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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/09/2014 TO: 19/09/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	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
19/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	2025 On 06-November-14			Bond Future	117.19	117.4104	117.1853	117.4104	16.00
19/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	195	0	0	0	0.00
19/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	175	0	0	0	0.00
19/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	185	0	0	0	0.00
19/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2025 On 05-February-15			Bond Future	117.89	118.1169	117.8868	118.1169	0.00
19/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
19/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
19/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
19/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	1103	1	1	1	0.00
19/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	1113	1	1	1	0.00
19/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	1123	1	1	1	0.00
19/09/2014	2030 On 06-November-14			Bond Future	8.62	96.8322	97.0495	96.8322	4,662.00
19/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	2956	3	3	3	0.00
19/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	3111	3	3	3	0.00
19/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	3033	3	3	3	0.00
19/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	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
19/09/2014	2030 On 05-February-15			Bond Future	8.68	94.3501	94.5695	94.3501	0.00
19/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	4303	4	4	4	0.00
19/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	4451	4	4	4	0.00
19/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	4377	4	4	4	0.00
19/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2030 On 07-May-15			Bond Future	8.73	95.9695	96.1926	95.9695	0.00
19/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	124	0	0	0	0.00
19/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	202	0	0	0	0.00
19/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	45	0	0	0	0.00
19/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2037 On 06-November-14			Bond Future	8.82	98.8266	99.2220	98.8266	7,248.00
19/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	7648	7	8	7	0.00
19/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	7814	7	8	7	0.00
19/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	7731	7	8	7	0.00
19/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2037 On 05-February-15			Bond Future	8.89	96.1255	96.5259	96.1255	3,280.00
19/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	5368	5	5	5	0.00
19/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	5453	5	5	5	0.00
19/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	5538	5	6	5	0.00
19/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2037 On 07-May-15			Bond Future	8.94	97.7755	98.1826	97.7755	0.00
19/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	478	0	0	0	0.00
19/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	660	0	1	0	0.00
19/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	569	0	1	0	0.00
19/09/2014	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
19/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2038 On 06-November-14			Bond Future	122.27	122.7201	122.2665	122.7201	1,860.00
19/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	2276	3	2	3	0.00
19/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	2256	3	2	3	0.00
19/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	2266	3	2	3	0.00
19/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2038 On 05-February-15			Bond Future	122.90	123.3662	122.9040	123.3662	0.00
19/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
19/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
19/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
19/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	96	0	0	0	0.00
19/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	106	0	0	0	0.00
19/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	86	0	0	0	0.00
19/09/2014	2044 On 06-November-14			Bond Future	8.88	100.7238	101.1011	100.7238	3,123.00
19/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	1141	1	1	1	0.00
19/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	1242	1	1	1	0.00
19/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	1342	1	1	1	0.00
19/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2044 On 05-February-15			Bond Future	8.94	97.9274	98.3094	97.9274	0.00
19/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	734	0	1	0	0.00
19/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	634	0	1	0	0.00
19/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	533	0	1	0	0.00
19/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2044 On 07-May-15			Bond Future	8.99	99.6083	99.9968	99.6083	0.00
19/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	35	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
19/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	235	0	0	0	0.00
19/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	135	0	0	0	0.00
19/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2046 On 06-November-14			Bond Future	123.63	123.6408	123.6348	123.6408	5,389.00
19/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19205	19	19	19	0.00
19/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19185	19	19	19	0.00
19/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19195	19	19	19	0.00
19/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2046 On 05-February-15			Bond Future	125.60	125.6030	125.5952	125.6030	0.00
19/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1605	2	2	2	0.00
19/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1585	2	2	2	0.00
19/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1595	2	2	2	0.00
19/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2050 On 06-November-14			Bond Future	131.61	131.6196	131.6135	131.6196	2,640.00
19/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	5614	6	6	6	0.00
19/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	5604	6	6	6	0.00
19/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	5624	6	6	6	0.00
19/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	2050 On 05-February-15			Bond Future	132.25	132.2605	132.2524	132.2605	0.00
19/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	2262	2	2	2	0.00
19/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	2242	2	2	2	0.00
19/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	2252	2	2	2	0.00
19/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	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
19/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	AL12 On 06-November-14			Index Future	515.66	514.1400	515.6590	514.1400	0.00
19/09/2014	AL12 On 05-February-15			Index Future	523.77	522.2360	523.7740	522.2360	0.00
19/09/2014	AL12 On 07-May-15			Index Future	532.75	531.1840	532.7500	531.1840	0.00
19/09/2014	AL37 On 06-November-14			Index Future	437.05	436.3780	437.0460	436.3780	3.00
19/09/2014	AL37 On 05-February-15			Index Future	443.92	443.2490	443.9240	443.2490	0.00
19/09/2014	AL7T On 06-November-14			Index Future	515.14	514.1570	515.1370	514.1570	4.00
19/09/2014	AL7T On 05-February-15			Index Future	523.24	522.2540	523.2440	522.2540	0.00
19/09/2014	ALBI On 06-November-14			Index Future	469.00	467.9350	468.9960	467.9350	584.00
19/09/2014	ALBI On 05-February-15			Index Future	476.38	475.3040	476.3760	475.3040	65.00
19/09/2014	ALBI On 07-May-15			Index Future	484.54	483.4470	484.5400	483.4470	0.00
19/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	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
19/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	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
19/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/09/2014	EL28 On 06-November-14			Bond Future	123.04	123.1877	123.0399	123.1877	0.00
19/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1040	1	1	1	0.00
19/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1050	1	1	1	0.00
19/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1030	1	1	1	0.00
19/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	EL28 On 05-February-15			Bond Future	124.99	125.1428	124.9912	125.1428	0.00
19/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
19/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
19/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
19/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1009	1	1	1	0.00
19/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	999	1	1	1	0.00
19/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1019	1	1	1	0.00
19/09/2014	ES33 On 06-November-14			Bond Future	9.57	82.9800	83.2598	82.9800	6,220.00
19/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5119	5	5	5	0.00
19/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5187	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
19/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5254	5	5	5	0.00
19/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
19/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
19/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
19/09/2014	ES33 On 05-February-15			Bond Future	9.66	84.2867	84.5698	84.2867	0.00
19/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2513	2	3	2	0.00
19/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2443	2	2	2	0.00
19/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2373	2	2	2	0.00
19/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	ES33 On 07-May-15			Bond Future	9.73	81.9417	82.2296	81.9417	0.00
19/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	190	0	0	0	0.00
19/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	46	0	0	0	0.00
19/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	118	0	0	0	0.00
19/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
19/09/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
19/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
19/09/2014	GOVI On 06-November-14			GOVI	467.36	466.3630	467.3590	466.3630	404.00
19/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	183690	17	18	17	0.00
19/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	183490	17	18	17	0.00
19/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	183590	17	18	17	0.00
19/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
19/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
19/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
19/09/2014	GOVI On 05-February-15			GOVI	474.71	473.7070	474.7140	473.7070	48.00
19/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	147240	14	15	14	0.00
19/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	147140	14	15	14	0.00
19/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	147040	14	15	14	0.00
19/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
19/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
19/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
19/09/2014	GOVI On 07-May-15			GOVI	482.85	481.8230	482.8490	481.8230	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
19/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	328590	32	33	32	0.00
19/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	328490	32	33	32	0.00
19/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	328390	32	33	32	0.00
19/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
19/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
19/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
19/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.75	144.7627	144.7480	144.7627	571.00
19/09/2014	IGOV On 06-November-14			Index Future	219.15	219.3800	219.1510	219.3800	1,161.00
19/09/2014	IGOV On 05-February-15			Index Future	222.63	222.8610	222.6270	222.8610	10.00
19/09/2014	IGOV On 07-May-15			Index Future	226.47	226.7060	226.4690	226.7060	0.00
19/09/2014	ILBI On 06-November-14			Index Future	593.76	594.2990	593.7600	594.2990	0.00
19/09/2014	ILBI On 05-February-15			Index Future	603.18	603.7240	603.1750	603.7240	157.00
19/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/09/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.17	93.7200	93.8300	93.7200	0.00
19/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.25	93.6700	93.7500	93.6700	0.00
19/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.37	93.5400	93.6300	93.5400	0.00
19/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.44	93.4600	93.5600	93.4600	0.00
19/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.56	93.3500	93.4400	93.3500	0.00
19/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.62	93.3100	93.3800	93.3100	2,850.00
19/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.91	93.0100	93.0900	93.0100	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
19/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.09	92.8600	92.9100	92.8600	0.00
19/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.24	92.6800	92.7600	92.6800	0.00
19/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.38	92.5600	92.6200	92.5600	0.00
19/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.52	92.3900	92.4800	92.3900	0.00
19/09/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.61	92.3050	92.3900	92.3050	0.00
19/09/2014	R023 On 06-November-14			Bond Future	7.93	100.2273	100.4195	100.2273	9,834.00
19/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	3941	4	4	4	0.00
19/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	3994	4	4	4	0.00
19/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	3888	4	4	4	0.00
19/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	73	0	0	0	0.00
19/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	69	0	0	0	0.00
19/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	76	0	0	0	0.00
19/09/2014	R023 On 05-February-15			Bond Future	8.00	101.8056	101.9995	101.8056	0.00
19/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	4625	4	5	4	0.00
19/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	4671	5	5	5	0.00
19/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	4580	4	5	4	0.00
19/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	415	0	0	0	0.00
19/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	406	0	0	0	0.00
19/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	424	0	0	0	0.00
19/09/2014	R023 On 07-May-15			Bond Future	8.05	99.6240	99.8211	99.6240	0.00
19/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	2629	3	3	3	0.00
19/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	2691	3	3	3	0.00
19/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	2660	3	3	3	0.00
19/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	2081	2	2	2	0.00
19/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	2107	2	2	2	0.00
19/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	2056	2	2	2	0.00
19/09/2014	R023 On 06-August-15			Bond Future	8.06	101.5423	101.7396	101.5423	0.00
19/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	3341	3	3	3	0.00
19/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	6323	6	6	6	0.00
19/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	3372	3	3	3	0.00
19/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	3403	3	3	3	0.00
19/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2354	2	2	2	0.00
19/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2307	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
19/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2331	2	2	2	0.00
19/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	945	1	1	1	911.00
19/09/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
19/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	23	0	0	0	0.00
19/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	25	0	0	0	0.00
19/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	24	0	0	0	0.00
19/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	471	0	0	0	0.00
19/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	486	0	0	0	0.00
19/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	478	0	0	0	0.00
19/09/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
19/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1093	1	1	1	0.00
19/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1104	1	1	1	0.00
19/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1098	1	1	1	0.00
19/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	19	0	0	0	0.00
19/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	20	0	0	0	0.00
19/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	19	0	0	0	0.00
19/09/2014	R186 On 06-November-14			Bond Future	8.23	120.9917	121.2630	120.9917	48,750.00
19/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	1755	2	2	2	100.00
19/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	2841	3	3	3	0.00
19/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	7603	7	8	7	0.00
19/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	171	0	0	0	1,500.00
19/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	1089	1	1	1	0.00
19/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	3025	3	3	3	0.00
19/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	664	1	1	1	1,500.00
19/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	1162	1	1	1	0.00
19/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	1125	1	1	1	0.00
19/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	3471	3	3	3	0.00
19/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	2546	2	3	2	0.00
19/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	282	0	0	0	100.00
19/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	1181	1	1	1	100.00
19/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	29	0	0	0	2,010.00
19/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	605	1	1	1	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	2649	3	3	3	0.00
19/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1773	2	2	2	0.00
19/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1871	2	2	2	0.00
19/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	722	1	1	1	6,000.00
19/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	542	1	1	1	100.00
19/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	4792	5	5	5	0.00
19/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	415	0	0	0	0.00
19/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1821	2	2	2	0.00
19/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	4015	4	4	4	0.00
19/09/2014	R186 On 05-February-15			Bond Future	8.30	117.6010	117.8751	117.6010	540.00
19/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	4828	5	5	5	0.00
19/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	4885	5	5	5	0.00
19/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	6327	6	6	6	0.00
19/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	4771	5	5	5	0.00
19/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	699	1	1	1	9,600.00
19/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	1181	1	1	1	0.00
19/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	1136	1	1	1	0.00
19/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	1159	1	1	1	0.00
19/09/2014	R186 On 07-May-15			Bond Future	8.35	119.6185	119.8971	119.6185	0.00
19/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	3019	3	3	3	0.00
19/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	2981	3	3	3	0.00
19/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	3058	3	3	3	0.00
19/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	3804	4	4	4	0.00
19/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	3761	4	4	4	0.00
19/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	3848	4	4	4	0.00
19/09/2014	R197 On 06-November-14			Bond Future	287.07	287.0908	287.0746	287.0908	939.00
19/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	2075	2	2	2	0.00
19/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	2065	2	2	2	0.00
19/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	2085	2	2	2	0.00
19/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R197 On 05-February-15			Bond Future	285.61	285.6306	285.6106	285.6306	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
19/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
19/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
19/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
19/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	3389	3	3	3	0.00
19/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	3399	3	3	3	0.00
19/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	3379	3	3	3	0.00
19/09/2014	R202 On 06-November-14			Bond Future	232.42	232.9381	232.4167	232.9381	47,856.00
19/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	5427	6	5	6	0.00
19/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	5417	6	5	6	0.00
19/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	5407	6	5	6	0.00
19/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R202 On 05-February-15			Bond Future	232.91	233.4396	232.9067	233.4396	0.00
19/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
19/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
19/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
19/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	93	0	0	0	0.00
19/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	103	0	0	0	0.00
19/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	83	0	0	0	0.00
19/09/2014	R203 On 06-November-14			Bond Future	7.03	104.1896	104.3716	104.1896	14,449.00
19/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	167	0	0	0	45.00
19/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	301	0	0	0	14.00
19/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	183	0	0	0	0.00
19/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	175	0	0	0	0.00
19/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	667	1	1	1	0.00
19/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	437	1	0	1	0.00
19/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	630	1	1	1	0.00
19/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	648	1	1	1	0.00
19/09/2014	R203 On 05-February-15			Bond Future	7.11	105.8303	106.0137	105.8303	0.00
19/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1532	1	2	1	55.00
19/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	2908	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
19/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	2930	3	3	3	0.00
19/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	2886	3	3	3	0.00
19/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	25	0	0	0	0.00
19/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	25	0	0	0	0.00
19/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	173	0	0	0	0.00
19/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	26	0	0	0	0.00
19/09/2014	R203 On 07-May-15			Bond Future	7.13	103.4755	103.6619	103.4755	0.00
19/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	923	1	1	1	0.00
19/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	935	1	1	1	0.00
19/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	911	1	1	1	0.00
19/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	665	1	1	1	0.00
19/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	655	1	1	1	0.00
19/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	674	1	1	1	0.00
19/09/2014	R204 On 06-November-14			Bond Future	7.33	105.2701	105.4603	105.2701	12,674.00
19/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	127	0	0	0	0.00
19/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	2339	2	2	2	0.00
19/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	140	0	0	0	0.00
19/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	133	0	0	0	0.00
19/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	1305	1	1	1	0.00
19/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	25	0	0	0	1,270.00
19/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	1334	1	1	1	0.00
19/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	1276	1	1	1	0.00
19/09/2014	R204 On 05-February-15			Bond Future	7.40	102.8928	103.0847	102.8928	0.00
19/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	2933	3	3	3	0.00
19/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	2904	3	3	3	0.00
19/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	2962	3	3	3	0.00
19/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	137	0	0	0	0.00
19/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	141	0	0	0	0.00
19/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	144	0	0	0	0.00
19/09/2014	R204 On 07-May-15			Bond Future	7.44	104.6576	104.8527	104.6576	0.00
19/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1284	1	1	1	0.00
19/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1318	1	1	1	0.00
19/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1301	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
19/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	1127	1	1	1	0.00
19/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	1112	1	1	1	0.00
19/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	1098	1	1	1	0.00
19/09/2014	R204 On 06-August-15			Bond Future	7.42	102.6311	102.8262	102.6311	0.00
19/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	3296	3	3	3	0.00
19/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	1896	2	2	2	0.00
19/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	1933	2	2	2	0.00
19/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	1915	2	2	2	0.00
19/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	411	0	0	0	699.00
19/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	937	1	1	1	0.00
19/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	948	1	1	1	0.00
19/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	926	1	1	1	0.00
19/09/2014	R207 On 06-November-14			Bond Future	7.55	100.9242	101.0607	100.9242	35,188.00
19/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	313	0	0	0	0.00
19/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	339	0	0	0	0.00
19/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	326	0	0	0	0.00
19/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	1200	1	1	1	0.00
19/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	1170	1	1	1	0.00
19/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	1141	1	1	1	0.00
19/09/2014	R207 On 05-February-15			Bond Future	7.62	98.8723	99.0097	98.8723	0.00
19/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	3588	3	4	3	0.00
19/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	3656	4	4	4	0.00
19/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	3622	4	4	4	0.00
19/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	175	0	0	0	0.00
19/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	170	0	0	0	0.00
19/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	179	0	0	0	0.00
19/09/2014	R207 On 07-May-15			Bond Future	7.67	100.5685	100.7082	100.5685	0.00
19/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	2892	3	3	3	0.00
19/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	1641	2	2	2	66.00
19/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	2919	3	3	3	0.00
19/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	2865	3	3	3	0.00
19/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	684	1	1	1	0.00
19/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1406	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
19/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	694	1	1	1	0.00
19/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	704	1	1	1	0.00
19/09/2014	R207 On 06-August-15			Bond Future	7.67	98.8592	98.9979	98.8592	0.00
19/09/2014	R207 On 06-August-15	7.74	Call	Bond Future	1912	2	2	2	0.00
19/09/2014	R207 On 06-August-15	7.76	Call	Bond Future	1952	2	2	2	0.00
19/09/2014	R207 On 06-August-15	7.75	Call	Bond Future	1932	2	2	2	0.00
19/09/2014	R207 On 06-August-15	7.46	Call	Bond Future	1406	1	1	1	70.00
19/09/2014	R207 On 06-August-15	7.74	Put	Bond Future	1651	2	2	2	0.00
19/09/2014	R207 On 06-August-15	7.75	Put	Bond Future	1634	2	2	2	0.00
19/09/2014	R207 On 06-August-15	7.76	Put	Bond Future	1617	2	2	2	0.00
19/09/2014	R207 On 06-August-15	7.46	Put	Bond Future	2172	2	2	2	0.00
19/09/2014	R208 On 06-November-14			Bond Future	7.71	95.8448	96.0009	95.8448	42,437.00
19/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	290	0	0	0	0.00
19/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	316	0	0	0	0.00
19/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	303	0	0	0	0.00
19/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	3747	4	4	4	0.00
19/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1564	2	2	2	0.00
19/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1528	2	2	2	0.00
19/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1600	2	2	2	0.00
19/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	25	0	0	0	1,520.00
19/09/2014	R208 On 05-February-15			Bond Future	7.78	97.3541	97.5114	97.3541	0.00
19/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	3580	3	4	3	0.00
19/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	3654	4	4	4	0.00
19/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	3617	3	4	3	0.00
19/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	333	0	0	0	0.00
19/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	325	0	0	0	0.00
19/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	318	0	0	0	0.00
19/09/2014	R208 On 07-May-15			Bond Future	7.82	95.6216	95.7814	95.6216	0.00
19/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2200	2	2	2	0.00
19/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	2252	2	2	2	0.00
19/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	2226	2	2	2	0.00
19/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1449	2	1	2	0.00
19/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1430	2	1	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
19/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1411	1	1	1	0.00
19/09/2014	R208 On 06-August-15			Bond Future	7.83	97.4632	97.6226	97.4632	0.00
19/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	2479	2	2	2	0.00
19/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	2454	2	2	2	0.00
19/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	2503	2	3	2	0.00
19/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	4964	5	5	5	0.00
19/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1752	2	2	2	0.00
19/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	637	1	1	1	198.00
19/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1733	2	2	2	0.00
19/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1714	2	2	2	0.00
19/09/2014	R209 On 06-November-14			Bond Future	8.74	76.4897	76.7763	76.4897	28,923.00
19/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	8922	9	9	9	0.00
19/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	2361	2	2	2	2,050.00
19/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	5669	5	6	5	0.00
19/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	9240	9	9	9	0.00
19/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	8602	8	9	8	0.00
19/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	664	1	1	1	5,500.00
19/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	2568	2	3	2	0.00
19/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	4072	4	4	4	0.00
19/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	2893	3	3	3	2,050.00
19/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	6192	6	6	6	0.00
19/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	2675	2	3	2	0.00
19/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	1452	1	1	1	2,200.00
19/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	2621	2	3	2	1,640.00
19/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	262	0	0	0	2,200.00
19/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	9	0	0	0	2,050.00
19/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2590	3	3	3	0.00
19/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	7	0	0	0	1,640.00
19/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	5	0	0	0	2,050.00
19/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1391	2	1	2	0.00
19/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	649	1	1	1	0.00
19/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	765	1	1	1	0.00
19/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	628	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
19/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	91	0	0	0	5,500.00
19/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	548	1	1	1	0.00
19/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	63	0	0	0	907.00
19/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	671	1	1	1	0.00
19/09/2014	R209 On 05-February-15			Bond Future	8.80	77.6941	77.9843	77.6941	0.00
19/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	4562	4	5	4	0.00
19/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	4613	4	5	4	0.00
19/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	4512	4	5	4	0.00
19/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	3374	3	3	3	0.00
19/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1234	1	1	1	0.00
19/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1191	1	1	1	0.00
19/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1213	1	1	1	0.00
19/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1859	2	2	2	0.00
19/09/2014	R209 On 07-May-15			Bond Future	8.85	75.8768	76.1717	75.8768	0.00
19/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	3957	4	4	4	0.00
19/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	4040	4	4	4	0.00
19/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	3998	4	4	4	0.00
19/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2836	3	3	3	0.00
19/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2803	3	3	3	0.00
19/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2869	3	3	3	0.00
19/09/2014	R209 On 06-August-15			Bond Future	8.87	77.3387	77.6366	77.3387	0.00
19/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	8623	8	9	8	0.00
19/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	4525	4	5	4	0.00
19/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	4565	4	5	4	0.00
19/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	4485	4	4	4	0.00
19/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3576	4	4	4	0.00
19/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1412	1	1	1	2,914.00
19/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3542	4	4	4	0.00
19/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3611	4	4	4	0.00
19/09/2014	R210 On 06-November-14			Bond Future	172.35	172.5559	172.3480	172.5559	642.00
19/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	3358	4	3	4	0.00
19/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	3338	4	3	4	0.00
19/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	3348	4	3	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
19/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R210 On 05-February-15			Bond Future	175.08	175.2943	175.0810	175.2943	0.00
19/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	91	0	0	0	0.00
19/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	71	0	0	0	0.00
19/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	81	0	0	0	0.00
19/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R211 On 06-November-14			Bond Future	132.37	132.3863	132.3717	132.3863	1,120.00
19/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2382	2	2	2	0.00
19/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2372	2	2	2	0.00
19/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2362	2	2	2	0.00
19/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R211 On 05-February-15			Bond Future	132.87	132.8815	132.8650	132.8815	0.00
19/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
19/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
19/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
19/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	135	0	0	0	0.00
19/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	125	0	0	0	0.00
19/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	145	0	0	0	0.00
19/09/2014	R212 On 06-November-14			Bond Future	136.88	136.8928	136.8841	136.8928	14,864.00
19/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	1884	2	2	2	0.00
19/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	1874	2	2	2	0.00
19/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	1894	2	2	2	0.00
19/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R212 On 05-February-15			Bond Future	137.29	137.3028	137.2922	137.3028	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
19/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
19/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
19/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
19/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	698	1	1	1	0.00
19/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	708	1	1	1	0.00
19/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	718	1	1	1	0.00
19/09/2014	R213 On 06-November-14			Bond Future	8.62	87.1155	87.3640	87.1155	28,658.00
19/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	2430	2	2	2	0.00
19/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	2482	2	2	2	0.00
19/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	2535	2	3	2	0.00
19/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	684	1	1	1	0.00
19/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	661	1	1	1	0.00
19/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	707	1	1	1	0.00
19/09/2014	R213 On 05-February-15			Bond Future	8.68	88.4872	88.7386	88.4872	0.00
19/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	5219	5	5	5	0.00
19/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	5112	5	5	5	0.00
19/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	5165	5	5	5	0.00
19/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	945	1	1	1	0.00
19/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	928	1	1	1	0.00
19/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	963	1	1	1	0.00
19/09/2014	R213 On 07-May-15			Bond Future	8.73	86.4574	86.7129	86.4574	0.00
19/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	3431	3	3	3	0.00
19/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	3508	3	4	3	0.00
19/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	3469	3	3	3	0.00
19/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	3295	3	3	3	0.00
19/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	3258	3	3	3	0.00
19/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3332	3	3	3	0.00
19/09/2014	R214 On 06-November-14			Bond Future	8.83	77.3266	77.6269	77.3266	6,066.00
19/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	3409	3	3	3	2,500.00
19/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	6267	6	6	6	0.00
19/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	6335	6	6	6	0.00
19/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	6402	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
19/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	7346	7	7	7	0.00
19/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	465	1	0	1	0.00
19/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	73	0	0	0	0.00
19/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	77	0	0	0	0.00
19/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	39	0	0	0	2,500.00
19/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	80	0	0	0	0.00
19/09/2014	R214 On 05-February-15			Bond Future	8.89	78.5443	78.8483	78.5443	0.00
19/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	5707	5	6	5	0.00
19/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	5652	5	6	5	0.00
19/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	5597	5	6	5	0.00
19/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	959	1	1	1	0.00
19/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	942	1	1	1	0.00
19/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	977	1	1	1	0.00
19/09/2014	R214 On 07-May-15			Bond Future	8.93	76.5973	76.9065	76.5973	0.00
19/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	4550	4	5	4	0.00
19/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	4594	4	5	4	0.00
19/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	4505	4	5	4	0.00
19/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2800	3	3	3	0.00
19/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2833	3	3	3	0.00
19/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2866	3	3	3	0.00
19/09/2014	R248 On 06-November-14			Bond Future	8.87	100.0177	100.4051	100.0177	29,570.00
19/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	8246	8	8	8	0.00
19/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	8426	8	8	8	0.00
19/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	8336	8	8	8	0.00
19/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R248 On 05-February-15			Bond Future	8.93	101.5926	101.9848	101.5926	1,277.00
19/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	5581	5	6	5	0.00
19/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	5675	5	6	5	0.00
19/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	5488	5	5	5	0.00
19/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/09/2014	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
19/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R248 On 07-May-15			Bond Future	8.98	98.9009	99.2996	98.9009	0.00
19/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	2715	2	3	2	0.00
19/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	2617	2	3	2	0.00
19/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	2812	2	3	2	0.00
19/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00