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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	1386 On 28-February-31			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
17/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	2025 On 06-November-14			Bond Future	117.41	117.4231	117.4135	117.4231	16.00
17/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	424	0	424	0	0.00
17/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	404	0	404	0	0.00
17/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	414	0	414	0	0.00
17/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2025 On 05-February-15			Bond Future	118.12	118.1326	118.1206	118.1326	0.00
17/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
17/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
17/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
17/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	869	1	869	1	0.00
17/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	879	1	879	1	0.00
17/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	889	1	889	1	0.00
17/09/2014	2030 On 06-November-14			Bond Future	8.60	96.6841	8.5979	96.6841	4,192.00
17/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	3102	3	3102	3	0.00
17/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	3257	3	3257	3	0.00
17/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	3180	3	3180	3	0.00
17/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2030 On 05-February-15			Bond Future	8.66	94.2019	8.6622	94.2019	0.00
17/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	4453	4	4453	4	0.00
17/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	4601	4	4601	4	0.00
17/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	4527	4	4527	4	0.00
17/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2030 On 07-May-15			Bond Future	8.71	95.8185	8.7149	95.8185	0.00
17/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	275	0	275	0	0.00
17/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	354	0	354	0	0.00
17/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	197	0	197	0	0.00
17/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00

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17/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2037 On 06-November-14			Bond Future	8.82	98.7034	8.8162	98.7034	6,708.00
17/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	7724	7	7724	7	0.00
17/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	7889	7	7889	7	0.00
17/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	7806	7	7806	7	0.00
17/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2037 On 05-February-15			Bond Future	8.88	96.0027	8.8780	96.0027	3,280.00
17/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	5446	5	5446	5	0.00
17/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	5531	5	5531	5	0.00
17/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	5616	5	5616	5	0.00
17/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2037 On 07-May-15			Bond Future	8.93	97.6502	8.9294	97.6502	0.00
17/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	556	0	556	0	0.00
17/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	739	0	739	0	0.00
17/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	647	0	647	0	0.00
17/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2038 On 06-November-14			Bond Future	122.72	122.2838	122.7230	122.2838	1,860.00
17/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	2733	2	2733	2	0.00
17/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	2713	2	2713	2	0.00
17/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	2723	2	2723	2	0.00
17/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2038 On 05-February-15			Bond Future	123.37	122.9260	123.3695	122.9260	0.00
17/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	360	0	360	0	0.00
17/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	370	0	370	0	0.00
17/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	380	0	380	0	0.00

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17/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2044 On 06-November-14			Bond Future	8.87	100.5396	8.8696	100.5396	3,123.00
17/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	1224	1	1224	1	0.00
17/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	1324	1	1324	1	0.00
17/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	1425	1	1425	1	0.00
17/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2044 On 05-February-15			Bond Future	8.93	97.7426	8.9286	97.7426	0.00
17/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	820	0	820	0	0.00
17/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	720	0	720	0	0.00
17/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	619	0	619	0	0.00
17/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2044 On 07-May-15			Bond Future	8.98	99.4200	8.9779	99.4200	0.00
17/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	122	0	122	0	0.00
17/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	322	0	322	0	0.00
17/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	222	0	222	0	0.00
17/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	1	0	1	0.00
17/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2046 On 06-November-14			Bond Future	123.64	123.6527	123.6436	123.6527	5,389.00
17/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19214	19	19214	19	0.00
17/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19194	19	19194	19	0.00
17/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19204	19	19204	19	0.00
17/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2046 On 05-February-15			Bond Future	125.61	125.6177	125.6063	125.6177	0.00
17/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1616	2	1616	2	0.00
17/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1596	2	1596	2	0.00

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17/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1606	2	1606	2	0.00
17/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2050 On 06-November-14			Bond Future	131.62	131.6312	131.6225	131.6312	2,640.00
17/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	5623	6	5623	6	0.00
17/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	5613	6	5613	6	0.00
17/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	5633	6	5633	6	0.00
17/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2050 On 05-February-15			Bond Future	132.26	132.2751	132.2638	132.2751	0.00
17/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	2274	2	2274	2	0.00
17/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	2254	2	2254	2	0.00
17/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	2264	2	2264	2	0.00
17/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	AL12 On 06-November-14			Index Future	516.15	513.2740	516.1510	513.2740	0.00
17/09/2014	AL12 On 05-February-15			Index Future	524.28	521.3650	524.2810	521.3650	0.00
17/09/2014	AL12 On 07-May-15			Index Future	533.26	530.2900	533.2580	530.2900	0.00
17/09/2014	AL37 On 06-November-14			Index Future	437.46	436.2940	437.4620	436.2940	2.00
17/09/2014	AL37 On 05-February-15			Index Future	444.35	443.1710	444.3520	443.1710	0.00
17/09/2014	AL7T On 06-November-14			Index Future	516.24	513.6300	516.2350	513.6300	4.00
17/09/2014	AL7T On 05-February-15			Index Future	524.37	521.7270	524.3660	521.7270	0.00
17/09/2014	ALBI On 06-November-14			Index Future	469.41	467.4830	469.4050	467.4830	584.00
17/09/2014	ALBI On 05-February-15			Index Future	476.80	474.8520	476.7980	474.8520	65.00
17/09/2014	ALBI On 07-May-15			Index Future	484.96	482.9810	484.9630	482.9810	0.00

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17/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/09/2014	EL28 On 06-November-14			Bond Future	123.19	123.1976	123.1901	123.1976	0.00
17/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1190	1	1190	1	0.00
17/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1200	1	1200	1	0.00
17/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1180	1	1180	1	0.00
17/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	EL28 On 05-February-15			Bond Future	125.15	125.1556	125.1458	125.1556	0.00
17/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
17/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
17/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
17/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	854	1	854	1	0.00
17/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	844	1	844	1	0.00
17/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	864	1	864	1	0.00
17/09/2014	ES33 On 06-November-14			Bond Future	9.56	82.8358	9.5563	82.8358	6,220.00
17/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5210	5	5210	5	0.00
17/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5278	5	5278	5	0.00
17/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5345	5	5345	5	0.00
17/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
17/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
17/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
17/09/2014	ES33 On 05-February-15			Bond Future	9.65	84.1420	9.6464	84.1420	0.00
17/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2606	2	2606	2	0.00
17/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2536	2	2536	2	0.00
17/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2466	2	2466	2	0.00
17/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	ES33 On 07-May-15			Bond Future	9.72	81.7943	9.7206	81.7943	0.00
17/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	285	0	285	0	0.00
17/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	140	0	140	0	0.00
17/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	213	0	213	0	0.00
17/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
17/09/2014	ES33 On 07-May-15	9.76	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
17/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
17/09/2014	GOVI On 06-November-14			GOVI	467.72	465.9550	467.7200	465.9550	404.00
17/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	187300	17	187300	17	0.00
17/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	187100	17	187100	17	0.00
17/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	187200	17	187200	17	0.00
17/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
17/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
17/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
17/09/2014	GOVI On 05-February-15			GOVI	475.09	473.3000	475.0870	473.3000	48.00
17/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	150970	13	150970	13	0.00
17/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	150870	13	150870	13	0.00
17/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	150770	13	150770	13	0.00
17/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
17/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
17/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
17/09/2014	GOVI On 07-May-15			GOVI	483.22	481.4020	483.2220	481.4020	0.00
17/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	332320	31	332320	31	0.00
17/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	332220	31	332220	31	0.00
17/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	332120	31	332120	31	0.00
17/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
17/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
17/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
17/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.77	144.7911	144.7698	144.7911	571.00
17/09/2014	IGOV On 06-November-14			Index Future	219.39	219.2980	219.3860	219.2980	1,161.00
17/09/2014	IGOV On 05-February-15			Index Future	222.87	222.7820	222.8680	222.7820	10.00
17/09/2014	IGOV On 07-May-15			Index Future	226.71	226.6220	226.7100	226.6220	0.00
17/09/2014	ILBI On 06-November-14			Index Future	594.32	594.1060	594.3160	594.1060	0.00
17/09/2014	ILBI On 05-February-15			Index Future	603.74	603.5310	603.7430	603.5310	157.00
17/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
17/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/09/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	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
17/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/09/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.13	93.8600	6.1330	93.8600	0.00
17/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.28	93.7600	6.2800	93.7600	0.00
17/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.33	93.7100	6.3300	93.7100	0.00
17/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.46	93.5800	6.4600	93.5800	0.00
17/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.54	93.5100	6.5400	93.5100	0.00
17/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.65	93.4100	6.6500	93.4100	0.00
17/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.69	93.3600	6.6900	93.3600	2,850.00
17/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.99	93.1100	6.9900	93.1100	5,000.00
17/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.14	92.9200	7.1400	92.9200	0.00
17/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.32	92.7500	7.3200	92.7500	0.00
17/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.44	92.6200	7.4400	92.6200	0.00
17/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.61	92.4600	7.6100	92.4600	0.00
17/09/2014	R023 On 06-November-14			Bond Future	7.89	100.1461	7.8905	100.1461	9,834.00
17/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	4192	4	4192	4	0.00
17/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	4245	4	4245	4	0.00
17/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	4138	4	4138	4	0.00
17/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	64	0	64	0	0.00
17/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	61	0	61	0	0.00
17/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	67	0	67	0	0.00
17/09/2014	R023 On 05-February-15			Bond Future	7.96	101.7253	7.9577	101.7253	0.00
17/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	4856	4	4856	4	0.00
17/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	4902	4	4902	4	0.00
17/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	4810	4	4810	4	0.00
17/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	380	0	380	0	0.00
17/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	372	0	372	0	0.00
17/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	389	0	389	0	0.00
17/09/2014	R023 On 07-May-15			Bond Future	8.00	99.5421	7.9997	99.5421	0.00
17/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	2789	2	2789	2	0.00
17/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	2853	3	2853	3	0.00
17/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	2821	2	2821	2	0.00
17/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	1973	2	1973	2	0.00
17/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	1997	2	1997	2	0.00
17/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	1949	2	1949	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
17/09/2014	R023 On 06-August-15			Bond Future	8.01	101.4655	8.0088	101.4655	0.00
17/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	3512	3	3512	3	0.00
17/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	6553	6	6553	6	0.00
17/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	3544	3	3544	3	0.00
17/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	3576	3	3576	3	0.00
17/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2243	2	2243	2	0.00
17/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2198	2	2198	2	0.00
17/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2220	2	2220	2	0.00
17/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	892	1	892	1	911.00
17/09/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
17/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	24	0	24	0	0.00
17/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	26	0	26	0	0.00
17/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	25	0	25	0	0.00
17/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	473	0	473	0	0.00
17/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	487	0	487	0	0.00
17/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	480	0	480	0	0.00
17/09/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
17/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1093	1	1093	1	0.00
17/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1104	1	1104	1	0.00
17/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1099	1	1099	1	0.00
17/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	20	0	20	0	0.00
17/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	20	0	20	0	0.00
17/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	19	0	19	0	0.00
17/09/2014	R186 On 06-November-14			Bond Future	8.23	120.7496	8.2292	120.7496	48,550.00
17/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	1798	2	1798	2	100.00
17/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	2884	3	2884	3	0.00
17/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	7630	7	7630	7	0.00
17/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	187	0	187	0	1,500.00
17/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	1129	1	1129	1	0.00
17/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	3067	3	3067	3	0.00
17/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	697	1	697	1	1,500.00
17/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	1202	1	1202	1	0.00
17/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	1165	1	1165	1	0.00
17/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	3511	3	3511	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
17/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	2589	2	2589	2	0.00
17/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	304	0	304	0	100.00
17/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	1201	1	1201	1	100.00
17/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	32	0	32	0	2,010.00
17/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	623	1	623	1	7,000.00
17/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	2658	3	2658	3	0.00
17/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1789	2	1789	2	0.00
17/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1886	2	1886	2	0.00
17/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	742	1	742	1	6,000.00
17/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	560	1	560	1	100.00
17/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	4784	5	4784	5	0.00
17/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	432	1	432	1	0.00
17/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1837	2	1837	2	0.00
17/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	4013	4	4013	4	0.00
17/09/2014	R186 On 05-February-15			Bond Future	8.29	117.3579	8.2941	117.3579	540.00
17/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	4863	4	4863	4	0.00
17/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	4920	5	4920	5	0.00
17/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	6360	6	6360	6	0.00
17/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	4806	4	4806	4	0.00
17/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	707	1	707	1	9,600.00
17/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	1190	1	1190	1	0.00
17/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	1145	1	1145	1	0.00
17/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	1167	1	1167	1	0.00
17/09/2014	R186 On 07-May-15			Bond Future	8.34	119.3708	8.3430	119.3708	0.00
17/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	3046	3	3046	3	0.00
17/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	3008	3	3008	3	0.00
17/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	3084	3	3084	3	0.00
17/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	3806	4	3806	4	0.00
17/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	3762	4	3762	4	0.00
17/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	3849	4	3849	4	0.00
17/09/2014	R197 On 06-November-14			Bond Future	287.10	287.1210	287.0983	287.1210	939.00
17/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	2098	2	2098	2	0.00
17/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	2088	2	2088	2	0.00
17/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	2108	2	2108	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
17/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R197 On 05-February-15			Bond Future	285.64	285.6680	285.6393	285.6680	0.00
17/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
17/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
17/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
17/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	3361	3	3361	3	0.00
17/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	3371	3	3371	3	0.00
17/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	3351	3	3351	3	0.00
17/09/2014	R202 On 06-November-14			Bond Future	232.94	232.7917	232.9442	232.7917	47,856.00
17/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	5954	6	5954	6	0.00
17/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	5944	6	5944	6	0.00
17/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	5934	6	5934	6	0.00
17/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R202 On 05-February-15			Bond Future	233.45	233.2957	233.4463	233.2957	0.00
17/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	456	0	456	0	0.00
17/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	436	0	436	0	0.00
17/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	446	0	446	0	0.00
17/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R203 On 06-November-14			Bond Future	7.06	104.2055	7.0619	104.2055	14,449.00
17/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	152	0	152	0	45.00
17/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	276	0	276	0	14.00
17/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	167	0	167	0	0.00
17/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	159	0	159	0	0.00
17/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	727	1	727	1	0.00
17/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	488	1	488	1	0.00
17/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	690	1	690	1	0.00
17/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	709	1	709	1	0.00
17/09/2014	R203 On 05-February-15			Bond Future	7.14	105.8488	7.1433	105.8488	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
17/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1475	1	1475	1	55.00
17/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	2836	3	2836	3	0.00
17/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	2858	3	2858	3	0.00
17/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	2814	3	2814	3	0.00
17/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	30	0	30	0	0.00
17/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	29	0	29	0	0.00
17/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	191	0	191	0	0.00
17/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	31	0	31	0	0.00
17/09/2014	R203 On 07-May-15			Bond Future	7.17	103.4939	7.1661	103.4939	0.00
17/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	884	1	884	1	0.00
17/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	896	1	896	1	0.00
17/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	872	1	872	1	0.00
17/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	703	1	703	1	0.00
17/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	694	1	694	1	0.00
17/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	713	1	713	1	0.00
17/09/2014	R204 On 06-November-14			Bond Future	7.34	105.2930	7.3362	105.2930	12,681.00
17/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	129	0	129	0	0.00
17/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	2315	2	2315	2	0.00
17/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	142	0	142	0	0.00
17/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	135	0	135	0	0.00
17/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	1335	1	1335	1	0.00
17/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	29	0	29	0	1,270.00
17/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	1364	1	1364	1	0.00
17/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	1306	1	1306	1	0.00
17/09/2014	R204 On 05-February-15			Bond Future	7.41	102.9185	7.4094	102.9185	0.00
17/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	2913	3	2913	3	0.00
17/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	2884	3	2884	3	0.00
17/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	2941	3	2941	3	0.00
17/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	144	0	144	0	0.00
17/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	147	0	147	0	0.00
17/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	151	0	151	0	0.00
17/09/2014	R204 On 07-May-15			Bond Future	7.45	104.6835	7.4490	104.6835	0.00
17/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1274	1	1274	1	0.00
17/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1308	1	1308	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
17/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1291	1	1291	1	0.00
17/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	1145	1	1145	1	0.00
17/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	1131	1	1131	1	0.00
17/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	1116	1	1116	1	0.00
17/09/2014	R204 On 06-August-15			Bond Future	7.42	102.6645	7.4242	102.6645	0.00
17/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	3283	3	3283	3	0.00
17/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	1888	2	1888	2	0.00
17/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	1925	2	1925	2	0.00
17/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	1906	2	1906	2	0.00
17/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	419	0	419	0	699.00
17/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	949	1	949	1	0.00
17/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	960	1	960	1	0.00
17/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	938	1	938	1	0.00
17/09/2014	R207 On 06-November-14			Bond Future	7.52	100.8659	7.5221	100.8659	35,188.00
17/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	362	0	362	0	0.00
17/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	391	0	391	0	0.00
17/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	376	0	376	0	0.00
17/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	1130	1	1130	1	0.00
17/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	1102	1	1102	1	0.00
17/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	1074	1	1074	1	0.00
17/09/2014	R207 On 05-February-15			Bond Future	7.59	98.8154	7.5909	98.8154	0.00
17/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	3700	3	3700	3	0.00
17/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	3769	3	3769	3	0.00
17/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	3734	3	3734	3	0.00
17/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	165	0	165	0	0.00
17/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	161	0	161	0	0.00
17/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	169	0	169	0	0.00
17/09/2014	R207 On 07-May-15			Bond Future	7.64	100.5104	7.6363	100.5104	0.00
17/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	2988	3	2988	3	0.00
17/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	1714	2	1714	2	66.00
17/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	3015	3	3015	3	0.00
17/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	2960	3	2960	3	0.00
17/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	656	1	656	1	0.00
17/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1356	2	1356	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
17/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	666	1	666	1	0.00
17/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	676	1	676	1	0.00
17/09/2014	R208 On 06-November-14			Bond Future	7.67	95.8022	7.6707	95.8022	32,437.00
17/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	354	0	354	0	0.00
17/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	383	0	383	0	0.00
17/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	368	0	368	0	0.00
17/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	3931	4	3931	4	0.00
17/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1443	2	1443	2	0.00
17/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1409	2	1409	2	0.00
17/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1478	2	1478	2	0.00
17/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	23	0	23	0	1,520.00
17/09/2014	R208 On 05-February-15			Bond Future	7.74	97.3131	7.7374	97.3131	0.00
17/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	3746	3	3746	3	0.00
17/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	3821	3	3821	3	0.00
17/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	3784	3	3784	3	0.00
17/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	307	0	307	0	0.00
17/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	300	0	300	0	0.00
17/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	293	0	293	0	0.00
17/09/2014	R208 On 07-May-15			Bond Future	7.78	95.5798	7.7795	95.5798	0.00
17/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2321	2	2321	2	0.00
17/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	2374	2	2374	2	0.00
17/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	2347	2	2347	2	0.00
17/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1376	2	1376	2	0.00
17/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1358	2	1358	2	0.00
17/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1340	2	1340	2	0.00
17/09/2014	R208 On 06-August-15			Bond Future	7.78	97.4273	7.7809	97.4273	0.00
17/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	2603	2	2603	2	0.00
17/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	2578	2	2578	2	0.00
17/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	2628	2	2628	2	0.00
17/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	5133	5	5133	5	0.00
17/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1670	2	1670	2	0.00
17/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	601	1	601	1	198.00
17/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1652	2	1652	2	0.00
17/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1634	2	1634	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
17/09/2014	R209 On 06-November-14			Bond Future	8.73	76.3478	8.7289	76.3478	27,475.00
17/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	9026	8	9026	8	0.00
17/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	2458	2	2458	2	2,050.00
17/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	5775	5	5775	5	0.00
17/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	9344	9	9344	9	0.00
17/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	722	1	722	1	5,500.00
17/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	8706	8	8706	8	0.00
17/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	2667	2	2667	2	0.00
17/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	4177	4	4177	4	0.00
17/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	2995	3	2995	3	2,050.00
17/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	6298	6	6298	6	0.00
17/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	2775	2	2775	2	0.00
17/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	1535	1	1535	1	2,200.00
17/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	2721	2	2721	2	1,640.00
17/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	264	0	264	0	2,200.00
17/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	10	0	10	0	2,050.00
17/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2545	3	2545	3	0.00
17/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	7	0	7	0	1,640.00
17/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	5	0	5	0	2,050.00
17/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1370	2	1370	2	0.00
17/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	645	1	645	1	0.00
17/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	759	1	759	1	0.00
17/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	624	1	624	1	0.00
17/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	94	0	94	0	5,500.00
17/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	546	1	546	1	0.00
17/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	66	0	66	0	907.00
17/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	667	1	667	1	0.00
17/09/2014	R209 On 05-February-15			Bond Future	8.79	77.5519	8.7867	77.5519	0.00
17/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	4654	4	4654	4	0.00
17/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	4705	4	4705	4	0.00
17/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	4604	4	4604	4	0.00
17/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	3457	3	3457	3	0.00
17/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1220	1	1220	1	0.00
17/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1177	1	1177	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
17/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1198	1	1198	1	0.00
17/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1835	2	1835	2	0.00
17/09/2014	R209 On 07-May-15			Bond Future	8.83	75.7320	8.8320	75.7320	0.00
17/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	4034	4	4034	4	0.00
17/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	4117	4	4117	4	0.00
17/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	4075	4	4075	4	0.00
17/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2805	3	2805	3	0.00
17/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2772	3	2772	3	0.00
17/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2838	3	2838	3	0.00
17/09/2014	R209 On 06-August-15			Bond Future	8.86	77.1965	8.8585	77.1965	0.00
17/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	8723	8	8723	8	0.00
17/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	4603	4	4603	4	0.00
17/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	4643	4	4643	4	0.00
17/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	4563	4	4563	4	0.00
17/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3538	4	3538	4	0.00
17/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1396	2	1396	2	2,914.00
17/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3504	4	3504	4	0.00
17/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3573	4	3573	4	0.00
17/09/2014	R210 On 06-November-14			Bond Future	172.56	172.5746	172.5604	172.5746	642.00
17/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	3570	4	3570	4	0.00
17/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	3550	4	3550	4	0.00
17/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	3560	4	3560	4	0.00
17/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R210 On 05-February-15			Bond Future	175.30	175.3173	175.2994	175.3173	0.00
17/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	309	0	309	0	0.00
17/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	289	0	289	0	0.00
17/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	299	0	299	0	0.00
17/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R211 On 06-November-14			Bond Future	132.39	132.4146	132.3934	132.4146	1,120.00
17/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2403	2	2403	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
17/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2393	2	2393	2	0.00
17/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2383	2	2383	2	0.00
17/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R211 On 05-February-15			Bond Future	132.89	132.9133	132.8892	132.9133	0.00
17/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
17/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
17/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
17/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	111	0	111	0	0.00
17/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	101	0	101	0	0.00
17/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	121	0	121	0	0.00
17/09/2014	R212 On 06-November-14			Bond Future	136.90	136.9093	136.8969	136.9093	14,864.00
17/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	1897	2	1897	2	0.00
17/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	1887	2	1887	2	0.00
17/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	1907	2	1907	2	0.00
17/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R212 On 05-February-15			Bond Future	137.31	137.3227	137.3075	137.3227	0.00
17/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
17/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
17/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
17/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	683	1	683	1	0.00
17/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	693	1	693	1	0.00
17/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	703	1	703	1	0.00
17/09/2014	R213 On 06-November-14			Bond Future	8.61	86.9339	8.6076	86.9339	28,658.00
17/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	2498	2	2498	2	0.00
17/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	2551	2	2551	2	0.00
17/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	2604	2	2604	2	0.00
17/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	691	1	691	1	0.00
17/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	669	1	669	1	0.00
17/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	714	1	714	1	0.00
17/09/2014	R213 On 05-February-15			Bond Future	8.67	88.3048	8.6718	88.3048	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
17/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	5282	5	5282	5	0.00
17/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	5175	5	5175	5	0.00
17/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	5228	5	5228	5	0.00
17/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	945	1	945	1	0.00
17/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	927	1	927	1	0.00
17/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	962	1	962	1	0.00
17/09/2014	R213 On 07-May-15			Bond Future	8.72	86.2715	8.7185	86.2715	0.00
17/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	3479	3	3479	3	0.00
17/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	3557	3	3557	3	0.00
17/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	3518	3	3518	3	0.00
17/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	3279	4	3279	4	0.00
17/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	3242	3	3242	3	0.00
17/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3316	4	3316	4	0.00
17/09/2014	R214 On 06-November-14			Bond Future	8.81	77.2211	8.8094	77.2211	6,058.00
17/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	3550	3	3550	3	2,500.00
17/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	6417	6	6417	6	0.00
17/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	6485	6	6485	6	0.00
17/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	6552	6	6552	6	0.00
17/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	7496	7	7496	7	0.00
17/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	457	1	457	1	0.00
17/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	74	0	74	0	0.00
17/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	78	0	78	0	0.00
17/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	40	0	40	0	2,500.00
17/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	81	0	81	0	0.00
17/09/2014	R214 On 05-February-15			Bond Future	8.87	78.4389	8.8683	78.4389	0.00
17/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	5841	5	5841	5	0.00
17/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	5785	5	5785	5	0.00
17/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	5730	5	5730	5	0.00
17/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	940	1	940	1	0.00
17/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	923	1	923	1	0.00
17/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	957	1	957	1	0.00
17/09/2014	R214 On 07-May-15			Bond Future	8.91	76.4899	8.9120	76.4899	0.00
17/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	4658	4	4658	4	0.00
17/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	4703	4	4703	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
17/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	4613	4	4613	4	0.00
17/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2754	3	2754	3	0.00
17/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2786	3	2786	3	0.00
17/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2819	3	2819	3	0.00
17/09/2014	R248 On 06-November-14			Bond Future	8.86	99.8282	8.8602	99.8282	26,250.00
17/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	8384	8	8384	8	0.00
17/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	8564	8	8564	8	0.00
17/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	8474	8	8474	8	0.00
17/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R248 On 05-February-15			Bond Future	8.92	101.4025	8.9205	101.4025	1,277.00
17/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	5723	5	5723	5	0.00
17/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	5817	5	5817	5	0.00
17/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	5630	5	5630	5	0.00
17/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R248 On 07-May-15			Bond Future	8.97	98.7071	8.9656	98.7071	0.00
17/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	2858	2	2858	2	0.00
17/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	2760	2	2760	2	0.00
17/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	2956	2	2956	2	0.00
17/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
17/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00