06-November-14			Index Future	469.50	468.9960	469.5000	468.9960	584.00
22/09/2014	ALBI On 05-February-15			Index Future	476.88	476.3760	476.8770	476.3760	65.00
22/09/2014	ALBI On 07-May-15			Index Future	485.07	484.5400	485.0650	484.5400	0.00
22/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	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
22/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	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
22/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/09/2014	EL28 On 06-November-14			Bond Future	123.04	123.0399	123.0371	123.0399	0.00
22/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1037	1	1	1	0.00
22/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1047	1	1	1	0.00
22/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1027	1	1	1	0.00
22/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	EL28 On 05-February-15			Bond Future	124.99	124.9912	124.9860	124.9912	0.00
22/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
22/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
22/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
22/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1014	1	1	1	0.00
22/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1004	1	1	1	0.00
22/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1024	1	1	1	0.00
22/09/2014	ES33 On 06-November-14			Bond Future	9.55	83.2598	83.3810	83.2598	6,220.00
22/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5241	5	5	5	0.00
22/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5308	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
22/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5375	5	5	5	0.00
22/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
22/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
22/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
22/09/2014	ES33 On 05-February-15			Bond Future	9.64	84.5698	84.6914	84.5698	0.00
22/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2634	3	3	3	0.00
22/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2564	2	3	2	0.00
22/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2494	2	2	2	0.00
22/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	ES33 On 07-May-15			Bond Future	9.72	82.2296	82.3568	82.2296	0.00
22/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	317	0	0	0	0.00
22/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	173	0	0	0	0.00
22/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	245	0	0	0	0.00
22/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
22/09/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
22/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
22/09/2014	GOVI On 06-November-14			GOVI	467.83	467.3590	467.8340	467.3590	407.00
22/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	188440	18	19	18	0.00
22/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	188240	18	19	18	0.00
22/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	188340	18	19	18	0.00
22/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
22/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
22/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
22/09/2014	GOVI On 05-February-15			GOVI	475.18	474.7140	475.1840	474.7140	48.00
22/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	151940	15	15	15	0.00
22/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	151840	15	15	15	0.00
22/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	151740	15	15	15	0.00
22/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
22/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
22/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
22/09/2014	GOVI On 07-May-15			GOVI	483.34	482.8490	483.3430	482.8490	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
22/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	333530	33	33	33	0.00
22/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	333430	33	33	33	0.00
22/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	333330	33	33	33	0.00
22/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
22/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
22/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
22/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.74	144.7480	144.7404	144.7480	571.00
22/09/2014	IGOV On 06-November-14			Index Future	219.13	219.1510	219.1320	219.1510	1,161.00
22/09/2014	IGOV On 05-February-15			Index Future	222.60	222.6270	222.6020	222.6270	10.00
22/09/2014	IGOV On 07-May-15			Index Future	226.45	226.4690	226.4510	226.4690	0.00
22/09/2014	ILBI On 06-November-14			Index Future	593.66	593.7600	593.6600	593.7600	0.00
22/09/2014	ILBI On 05-February-15			Index Future	603.07	603.1750	603.0680	603.1750	157.00
22/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/09/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.15	93.8300	93.8500	93.8300	0.00
22/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.20	93.7500	93.8000	93.7500	0.00
22/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.29	93.6300	93.7100	93.6300	0.00
22/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.37	93.5600	93.6300	93.5600	0.00
22/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.48	93.4400	93.5200	93.4400	0.00
22/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.57	93.3800	93.4300	93.3800	2,850.00
22/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.84	93.0900	93.1600	93.0900	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.03	92.9100	92.9700	92.9100	0.00
22/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.19	92.7600	92.8100	92.7600	0.00
22/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.33	92.6200	92.6700	92.6200	0.00
22/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.48	92.4800	92.5200	92.4800	0.00
22/09/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.63	92.3900	92.3700	92.3900	0.00
22/09/2014	R023 On 06-November-14			Bond Future	7.93	100.4195	100.4547	100.4195	9,834.00
22/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	3964	4	4	4	0.00
22/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	4018	4	4	4	0.00
22/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	3911	4	4	4	0.00
22/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	61	0	0	0	0.00
22/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	58	0	0	0	0.00
22/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	64	0	0	0	0.00
22/09/2014	R023 On 05-February-15			Bond Future	8.00	101.9995	102.0333	101.9995	0.00
22/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	4641	5	5	5	0.00
22/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	4687	5	5	5	0.00
22/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	4595	5	5	5	0.00
22/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	397	0	0	0	0.00
22/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	388	0	0	0	0.00
22/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	406	0	0	0	0.00
22/09/2014	R023 On 07-May-15			Bond Future	8.04	99.8211	99.8599	99.8211	0.00
22/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	2635	3	3	3	0.00
22/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	2697	3	3	3	0.00
22/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	2666	3	3	3	0.00
22/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	2049	2	2	2	0.00
22/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	2074	2	2	2	0.00
22/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	2024	2	2	2	0.00
22/09/2014	R023 On 06-August-15			Bond Future	8.05	101.7396	101.7732	101.7396	0.00
22/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	3347	3	3	3	0.00
22/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	6339	6	6	6	0.00
22/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	3378	3	3	3	0.00
22/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	3409	3	3	3	0.00
22/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2326	2	2	2	0.00
22/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2280	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
22/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2303	2	2	2	0.00
22/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	928	1	1	1	911.00
22/09/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
22/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	20	0	0	0	0.00
22/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	22	0	0	0	0.00
22/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	21	0	0	0	0.00
22/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	468	0	0	0	0.00
22/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	483	0	0	0	0.00
22/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	476	0	0	0	0.00
22/09/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
22/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1092	1	1	1	0.00
22/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1103	1	1	1	0.00
22/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1097	1	1	1	0.00
22/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	18	0	0	0	0.00
22/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	19	0	0	0	0.00
22/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	18	0	0	0	0.00
22/09/2014	R186 On 06-November-14			Bond Future	8.21	121.2630	121.4850	121.2630	48,750.00
22/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	1839	2	2	2	100.00
22/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	2970	3	3	3	0.00
22/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	7816	8	8	8	0.00
22/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	3160	3	3	3	0.00
22/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	174	0	0	0	1,500.00
22/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	1140	1	1	1	0.00
22/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	692	1	1	1	1,500.00
22/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	1217	1	1	1	0.00
22/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	1178	1	1	1	0.00
22/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	3620	3	4	3	0.00
22/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	2664	3	3	3	0.00
22/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	290	0	0	0	100.00
22/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	1043	1	1	1	100.00
22/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	20	0	0	0	2,010.00
22/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	511	1	1	1	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
22/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	2455	3	2	3	0.00
22/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1605	2	2	2	0.00
22/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1699	2	2	2	0.00
22/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	618	1	1	1	6,000.00
22/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	455	1	0	1	100.00
22/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	4573	5	5	5	0.00
22/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	342	0	0	0	0.00
22/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1652	2	2	2	0.00
22/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	3801	4	4	4	0.00
22/09/2014	R186 On 05-February-15			Bond Future	8.27	117.8751	118.0983	117.8751	540.00
22/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	4968	5	5	5	0.00
22/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	5026	5	5	5	0.00
22/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	6491	6	6	6	0.00
22/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	4910	5	5	5	0.00
22/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	640	1	1	1	9,600.00
22/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	1096	1	1	1	0.00
22/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	1054	1	1	1	0.00
22/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	1075	1	1	1	0.00
22/09/2014	R186 On 07-May-15			Bond Future	8.32	119.8971	120.1294	119.8971	0.00
22/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	3109	3	3	3	0.00
22/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	3070	3	3	3	0.00
22/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	3149	3	3	3	0.00
22/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	3662	4	4	4	0.00
22/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	3619	4	4	4	0.00
22/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	3705	4	4	4	0.00
22/09/2014	R197 On 06-November-14			Bond Future	287.07	287.0746	287.0661	287.0746	939.00
22/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	2066	2	2	2	0.00
22/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	2056	2	2	2	0.00
22/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	2076	2	2	2	0.00
22/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R197 On 05-February-15			Bond Future	285.60	285.6106	285.5967	285.6106	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
22/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
22/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
22/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
22/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	3403	3	3	3	0.00
22/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	3413	3	3	3	0.00
22/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	3393	3	3	3	0.00
22/09/2014	R202 On 06-November-14			Bond Future	232.41	232.4167	232.4100	232.4167	47,856.00
22/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	5420	5	5	5	0.00
22/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	5410	5	5	5	0.00
22/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	5400	5	5	5	0.00
22/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R202 On 05-February-15			Bond Future	232.90	232.9067	232.8956	232.9067	0.00
22/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
22/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
22/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
22/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	104	0	0	0	0.00
22/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	114	0	0	0	0.00
22/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	94	0	0	0	0.00
22/09/2014	R203 On 06-November-14			Bond Future	7.03	104.3716	104.3875	104.3716	14,299.00
22/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	162	0	0	0	45.00
22/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	297	0	0	0	14.00
22/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	178	0	0	0	0.00
22/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	169	0	0	0	0.00
22/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	645	1	1	1	0.00
22/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	417	0	0	0	0.00
22/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	609	1	1	1	0.00
22/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	627	1	1	1	0.00
22/09/2014	R203 On 05-February-15			Bond Future	7.11	106.0137	106.0279	106.0137	0.00
22/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1539	2	2	2	55.00
22/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	2920	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
22/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	2942	3	3	3	0.00
22/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	2898	3	3	3	0.00
22/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	23	0	0	0	0.00
22/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	23	0	0	0	0.00
22/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	165	0	0	0	0.00
22/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	24	0	0	0	0.00
22/09/2014	R203 On 07-May-15			Bond Future	7.12	103.6619	103.6810	103.6619	0.00
22/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	928	1	1	1	0.00
22/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	941	1	1	1	0.00
22/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	916	1	1	1	0.00
22/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	651	1	1	1	0.00
22/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	642	1	1	1	0.00
22/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	660	1	1	1	0.00
22/09/2014	R204 On 06-November-14			Bond Future	7.32	105.4603	105.4817	105.4603	12,674.00
22/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	120	0	0	0	0.00
22/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	2355	2	2	2	0.00
22/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	133	0	0	0	0.00
22/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	126	0	0	0	0.00
22/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	1277	1	1	1	0.00
22/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	20	0	0	0	1,270.00
22/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	1306	1	1	1	0.00
22/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	1247	1	1	1	0.00
22/09/2014	R204 On 05-February-15			Bond Future	7.40	103.0847	103.1044	103.0847	0.00
22/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	2945	3	3	3	0.00
22/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	2917	3	3	3	0.00
22/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	2974	3	3	3	0.00
22/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	130	0	0	0	0.00
22/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	133	0	0	0	0.00
22/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	137	0	0	0	0.00
22/09/2014	R204 On 07-May-15			Bond Future	7.43	104.8527	104.8773	104.8527	0.00
22/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1289	1	1	1	0.00
22/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1323	1	1	1	0.00
22/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1306	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
22/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	1107	1	1	1	0.00
22/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	1093	1	1	1	0.00
22/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	1079	1	1	1	0.00
22/09/2014	R204 On 06-August-15			Bond Future	7.41	102.8262	102.8451	102.8262	0.00
22/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	3306	3	3	3	0.00
22/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	1902	2	2	2	0.00
22/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	1939	2	2	2	0.00
22/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	1920	2	2	2	0.00
22/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	403	0	0	0	699.00
22/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	923	1	1	1	0.00
22/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	934	1	1	1	0.00
22/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	913	1	1	1	0.00
22/09/2014	R207 On 06-November-14			Bond Future	7.54	101.0607	101.0856	101.0607	35,188.00
22/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	302	0	0	0	0.00
22/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	328	0	0	0	0.00
22/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	315	0	0	0	0.00
22/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	1164	1	1	1	0.00
22/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	1134	1	1	1	0.00
22/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	1105	1	1	1	0.00
22/09/2014	R207 On 05-February-15			Bond Future	7.62	99.0097	99.0331	99.0097	0.00
22/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	3602	4	4	4	0.00
22/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	3670	4	4	4	0.00
22/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	3636	4	4	4	0.00
22/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	166	0	0	0	0.00
22/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	162	0	0	0	0.00
22/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	170	0	0	0	0.00
22/09/2014	R207 On 07-May-15			Bond Future	7.66	100.7082	100.7364	100.7082	0.00
22/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	2904	3	3	3	0.00
22/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	1646	2	2	2	66.00
22/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	2931	3	3	3	0.00
22/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	2877	3	3	3	0.00
22/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	668	1	1	1	0.00
22/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1383	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
22/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	678	1	1	1	0.00
22/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	688	1	1	1	0.00
22/09/2014	R207 On 06-August-15			Bond Future	7.66	98.9979	99.0207	98.9979	0.00
22/09/2014	R207 On 06-August-15	7.74	Call	Bond Future	1916	2	2	2	0.00
22/09/2014	R207 On 06-August-15	7.76	Call	Bond Future	1956	2	2	2	0.00
22/09/2014	R207 On 06-August-15	7.75	Call	Bond Future	1936	2	2	2	0.00
22/09/2014	R207 On 06-August-15	7.46	Call	Bond Future	1408	1	1	1	70.00
22/09/2014	R207 On 06-August-15	7.74	Put	Bond Future	1632	2	2	2	0.00
22/09/2014	R207 On 06-August-15	7.75	Put	Bond Future	1615	2	2	2	0.00
22/09/2014	R207 On 06-August-15	7.76	Put	Bond Future	1598	2	2	2	0.00
22/09/2014	R207 On 06-August-15	7.46	Put	Bond Future	2151	2	2	2	0.00
22/09/2014	R208 On 06-November-14			Bond Future	7.70	96.0009	96.0541	96.0009	45,537.00
22/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	284	0	0	0	0.00
22/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	310	0	0	0	0.00
22/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	297	0	0	0	0.00
22/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	3795	4	4	4	0.00
22/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1505	2	2	2	0.00
22/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1469	2	1	2	0.00
22/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1541	2	2	2	0.00
22/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	19	0	0	0	1,520.00
22/09/2014	R208 On 05-February-15			Bond Future	7.77	97.5114	97.5635	97.5114	0.00
22/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	3614	4	4	4	0.00
22/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	3689	4	4	4	0.00
22/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	3651	4	4	4	0.00
22/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	314	0	0	0	0.00
22/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	307	0	0	0	0.00
22/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	300	0	0	0	0.00
22/09/2014	R208 On 07-May-15			Bond Future	7.81	95.7814	95.8388	95.7814	0.00
22/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2222	2	2	2	0.00
22/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	2274	2	2	2	0.00
22/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	2248	2	2	2	0.00
22/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1413	1	1	1	0.00
22/09/2014	R208 On 07-May-15	8.00	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
22/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1376	1	1	1	0.00
22/09/2014	R208 On 06-August-15			Bond Future	7.82	97.6226	97.6753	97.6226	0.00
22/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	2499	2	2	2	0.00
22/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	2474	2	2	2	0.00
22/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	2524	3	3	3	0.00
22/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	4999	5	5	5	0.00
22/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1719	2	2	2	0.00
22/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	619	1	1	1	198.00
22/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1701	2	2	2	0.00
22/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1682	2	2	2	0.00
22/09/2014	R209 On 06-November-14			Bond Future	8.73	76.7763	76.9002	76.7763	28,923.00
22/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	9044	9	9	9	0.00
22/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	2406	2	2	2	2,050.00
22/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	5774	6	6	6	0.00
22/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	9362	9	9	9	0.00
22/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	663	1	1	1	5,500.00
22/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	8723	9	9	9	0.00
22/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	2619	3	3	3	0.00
22/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	4155	4	4	4	0.00
22/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	2952	3	3	3	2,050.00
22/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	6302	6	6	6	0.00
22/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	2728	3	3	3	0.00
22/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	1472	1	1	1	2,200.00
22/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	2673	3	3	3	1,640.00
22/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	221	0	0	0	2,200.00
22/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	6	0	0	0	2,050.00
22/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2465	3	2	3	0.00
22/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	5	0	0	0	1,640.00
22/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	3	0	0	0	2,050.00
22/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1286	1	1	1	0.00
22/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	577	1	1	1	0.00
22/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	686	1	1	1	0.00
22/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	557	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
22/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	72	0	0	0	5,500.00
22/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	482	1	0	1	0.00
22/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	49	0	0	0	907.00
22/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	598	1	1	1	0.00
22/09/2014	R209 On 05-February-15			Bond Future	8.78	77.9843	78.1087	77.9843	0.00
22/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	4628	5	5	5	0.00
22/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	4679	5	5	5	0.00
22/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	4577	5	5	5	0.00
22/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	3424	3	3	3	0.00
22/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1175	1	1	1	0.00
22/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1133	1	1	1	0.00
22/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1154	1	1	1	0.00
22/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1784	2	2	2	0.00
22/09/2014	R209 On 07-May-15			Bond Future	8.83	76.1717	76.3017	76.1717	0.00
22/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	4010	4	4	4	0.00
22/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	4094	4	4	4	0.00
22/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	4052	4	4	4	0.00
22/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2759	3	3	3	0.00
22/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2727	3	3	3	0.00
22/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2792	3	3	3	0.00
22/09/2014	R209 On 06-August-15			Bond Future	8.86	77.6366	77.7644	77.6366	0.00
22/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	8709	9	9	9	0.00
22/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	4579	5	5	5	0.00
22/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	4619	5	5	5	0.00
22/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	4539	4	5	4	0.00
22/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3502	4	4	4	0.00
22/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1370	1	1	1	2,914.00
22/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3468	4	3	4	0.00
22/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3536	4	4	4	0.00
22/09/2014	R210 On 06-November-14			Bond Future	172.34	172.3480	172.3431	172.3480	642.00
22/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	3353	3	3	3	0.00
22/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	3333	3	3	3	0.00
22/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	3343	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
22/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R210 On 05-February-15			Bond Future	175.07	175.0810	175.0726	175.0810	0.00
22/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	83	0	0	0	0.00
22/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	63	0	0	0	0.00
22/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	73	0	0	0	0.00
22/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R211 On 06-November-14			Bond Future	132.36	132.3717	132.3642	132.3717	1,120.00
22/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2374	2	2	2	0.00
22/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2364	2	2	2	0.00
22/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2354	2	2	2	0.00
22/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R211 On 05-February-15			Bond Future	132.85	132.8650	132.8550	132.8650	0.00
22/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
22/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
22/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
22/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	145	0	0	0	0.00
22/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	135	0	0	0	0.00
22/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	155	0	0	0	0.00
22/09/2014	R212 On 06-November-14			Bond Future	136.88	136.8841	136.8795	136.8841	14,864.00
22/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	1880	2	2	2	0.00
22/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	1870	2	2	2	0.00
22/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	1890	2	2	2	0.00
22/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R212 On 05-February-15			Bond Future	137.28	137.2922	137.2850	137.2922	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
22/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
22/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
22/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
22/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	705	1	1	1	0.00
22/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	715	1	1	1	0.00
22/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	725	1	1	1	0.00
22/09/2014	R213 On 06-November-14			Bond Future	8.60	87.3640	87.4884	87.3640	28,658.00
22/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	2478	2	2	2	0.00
22/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	2532	2	3	2	0.00
22/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	2587	3	3	3	0.00
22/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	609	1	1	1	0.00
22/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	588	1	1	1	0.00
22/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	631	1	1	1	0.00
22/09/2014	R213 On 05-February-15			Bond Future	8.66	88.7386	88.8633	88.7386	0.00
22/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	5293	5	5	5	0.00
22/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	5185	5	5	5	0.00
22/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	5239	5	5	5	0.00
22/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	894	1	1	1	0.00
22/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	877	1	1	1	0.00
22/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	912	1	1	1	0.00
22/09/2014	R213 On 07-May-15			Bond Future	8.71	86.7129	86.8436	86.7129	0.00
22/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	3478	3	3	3	0.00
22/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	3555	4	4	4	0.00
22/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	3516	3	4	3	0.00
22/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	3211	3	3	3	0.00
22/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	3175	3	3	3	0.00
22/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3248	3	3	3	0.00
22/09/2014	R214 On 06-November-14			Bond Future	8.81	77.6269	77.7568	77.6269	6,066.00
22/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	3479	3	3	3	2,500.00
22/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	6380	6	6	6	0.00
22/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	6448	6	6	6	0.00
22/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	6516	6	7	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	7466	7	7	7	0.00
22/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	405	0	0	0	0.00
22/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	57	0	0	0	0.00
22/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	60	0	0	0	0.00
22/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	29	0	0	0	2,500.00
22/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	63	0	0	0	0.00
22/09/2014	R214 On 05-February-15			Bond Future	8.87	78.8483	78.9787	78.8483	0.00
22/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	5786	6	6	6	0.00
22/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	5731	6	6	6	0.00
22/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	5675	6	6	6	0.00
22/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	908	1	1	1	0.00
22/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	891	1	1	1	0.00
22/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	925	1	1	1	0.00
22/09/2014	R214 On 07-May-15			Bond Future	8.91	76.9065	77.0426	76.9065	0.00
22/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	4608	5	5	5	0.00
22/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	4653	5	5	5	0.00
22/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	4564	5	5	5	0.00
22/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2723	3	3	3	0.00
22/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2755	3	3	3	0.00
22/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2788	3	3	3	0.00
22/09/2014	R248 On 06-November-14			Bond Future	8.86	100.4051	100.5192	100.4051	29,570.00
22/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	8360	8	8	8	0.00
22/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	8540	8	9	8	0.00
22/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	8450	8	8	8	0.00
22/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R248 On 05-February-15			Bond Future	8.92	101.9848	102.0988	101.9848	1,277.00
22/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	5695	6	6	6	0.00
22/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	5789	6	6	6	0.00
22/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	5602	5	6	5	0.00
22/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/09/2014	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
22/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R248 On 07-May-15			Bond Future	8.97	99.2996	99.4200	99.2996	0.00
22/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	2835	3	3	3	0.00
22/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	2737	3	3	3	0.00
22/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	2933	3	3	3	0.00
22/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
22/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00