



Johannesburg  
Stock Exchange

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

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

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

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

## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/09/2014 TO: 25/09/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	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
25/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	2025 On 06-November-14			Bond Future	117.28	117.2813	117.2778	117.2813	16.00
25/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	288	0	0	0	0.00
25/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	268	0	0	0	0.00
25/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	278	0	0	0	0.00
25/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2025 On 05-February-15			Bond Future	117.98	117.9810	117.9753	117.9810	0.00
25/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
25/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
25/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	1015	1	1	1	0.00
25/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	1025	1	1	1	0.00
25/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	1035	1	1	1	0.00
25/09/2014	2030 On 06-November-14			Bond Future	8.60	97.1563	97.1622	97.1563	4,663.00
25/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	3069	3	3	3	0.00
25/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	3223	3	3	3	0.00
25/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	3146	3	3	3	0.00
25/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	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
25/09/2014	2030 On 05-February-15			Bond Future	8.67	94.6753	94.6795	94.6753	0.00
25/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	4413	4	4	4	0.00
25/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	4561	5	5	5	0.00
25/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	4487	4	4	4	0.00
25/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 07-May-15			Bond Future	8.72	96.3027	96.3097	96.3027	0.00
25/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	241	0	0	0	0.00
25/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	319	0	0	0	0.00
25/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	162	0	0	0	0.00
25/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 06-November-14			Bond Future	8.83	99.1538	99.2082	99.1538	7,248.00
25/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	7635	8	8	8	0.00
25/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	7800	8	8	8	0.00
25/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	7717	8	8	8	0.00
25/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 05-February-15			Bond Future	8.89	96.4538	96.5072	96.4538	3,280.00
25/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	5349	5	5	5	0.00
25/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	5434	5	5	5	0.00
25/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	5519	5	6	5	0.00
25/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 07-May-15			Bond Future	8.94	98.1118	98.1690	98.1118	0.00
25/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	464	0	0	0	0.00
25/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	646	1	1	1	0.00
25/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	555	0	1	0	0.00
25/09/2014	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
25/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2038 On 06-November-14			Bond Future	122.59	122.5901	122.5867	122.5901	1,860.00
25/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	2597	3	3	3	0.00
25/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	2577	3	3	3	0.00
25/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	2587	3	3	3	0.00
25/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2038 On 05-February-15			Bond Future	123.22	123.2292	123.2236	123.2292	0.00
25/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	214	0	0	0	0.00
25/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	224	0	0	0	0.00
25/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	234	0	0	0	0.00
25/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 06-November-14			Bond Future	8.89	100.9739	100.9808	100.9739	3,123.00
25/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	1021	1	1	1	0.00
25/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	1121	1	1	1	0.00
25/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	1222	1	1	1	0.00
25/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 05-February-15			Bond Future	8.95	98.1772	98.1824	98.1772	0.00
25/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	607	1	1	1	0.00
25/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	507	1	1	1	0.00
25/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	406	0	0	0	0.00
25/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 07-May-15			Bond Future	9.00	99.8650	99.8730	99.8650	0.00
25/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	112	0	0	0	0.00
25/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	12	0	0	0	0.00
25/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	89	0	0	0	0.00
25/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2046 On 06-November-14			Bond Future	123.90	123.6229	123.8981	123.6229	5,389.00
25/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19468	19	19	19	0.00
25/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19448	19	19	19	0.00
25/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19458	19	19	19	0.00
25/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2046 On 05-February-15			Bond Future	125.86	125.5797	125.8570	125.5797	0.00
25/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1867	2	2	2	0.00
25/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1847	2	2	2	0.00
25/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1857	2	2	2	0.00
25/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2050 On 06-November-14			Bond Future	131.60	131.6016	131.5984	131.6016	2,640.00
25/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	5598	6	6	6	0.00
25/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	5588	6	6	6	0.00
25/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	5608	6	6	6	0.00
25/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2050 On 05-February-15			Bond Future	132.23	132.2366	132.2308	132.2366	0.00
25/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	2241	2	2	2	0.00
25/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	2221	2	2	2	0.00
25/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	2231	2	2	2	0.00
25/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	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
25/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	AL12 On 06-November-14			Index Future	516.44	516.1490	516.4360	516.1490	0.00
25/09/2014	AL12 On 05-February-15			Index Future	524.54	524.2570	524.5370	524.2570	0.00
25/09/2014	AL12 On 07-May-15			Index Future	533.55	533.2560	533.5510	533.2560	0.00
25/09/2014	AL37 On 06-November-14			Index Future	437.47	437.2990	437.4660	437.2990	3.00
25/09/2014	AL37 On 05-February-15			Index Future	444.33	444.1680	444.3280	444.1680	0.00
25/09/2014	AL7T On 06-November-14			Index Future	515.77	515.6180	515.7730	515.6180	4.00
25/09/2014	AL7T On 05-February-15			Index Future	523.86	523.7180	523.8640	523.7180	0.00
25/09/2014	ALBI On 06-November-14			Index Future	469.56	469.3520	469.5620	469.3520	584.00
25/09/2014	ALBI On 05-February-15			Index Future	476.93	476.7250	476.9280	476.7250	65.00
25/09/2014	ALBI On 07-May-15			Index Future	485.12	484.9070	485.1240	484.9070	0.00
25/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	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
25/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	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
25/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	EL28 On 06-November-14			Bond Future	123.31	123.3147	123.3117	123.3147	0.00
25/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1312	1	1	1	0.00
25/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1322	1	1	1	0.00
25/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1302	1	1	1	0.00
25/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	EL28 On 05-February-15			Bond Future	125.26	125.2666	125.2614	125.2666	0.00
25/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
25/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
25/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	739	1	1	1	0.00
25/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	729	1	1	1	0.00
25/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	749	1	1	1	0.00
25/09/2014	ES33 On 06-November-14			Bond Future	9.56	83.2905	83.3358	83.2905	6,220.00
25/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5195	5	5	5	0.00
25/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5263	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
25/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5330	5	5	5	0.00
25/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 05-February-15			Bond Future	9.65	84.5987	84.6432	84.5987	0.00
25/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2586	3	3	3	0.00
25/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2516	2	3	2	0.00
25/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2446	2	2	2	0.00
25/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 07-May-15			Bond Future	9.72	82.2610	82.3086	82.2610	0.00
25/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	269	0	0	0	0.00
25/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	125	0	0	0	0.00
25/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	197	0	0	0	0.00
25/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
25/09/2014	GOVI On 06-November-14			GOVI	468.01	467.7690	468.0090	467.7690	407.00
25/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	190190	19	19	19	0.00
25/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	189990	19	19	19	0.00
25/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	190090	19	19	19	0.00
25/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 05-February-15			GOVI	475.35	475.1170	475.3510	475.1170	48.00
25/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	153610	15	15	15	0.00
25/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	153510	15	15	15	0.00
25/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	153410	15	15	15	0.00
25/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 07-May-15			GOVI	483.52	483.2720	483.5200	483.2720	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
25/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	335300	33	34	33	0.00
25/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	335200	33	34	33	0.00
25/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	335100	33	34	33	0.00
25/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
25/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.77	144.7190	144.7733	144.7190	571.00
25/09/2014	IGOV On 06-November-14			Index Future	219.26	219.1760	219.2640	219.1760	1,161.00
25/09/2014	IGOV On 05-February-15			Index Future	222.73	222.6460	222.7300	222.6460	10.00
25/09/2014	IGOV On 07-May-15			Index Future	226.58	226.4940	226.5840	226.4940	0.00
25/09/2014	ILBI On 06-November-14			Index Future	593.25	593.6430	593.2500	593.6430	0.00
25/09/2014	ILBI On 05-February-15			Index Future	602.65	603.0490	602.6470	603.0490	157.00
25/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/09/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	0.00
25/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.20	93.8000	93.8000	93.8000	0.00
25/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
25/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.39	93.6100	93.6100	93.6100	0.00
25/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	0.00
25/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.54	93.4600	93.4600	93.4600	2,850.00
25/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.97	93.0300	93.0300	93.0300	0.00
25/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.12	92.8800	92.8800	92.8800	0.00
25/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.28	92.7200	92.7200	92.7200	0.00
25/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.42	92.5800	92.5800	92.5800	0.00
25/09/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	92.4300	92.4300	0.00
25/09/2014	R023 On 06-November-14			Bond Future	7.92	100.4697	100.5048	100.4697	9,834.00
25/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	3993	4	4	4	0.00
25/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	4047	4	4	4	0.00
25/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	3939	4	4	4	0.00
25/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	40	0	0	0	0.00
25/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	37	0	0	0	0.00
25/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	42	0	0	0	0.00
25/09/2014	R023 On 05-February-15			Bond Future	7.99	102.0476	102.0814	102.0476	0.00
25/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	4596	5	5	5	0.00
25/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	4643	5	5	5	0.00
25/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	4549	5	5	5	0.00
25/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	304	0	0	0	0.00
25/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	297	0	0	0	0.00
25/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	312	0	0	0	0.00
25/09/2014	R023 On 07-May-15			Bond Future	8.03	99.8727	99.9099	99.8727	0.00
25/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	2484	2	2	2	0.00
25/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	2547	3	3	3	0.00
25/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	2516	3	3	3	0.00
25/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	1848	2	2	2	0.00
25/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	1873	2	2	2	0.00
25/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	1824	2	2	2	0.00
25/09/2014	R023 On 06-August-15			Bond Future	8.05	101.7819	101.8154	101.7819	0.00
25/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	3206	3	3	3	0.00
25/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	6252	6	6	6	0.00
25/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	3237	3	3	3	0.00
25/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	3269	3	3	3	0.00
25/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2143	2	2	2	0.00
25/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2097	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
25/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2120	2	2	2	0.00
25/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	798	1	1	1	911.00
25/09/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
25/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	18	0	0	0	0.00
25/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	20	0	0	0	0.00
25/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	19	0	0	0	0.00
25/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	466	0	0	0	0.00
25/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	481	0	0	0	0.00
25/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	473	0	0	0	0.00
25/09/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
25/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1091	1	1	1	0.00
25/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1102	1	1	1	0.00
25/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1096	1	1	1	0.00
25/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	17	0	0	0	0.00
25/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	18	0	0	0	0.00
25/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	17	0	0	0	0.00
25/09/2014	R186 On 06-November-14			Bond Future	8.18	121.5913	121.6840	121.5913	48,751.00
25/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	1866	2	2	2	100.00
25/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	3054	3	3	3	0.00
25/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	8006	8	8	8	0.00
25/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	3252	3	3	3	0.00
25/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	152	0	0	0	1,500.00
25/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	1133	1	1	1	0.00
25/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	669	1	1	1	1,500.00
25/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	1213	1	1	1	0.00
25/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	1172	1	1	1	0.00
25/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	3731	4	4	4	0.00
25/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	2733	3	3	3	0.00
25/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	264	0	0	0	100.00
25/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	871	1	1	1	100.00
25/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	11	0	0	0	2,010.00
25/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	396	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
25/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	2232	2	2	2	0.00
25/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1402	1	1	1	0.00
25/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1493	2	1	2	0.00
25/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	489	1	0	1	6,000.00
25/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	348	0	0	0	100.00
25/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	4352	4	4	4	0.00
25/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	254	0	0	0	0.00
25/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1447	2	1	2	0.00
25/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	3576	4	4	4	0.00
25/09/2014	R186 On 05-February-15			Bond Future	8.25	118.2051	118.2970	118.2051	540.00
25/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	4973	5	5	5	0.00
25/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	5033	5	5	5	0.00
25/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	6547	6	7	6	0.00
25/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	4913	5	5	5	0.00
25/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	498	1	0	1	9,600.00
25/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	900	1	1	1	0.00
25/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	862	1	1	1	0.00
25/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	881	1	1	1	0.00
25/09/2014	R186 On 07-May-15			Bond Future	8.29	120.2358	120.3326	120.2358	0.00
25/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	3036	3	3	3	0.00
25/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	2997	3	3	3	0.00
25/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	3077	3	3	3	0.00
25/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	3386	3	3	3	0.00
25/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	3344	3	3	3	0.00
25/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	3429	3	3	3	0.00
25/09/2014	R197 On 06-November-14			Bond Future	287.46	287.0432	287.4628	287.0432	939.00
25/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	2463	2	2	2	0.00
25/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	2453	2	2	2	0.00
25/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	2473	2	2	2	0.00
25/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R197 On 05-February-15			Bond Future	285.99	285.5707	285.9917	285.5707	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
25/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	3008	3	3	3	0.00
25/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	3018	3	3	3	0.00
25/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	2998	3	3	3	0.00
25/09/2014	R202 On 06-November-14			Bond Future	232.05	232.0542	232.0478	232.0542	47,856.00
25/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	5058	5	5	5	0.00
25/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	5048	5	5	5	0.00
25/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	5038	5	5	5	0.00
25/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R202 On 05-February-15			Bond Future	232.52	232.5322	232.5211	232.5322	0.00
25/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	479	0	0	0	0.00
25/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	489	0	0	0	0.00
25/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	469	0	0	0	0.00
25/09/2014	R203 On 06-November-14			Bond Future	7.01	104.3955	104.4249	104.3955	14,299.00
25/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	145	0	0	0	45.00
25/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	282	0	0	0	14.00
25/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	161	0	0	0	0.00
25/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	153	0	0	0	0.00
25/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	592	1	1	1	0.00
25/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	365	0	0	0	0.00
25/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	555	1	1	1	0.00
25/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	573	1	1	1	0.00
25/09/2014	R203 On 05-February-15			Bond Future	7.09	106.0351	106.0630	106.0351	0.00
25/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1542	2	2	2	55.00
25/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	2946	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
25/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	2968	3	3	3	0.00
25/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	2923	3	3	3	0.00
25/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	14	0	0	0	0.00
25/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	14	0	0	0	0.00
25/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	134	0	0	0	0.00
25/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	15	0	0	0	0.00
25/09/2014	R203 On 07-May-15			Bond Future	7.10	103.6864	103.7177	103.6864	0.00
25/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	883	1	1	1	0.00
25/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	896	1	1	1	0.00
25/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	871	1	1	1	0.00
25/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	569	1	1	1	0.00
25/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	561	1	1	1	0.00
25/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	578	1	1	1	0.00
25/09/2014	R204 On 06-November-14			Bond Future	7.31	105.4916	105.5130	105.4916	12,674.00
25/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	103	0	0	0	0.00
25/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	2381	2	2	2	0.00
25/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	116	0	0	0	0.00
25/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	109	0	0	0	0.00
25/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	1229	1	1	1	0.00
25/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	15	0	0	0	1,270.00
25/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	1258	1	1	1	0.00
25/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	1199	1	1	1	0.00
25/09/2014	R204 On 05-February-15			Bond Future	7.39	103.1135	103.1332	103.1135	0.00
25/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	2937	3	3	3	0.00
25/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	2908	3	3	3	0.00
25/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	2967	3	3	3	0.00
25/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	94	0	0	0	0.00
25/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	96	0	0	0	0.00
25/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	99	0	0	0	0.00
25/09/2014	R204 On 07-May-15			Bond Future	7.42	104.8847	104.9077	104.8847	0.00
25/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1216	1	1	1	0.00
25/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1250	1	1	1	0.00
25/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1233	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
25/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	1004	1	1	1	0.00
25/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	989	1	1	1	0.00
25/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	975	1	1	1	0.00
25/09/2014	R204 On 06-August-15			Bond Future	7.40	102.8482	102.8670	102.8482	0.00
25/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	3294	3	3	3	0.00
25/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	1873	2	2	2	0.00
25/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	1910	2	2	2	0.00
25/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	1892	2	2	2	0.00
25/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	369	0	0	0	699.00
25/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	873	1	1	1	0.00
25/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	883	1	1	1	0.00
25/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	862	1	1	1	0.00
25/09/2014	R207 On 06-November-14			Bond Future	7.53	101.1182	101.1431	101.1182	33,691.00
25/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	274	0	0	0	0.00
25/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	300	0	0	0	0.00
25/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	287	0	0	0	0.00
25/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	1078	1	1	1	0.00
25/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	1049	1	1	1	0.00
25/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	1020	1	1	1	0.00
25/09/2014	R207 On 05-February-15			Bond Future	7.60	99.0651	99.0886	99.0651	0.00
25/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	3608	4	4	4	0.00
25/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	3678	4	4	4	0.00
25/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	3643	4	4	4	0.00
25/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	117	0	0	0	0.00
25/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	113	0	0	0	0.00
25/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	120	0	0	0	0.00
25/09/2014	R207 On 07-May-15			Bond Future	7.65	100.7672	100.7938	100.7672	0.00
25/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	2842	3	3	3	0.00
25/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	1552	2	2	2	66.00
25/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	2870	3	3	3	0.00
25/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	2814	3	3	3	0.00
25/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	549	1	1	1	0.00
25/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1231	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
25/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	558	1	1	1	0.00
25/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	568	1	1	1	0.00
25/09/2014	R207 On 06-August-15			Bond Future	7.65	99.0479	99.0706	99.0479	0.00
25/09/2014	R207 On 06-August-15	7.74	Call	Bond Future	1836	2	2	2	0.00
25/09/2014	R207 On 06-August-15	7.76	Call	Bond Future	1876	2	2	2	0.00
25/09/2014	R207 On 06-August-15	7.75	Call	Bond Future	1856	2	2	2	0.00
25/09/2014	R207 On 06-August-15	7.46	Call	Bond Future	1324	1	1	1	70.00
25/09/2014	R207 On 06-August-15	7.74	Put	Bond Future	1501	2	2	2	0.00
25/09/2014	R207 On 06-August-15	7.75	Put	Bond Future	1485	2	1	2	0.00
25/09/2014	R207 On 06-August-15	7.76	Put	Bond Future	1469	1	1	1	0.00
25/09/2014	R207 On 06-August-15	7.46	Put	Bond Future	2017	2	2	2	0.00
25/09/2014	R208 On 06-November-14			Bond Future	7.68	96.0907	96.1437	96.0907	50,537.00
25/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	261	0	0	0	0.00
25/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	287	0	0	0	0.00
25/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	274	0	0	0	0.00
25/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	3876	4	4	4	0.00
25/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1392	1	1	1	0.00
25/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1356	1	1	1	0.00
25/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1428	1	1	1	0.00
25/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	11	0	0	0	1,520.00
25/09/2014	R208 On 05-February-15			Bond Future	7.75	97.5998	97.6520	97.5998	0.00
25/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	3622	4	4	4	0.00
25/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	3700	4	4	4	0.00
25/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	3661	4	4	4	0.00
25/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	234	0	0	0	0.00
25/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	228	0	0	0	0.00
25/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	222	0	0	0	0.00
25/09/2014	R208 On 07-May-15			Bond Future	7.79	95.8740	95.9297	95.8740	0.00
25/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2173	2	2	2	0.00
25/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	2226	2	2	2	0.00
25/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	2199	2	2	2	0.00
25/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1273	1	1	1	0.00
25/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1255	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
25/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1237	1	1	1	0.00
25/09/2014	R208 On 06-August-15			Bond Future	7.80	97.7071	97.7597	97.7071	0.00
25/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	2513	2	3	2	0.00
25/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	2488	2	2	2	0.00
25/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	2538	3	3	3	0.00
25/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	5037	5	5	5	0.00
25/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1648	2	2	2	0.00
25/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	573	1	1	1	198.00
25/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1630	2	2	2	0.00
25/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1612	2	2	2	0.00
25/09/2014	R209 On 06-November-14			Bond Future	8.73	76.7973	76.8419	76.7973	28,923.00
25/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	8983	9	9	9	0.00
25/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	2285	2	2	2	2,050.00
25/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	5699	6	6	6	0.00
25/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	9303	9	9	9	0.00
25/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	562	1	1	1	5,500.00
25/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	8662	9	9	9	0.00
25/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	2501	2	3	2	0.00
25/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	4060	4	4	4	0.00
25/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	2839	3	3	3	2,050.00
25/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	6231	6	6	6	0.00
25/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	2611	3	3	3	0.00
25/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	1346	1	1	1	2,200.00
25/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	2556	3	3	3	1,640.00
25/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	185	0	0	0	2,200.00
25/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	4	0	0	0	2,050.00
25/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2423	2	2	2	0.00
25/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	3	0	0	0	1,640.00
25/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	2	0	0	0	2,050.00
25/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1219	1	1	1	0.00
25/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	518	1	1	1	0.00
25/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	623	1	1	1	0.00
25/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	499	1	0	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
25/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	56	0	0	0	5,500.00
25/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	427	0	0	0	0.00
25/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	37	0	0	0	907.00
25/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	538	1	1	1	0.00
25/09/2014	R209 On 05-February-15			Bond Future	8.79	78.0034	78.0473	78.0034	0.00
25/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	4433	4	4	4	0.00
25/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	4485	4	4	4	0.00
25/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	4381	4	4	4	0.00
25/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	3212	3	3	3	0.00
25/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1040	1	1	1	0.00
25/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1000	1	1	1	0.00
25/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1020	1	1	1	0.00
25/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1633	2	2	2	0.00
25/09/2014	R209 On 07-May-15			Bond Future	8.84	76.1932	76.2400	76.1932	0.00
25/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	3815	4	4	4	0.00
25/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	3898	4	4	4	0.00
25/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	3856	4	4	4	0.00
25/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2625	3	3	3	0.00
25/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2593	3	3	3	0.00
25/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2658	3	3	3	0.00
25/09/2014	R209 On 06-August-15			Bond Future	8.87	77.6506	77.6950	77.6506	0.00
25/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	8576	9	9	9	0.00
25/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	4461	4	4	4	0.00
25/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	4501	4	5	4	0.00
25/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	4421	4	4	4	0.00
25/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3453	3	3	3	0.00
25/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1307	1	1	1	2,914.00
25/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3419	3	3	3	0.00
25/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3488	4	3	4	0.00
25/09/2014	R210 On 06-November-14			Bond Future	172.72	172.7260	172.7210	172.7260	642.00
25/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	3731	4	4	4	0.00
25/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	3711	4	4	4	0.00
25/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	3721	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
25/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R210 On 05-February-15			Bond Future	175.45	175.4601	175.4517	175.4601	0.00
25/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	462	0	0	0	0.00
25/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	442	0	0	0	0.00
25/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	452	0	0	0	0.00
25/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 06-November-14			Bond Future	132.37	132.3430	132.3655	132.3430	1,120.00
25/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2376	2	2	2	0.00
25/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2366	2	2	2	0.00
25/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2356	2	2	2	0.00
25/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 05-February-15			Bond Future	132.85	132.8321	132.8525	132.8321	0.00
25/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	147	0	0	0	0.00
25/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	137	0	0	0	0.00
25/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	157	0	0	0	0.00
25/09/2014	R212 On 06-November-14			Bond Future	136.86	136.8671	136.8625	136.8671	14,864.00
25/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	1863	2	2	2	0.00
25/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	1853	2	2	2	0.00
25/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	1873	2	2	2	0.00
25/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R212 On 05-February-15			Bond Future	137.26	137.2711	137.2639	137.2711	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
25/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	726	1	1	1	0.00
25/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	736	1	1	1	0.00
25/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	746	1	1	1	0.00
25/09/2014	R213 On 06-November-14			Bond Future	8.60	87.4270	87.4723	87.4270	28,658.00
25/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	2399	2	2	2	0.00
25/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	2454	2	2	2	0.00
25/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	2509	3	3	3	0.00
25/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	547	1	1	1	0.00
25/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	527	1	1	1	0.00
25/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	568	1	1	1	0.00
25/09/2014	R213 On 05-February-15			Bond Future	8.67	88.8001	88.8444	88.8001	0.00
25/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	5132	5	5	5	0.00
25/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	5021	5	5	5	0.00
25/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	5076	5	5	5	0.00
25/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	751	1	1	1	0.00
25/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	735	1	1	1	0.00
25/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	767	1	1	1	0.00
25/09/2014	R213 On 07-May-15			Bond Future	8.71	86.7778	86.8253	86.7778	0.00
25/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	3226	3	3	3	0.00
25/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	3304	3	3	3	0.00
25/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	3265	3	3	3	0.00
25/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	2979	3	3	3	0.00
25/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	2942	3	3	3	0.00
25/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3015	3	3	3	0.00
25/09/2014	R214 On 06-November-14			Bond Future	8.83	77.5669	77.6138	77.5669	6,069.00
25/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	3309	3	3	3	2,500.00
25/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	6226	6	6	6	0.00
25/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	6295	6	6	6	0.00
25/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	6363	6	6	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	7316	7	7	7	0.00
25/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	378	0	0	0	0.00
25/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	48	0	0	0	0.00
25/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	50	0	0	0	0.00
25/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	23	0	0	0	2,500.00
25/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	53	0	0	0	0.00
25/09/2014	R214 On 05-February-15			Bond Future	8.89	78.7851	78.8313	78.7851	0.00
25/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	5522	5	6	5	0.00
25/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	5466	5	5	5	0.00
25/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	5410	5	5	5	0.00
25/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	790	1	1	1	0.00
25/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	774	1	1	1	0.00
25/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	806	1	1	1	0.00
25/09/2014	R214 On 07-May-15			Bond Future	8.93	76.8443	76.8934	76.8443	0.00
25/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	4276	4	4	4	0.00
25/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	4321	4	4	4	0.00
25/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	4232	4	4	4	0.00
25/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2540	3	3	3	0.00
25/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2572	3	3	3	0.00
25/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2605	3	3	3	0.00
25/09/2014	R248 On 06-November-14			Bond Future	8.88	100.3283	100.2823	100.3283	29,570.00
25/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	8123	8	8	8	0.00
25/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	8303	8	8	8	0.00
25/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	8213	8	8	8	0.00
25/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 05-February-15			Bond Future	8.95	101.9039	101.8554	101.9039	1,277.00
25/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	5452	6	5	6	0.00
25/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	5545	6	6	6	0.00
25/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	5358	5	5	5	0.00
25/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/09/2014	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
25/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 07-May-15			Bond Future	8.99	99.2200	99.1734	99.2200	0.00
25/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	2588	3	3	3	0.00
25/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	2490	3	2	3	0.00
25/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	2686	3	3	3	0.00
25/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00