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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/09/2014 TO: 23/09/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	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
23/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	2025 On 06-November-14			Bond Future	117.28	117.1818	117.2813	117.1818	16.00
23/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	291	0	0	0	0.00
23/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	271	0	0	0	0.00
23/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	281	0	0	0	0.00
23/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2025 On 05-February-15			Bond Future	117.98	117.8810	117.9810	117.8810	0.00
23/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
23/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
23/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
23/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	1009	1	1	1	0.00
23/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	1019	1	1	1	0.00
23/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	1029	1	1	1	0.00
23/09/2014	2030 On 06-November-14			Bond Future	8.60	97.2199	97.1563	97.2199	4,663.00
23/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	3063	3	3	3	0.00
23/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	3217	3	3	3	0.00
23/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	3140	3	3	3	0.00
23/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	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
23/09/2014	2030 On 05-February-15			Bond Future	8.67	94.7408	94.6753	94.7408	0.00
23/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	4408	4	4	4	0.00
23/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	4557	5	5	5	0.00
23/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	4483	5	4	5	0.00
23/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2030 On 07-May-15			Bond Future	8.72	96.3710	96.3027	96.3710	0.00
23/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	234	0	0	0	0.00
23/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	312	0	0	0	0.00
23/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	155	0	0	0	0.00
23/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2037 On 06-November-14			Bond Future	8.83	99.3723	99.1538	99.3723	7,248.00
23/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	7580	8	8	8	0.00
23/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	7745	8	8	8	0.00
23/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	7663	8	8	8	0.00
23/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2037 On 05-February-15			Bond Future	8.89	96.6767	96.4538	96.6767	3,280.00
23/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	5296	6	5	6	0.00
23/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	5381	6	5	6	0.00
23/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	5466	6	5	6	0.00
23/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2037 On 07-May-15			Bond Future	8.95	98.3403	98.1118	98.3403	0.00
23/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	407	1	0	1	0.00
23/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	589	1	1	1	0.00
23/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	498	1	0	1	0.00
23/09/2014	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
23/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2038 On 06-November-14			Bond Future	122.59	122.2634	122.5901	122.2634	1,860.00
23/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	2600	2	3	2	0.00
23/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	2580	2	3	2	0.00
23/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	2590	2	3	2	0.00
23/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2038 On 05-February-15			Bond Future	123.23	122.8984	123.2292	122.8984	0.00
23/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	219	0	0	0	0.00
23/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	229	0	0	0	0.00
23/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	239	0	0	0	0.00
23/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2044 On 06-November-14			Bond Future	8.89	101.1601	100.9739	101.1601	3,123.00
23/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	1014	1	1	1	0.00
23/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	1114	1	1	1	0.00
23/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	1215	1	1	1	0.00
23/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2044 On 05-February-15			Bond Future	8.95	98.3674	98.1772	98.3674	0.00
23/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	602	1	1	1	0.00
23/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	502	1	1	1	0.00
23/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	401	1	0	1	0.00
23/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2044 On 07-May-15			Bond Future	9.00	100.0601	99.8650	100.0601	0.00
23/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	104	0	0	0	0.00
23/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	4	0	0	0	0.00
23/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	97	0	0	0	0.00
23/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2046 On 06-November-14			Bond Future	123.62	123.6315	123.6229	123.6315	5,389.00
23/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19193	19	19	19	0.00
23/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19173	19	19	19	0.00
23/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19183	19	19	19	0.00
23/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2046 On 05-February-15			Bond Future	125.58	125.5894	125.5797	125.5894	0.00
23/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1590	2	2	2	0.00
23/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1570	2	2	2	0.00
23/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1580	2	2	2	0.00
23/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2050 On 06-November-14			Bond Future	131.60	131.6103	131.6016	131.6103	2,640.00
23/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	5602	6	6	6	0.00
23/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	5592	6	6	6	0.00
23/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	5612	6	6	6	0.00
23/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2050 On 05-February-15			Bond Future	132.24	132.2466	132.2366	132.2466	0.00
23/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	2247	2	2	2	0.00
23/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	2227	2	2	2	0.00
23/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	2237	2	2	2	0.00
23/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00

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23/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	AL12 On 06-November-14			Index Future	516.15	516.5560	516.1490	516.5560	0.00
23/09/2014	AL12 On 05-February-15			Index Future	524.26	524.6720	524.2570	524.6720	0.00
23/09/2014	AL12 On 07-May-15			Index Future	533.26	533.6810	533.2560	533.6810	0.00
23/09/2014	AL37 On 06-November-14			Index Future	437.30	437.2220	437.2990	437.2220	3.00
23/09/2014	AL37 On 05-February-15			Index Future	444.17	444.0920	444.1680	444.0920	0.00
23/09/2014	AL7T On 06-November-14			Index Future	515.62	515.5200	515.6180	515.5200	4.00
23/09/2014	AL7T On 05-February-15			Index Future	523.72	523.6190	523.7180	523.6190	0.00
23/09/2014	ALBI On 06-November-14			Index Future	469.35	469.5000	469.3520	469.5000	584.00
23/09/2014	ALBI On 05-February-15			Index Future	476.73	476.8770	476.7250	476.8770	65.00
23/09/2014	ALBI On 07-May-15			Index Future	484.91	485.0650	484.9070	485.0650	0.00
23/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	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
23/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	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
23/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/09/2014	EL28 On 06-November-14			Bond Future	123.31	123.0371	123.3147	123.0371	0.00
23/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1315	1	1	1	0.00
23/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1325	1	1	1	0.00
23/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1305	1	1	1	0.00
23/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	EL28 On 05-February-15			Bond Future	125.27	124.9860	125.2666	124.9860	0.00
23/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
23/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
23/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
23/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	733	1	1	1	0.00
23/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	723	1	1	1	0.00
23/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	743	1	1	1	0.00
23/09/2014	ES33 On 06-November-14			Bond Future	9.56	83.3810	83.2905	83.3810	6,220.00
23/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5150	5	5	5	0.00
23/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5218	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
23/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5285	5	5	5	0.00
23/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
23/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
23/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
23/09/2014	ES33 On 05-February-15			Bond Future	9.66	84.6914	84.5987	84.6914	0.00
23/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2542	3	3	3	0.00
23/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2472	3	2	3	0.00
23/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2402	2	2	2	0.00
23/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	ES33 On 07-May-15			Bond Future	9.73	82.3568	82.2610	82.3568	0.00
23/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	222	0	0	0	0.00
23/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	77	0	0	0	0.00
23/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	150	0	0	0	0.00
23/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
23/09/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
23/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
23/09/2014	GOVI On 06-November-14			GOVI	467.77	467.8340	467.7690	467.8340	407.00
23/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	187790	19	19	19	0.00
23/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	187590	19	19	19	0.00
23/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	187690	19	19	19	0.00
23/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
23/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
23/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
23/09/2014	GOVI On 05-February-15			GOVI	475.12	475.1840	475.1170	475.1840	48.00
23/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	151270	15	15	15	0.00
23/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	151170	15	15	15	0.00
23/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	151070	15	15	15	0.00
23/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
23/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
23/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
23/09/2014	GOVI On 07-May-15			GOVI	483.27	483.3430	483.2720	483.3430	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
23/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	332820	33	33	33	0.00
23/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	332720	33	33	33	0.00
23/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	332620	33	33	33	0.00
23/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
23/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
23/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
23/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.72	144.7404	144.7190	144.7404	571.00
23/09/2014	IGOV On 06-November-14			Index Future	219.18	219.1320	219.1760	219.1320	1,161.00
23/09/2014	IGOV On 05-February-15			Index Future	222.65	222.6020	222.6460	222.6020	10.00
23/09/2014	IGOV On 07-May-15			Index Future	226.49	226.4510	226.4940	226.4510	0.00
23/09/2014	ILBI On 06-November-14			Index Future	593.64	593.6600	593.6430	593.6600	0.00
23/09/2014	ILBI On 05-February-15			Index Future	603.05	603.0680	603.0490	603.0680	157.00
23/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/09/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	0.00
23/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.20	93.8000	93.8000	93.8000	0.00
23/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.31	93.7100	93.6900	93.7100	0.00
23/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.39	93.6300	93.6100	93.6300	0.00
23/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.45	93.5200	93.5500	93.5200	0.00
23/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.54	93.4300	93.4600	93.4300	2,850.00
23/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.78	93.1600	93.2200	93.1600	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
23/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.97	92.9700	93.0300	92.9700	0.00
23/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.12	92.8100	92.8800	92.8100	0.00
23/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.28	92.6700	92.7200	92.6700	0.00
23/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.42	92.5200	92.5800	92.5200	0.00
23/09/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.3700	92.4300	92.3700	0.00
23/09/2014	R023 On 06-November-14			Bond Future	7.93	100.4547	100.4697	100.4547	9,834.00
23/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	3965	4	4	4	0.00
23/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	4019	4	4	4	0.00
23/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	3911	4	4	4	0.00
23/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	46	0	0	0	0.00
23/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	44	0	0	0	0.00
23/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	49	0	0	0	0.00
23/09/2014	R023 On 05-February-15			Bond Future	8.00	102.0333	102.0476	102.0333	0.00
23/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	4574	5	5	5	0.00
23/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	4621	5	5	5	0.00
23/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	4527	5	5	5	0.00
23/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	316	0	0	0	0.00
23/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	308	0	0	0	0.00
23/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	324	0	0	0	0.00
23/09/2014	R023 On 07-May-15			Bond Future	8.04	99.8599	99.8727	99.8599	0.00
23/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	2473	3	2	3	0.00
23/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	2536	3	3	3	0.00
23/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	2504	3	3	3	0.00
23/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	1874	2	2	2	0.00
23/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	1899	2	2	2	0.00
23/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	1850	2	2	2	0.00
23/09/2014	R023 On 06-August-15			Bond Future	8.05	101.7732	101.7819	101.7732	0.00
23/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	3195	3	3	3	0.00
23/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	6232	6	6	6	0.00
23/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	3226	3	3	3	0.00
23/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	3258	3	3	3	0.00
23/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2166	2	2	2	0.00
23/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2120	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
23/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2143	2	2	2	0.00
23/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	811	1	1	1	911.00
23/09/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
23/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	19	0	0	0	0.00
23/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	21	0	0	0	0.00
23/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	20	0	0	0	0.00
23/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	468	0	0	0	0.00
23/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	483	0	0	0	0.00
23/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	475	0	0	0	0.00
23/09/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
23/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1091	1	1	1	0.00
23/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1102	1	1	1	0.00
23/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1097	1	1	1	0.00
23/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	18	0	0	0	0.00
23/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	18	0	0	0	0.00
23/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	18	0	0	0	0.00
23/09/2014	R186 On 06-November-14			Bond Future	8.19	121.4850	121.5913	121.4850	48,750.00
23/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	1838	2	2	2	100.00
23/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	3004	3	3	3	0.00
23/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	7917	8	8	8	0.00
23/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	156	0	0	0	1,500.00
23/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	1121	1	1	1	0.00
23/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	3199	3	3	3	0.00
23/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	667	1	1	1	1,500.00
23/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	1199	1	1	1	0.00
23/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	1160	1	1	1	0.00
23/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	3671	4	4	4	0.00
23/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	2689	3	3	3	0.00
23/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	268	0	0	0	100.00
23/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	936	1	1	1	100.00
23/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	14	0	0	0	2,010.00
23/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	439	1	0	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
23/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	2323	2	2	2	0.00
23/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1482	2	1	2	0.00
23/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1574	2	2	2	0.00
23/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	537	1	1	1	6,000.00
23/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	387	0	0	0	100.00
23/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	4448	5	4	5	0.00
23/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	286	0	0	0	0.00
23/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1527	2	2	2	0.00
23/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	3672	4	4	4	0.00
23/09/2014	R186 On 05-February-15			Bond Future	8.26	118.0983	118.2051	118.0983	540.00
23/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	4917	5	5	5	0.00
23/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	4977	5	5	5	0.00
23/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	6481	6	6	6	0.00
23/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	4858	5	5	5	0.00
23/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	523	1	1	1	9,600.00
23/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	938	1	1	1	0.00
23/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	898	1	1	1	0.00
23/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	918	1	1	1	0.00
23/09/2014	R186 On 07-May-15			Bond Future	8.30	120.1294	120.2358	120.1294	0.00
23/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	3003	3	3	3	0.00
23/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	2964	3	3	3	0.00
23/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	3043	3	3	3	0.00
23/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	3449	4	3	4	0.00
23/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	3407	4	3	4	0.00
23/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	3492	4	3	4	0.00
23/09/2014	R197 On 06-November-14			Bond Future	287.04	287.0661	287.0432	287.0661	939.00
23/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	2043	2	2	2	0.00
23/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	2033	2	2	2	0.00
23/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	2053	2	2	2	0.00
23/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R197 On 05-February-15			Bond Future	285.57	285.5967	285.5707	285.5967	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
23/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
23/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
23/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
23/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	3429	3	3	3	0.00
23/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	3439	3	3	3	0.00
23/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	3419	3	3	3	0.00
23/09/2014	R202 On 06-November-14			Bond Future	232.05	232.4100	232.0542	232.4100	47,856.00
23/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	5064	5	5	5	0.00
23/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	5054	5	5	5	0.00
23/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	5044	5	5	5	0.00
23/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R202 On 05-February-15			Bond Future	232.53	232.8956	232.5322	232.8956	0.00
23/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
23/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
23/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
23/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	468	0	0	0	0.00
23/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	478	0	0	0	0.00
23/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	458	0	0	0	0.00
23/09/2014	R203 On 06-November-14			Bond Future	7.02	104.3875	104.3955	104.3875	14,299.00
23/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	143	0	0	0	45.00
23/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	277	0	0	0	14.00
23/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	159	0	0	0	0.00
23/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	151	0	0	0	0.00
23/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	619	1	1	1	0.00
23/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	389	0	0	0	0.00
23/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	582	1	1	1	0.00
23/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	601	1	1	1	0.00
23/09/2014	R203 On 05-February-15			Bond Future	7.10	106.0279	106.0351	106.0279	0.00
23/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1522	2	2	2	55.00
23/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	2919	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
23/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	2941	3	3	3	0.00
23/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	2897	3	3	3	0.00
23/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	16	0	0	0	0.00
23/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	15	0	0	0	0.00
23/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	142	0	0	0	0.00
23/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	16	0	0	0	0.00
23/09/2014	R203 On 07-May-15			Bond Future	7.12	103.6810	103.6864	103.6810	0.00
23/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	869	1	1	1	0.00
23/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	881	1	1	1	0.00
23/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	856	1	1	1	0.00
23/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	586	1	1	1	0.00
23/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	577	1	1	1	0.00
23/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	595	1	1	1	0.00
23/09/2014	R204 On 06-November-14			Bond Future	7.32	105.4817	105.4916	105.4817	12,674.00
23/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	106	0	0	0	0.00
23/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	2362	2	2	2	0.00
23/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	119	0	0	0	0.00
23/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	113	0	0	0	0.00
23/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	1253	1	1	1	0.00
23/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	17	0	0	0	1,270.00
23/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	1283	1	1	1	0.00
23/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	1224	1	1	1	0.00
23/09/2014	R204 On 05-February-15			Bond Future	7.39	103.1044	103.1135	103.1044	0.00
23/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	2922	3	3	3	0.00
23/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	2893	3	3	3	0.00
23/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	2952	3	3	3	0.00
23/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	98	0	0	0	0.00
23/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	101	0	0	0	0.00
23/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	104	0	0	0	0.00
23/09/2014	R204 On 07-May-15			Bond Future	7.43	104.8773	104.8847	104.8773	0.00
23/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1208	1	1	1	0.00
23/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1243	1	1	1	0.00
23/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1225	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
23/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	1019	1	1	1	0.00
23/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	1005	1	1	1	0.00
23/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	991	1	1	1	0.00
23/09/2014	R204 On 06-August-15			Bond Future	7.41	102.8451	102.8482	102.8451	0.00
23/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	3282	3	3	3	0.00
23/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	1865	2	2	2	0.00
23/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	1903	2	2	2	0.00
23/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	1884	2	2	2	0.00
23/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	376	0	0	0	699.00
23/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	884	1	1	1	0.00
23/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	894	1	1	1	0.00
23/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	873	1	1	1	0.00
23/09/2014	R207 On 06-November-14			Bond Future	7.54	101.0856	101.1182	101.0856	35,188.00
23/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	279	0	0	0	0.00
23/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	304	0	0	0	0.00
23/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	291	0	0	0	0.00
23/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	1108	1	1	1	0.00
23/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	1078	1	1	1	0.00
23/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	1049	1	1	1	0.00
23/09/2014	R207 On 05-February-15			Bond Future	7.61	99.0331	99.0651	99.0331	0.00
23/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	3590	4	4	4	0.00
23/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	3660	4	4	4	0.00
23/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	3625	4	4	4	0.00
23/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	122	0	0	0	0.00
23/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	119	0	0	0	0.00
23/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	126	0	0	0	0.00
23/09/2014	R207 On 07-May-15			Bond Future	7.65	100.7364	100.7672	100.7364	0.00
23/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	2827	3	3	3	0.00
23/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	1544	2	2	2	66.00
23/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	2855	3	3	3	0.00
23/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	2799	3	3	3	0.00
23/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	561	1	1	1	0.00
23/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1250	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
23/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	570	1	1	1	0.00
23/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	580	1	1	1	0.00
23/09/2014	R207 On 06-August-15			Bond Future	7.65	99.0207	99.0479	99.0207	0.00
23/09/2014	R207 On 06-August-15	7.74	Call	Bond Future	1829	2	2	2	0.00
23/09/2014	R207 On 06-August-15	7.76	Call	Bond Future	1869	2	2	2	0.00
23/09/2014	R207 On 06-August-15	7.75	Call	Bond Future	1849	2	2	2	0.00
23/09/2014	R207 On 06-August-15	7.46	Call	Bond Future	1319	1	1	1	70.00
23/09/2014	R207 On 06-August-15	7.74	Put	Bond Future	1517	2	2	2	0.00
23/09/2014	R207 On 06-August-15	7.75	Put	Bond Future	1501	2	2	2	0.00
23/09/2014	R207 On 06-August-15	7.76	Put	Bond Future	1484	2	1	2	0.00
23/09/2014	R207 On 06-August-15	7.46	Put	Bond Future	2035	2	2	2	0.00
23/09/2014	R208 On 06-November-14			Bond Future	7.69	96.0541	96.0907	96.0541	50,537.00
23/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	261	0	0	0	0.00
23/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	286	0	0	0	0.00
23/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	273	0	0	0	0.00
23/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	3826	4	4	4	0.00
23/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1445	2	1	2	0.00
23/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1408	1	1	1	0.00
23/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1481	2	1	2	0.00
23/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	14	0	0	0	1,520.00
23/09/2014	R208 On 05-February-15			Bond Future	7.76	97.5635	97.5998	97.5635	0.00
23/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	3583	4	4	4	0.00
23/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	3660	4	4	4	0.00
23/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	3622	4	4	4	0.00
23/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	247	0	0	0	0.00
23/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	241	0	0	0	0.00
23/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	235	0	0	0	0.00
23/09/2014	R208 On 07-May-15			Bond Future	7.80	95.8388	95.8740	95.8388	0.00
23/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2147	2	2	2	0.00
23/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	2200	2	2	2	0.00
23/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	2174	2	2	2	0.00
23/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1303	1	1	1	0.00
23/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1285	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
23/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1267	1	1	1	0.00
23/09/2014	R208 On 06-August-15			Bond Future	7.81	97.6753	97.7071	97.6753	0.00
23/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	2489	2	2	2	0.00
23/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	2464	2	2	2	0.00
23/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	2514	3	3	3	0.00
23/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	4999	5	5	5	0.00
23/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1677	2	2	2	0.00
23/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	587	1	1	1	198.00
23/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1659	2	2	2	0.00
23/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1641	2	2	2	0.00
23/09/2014	R209 On 06-November-14			Bond Future	8.74	76.9002	76.7973	76.9002	28,923.00
23/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	8940	9	9	9	0.00
23/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	2280	2	2	2	2,050.00
23/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	5664	6	6	6	0.00
23/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	9259	9	9	9	0.00
23/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	8619	9	9	9	0.00
23/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	575	1	1	1	5,500.00
23/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	2494	3	2	3	0.00
23/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	4036	4	4	4	0.00
23/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	2827	3	3	3	2,050.00
23/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	6194	6	6	6	0.00
23/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	2603	3	3	3	0.00
23/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	1352	1	1	1	2,200.00
23/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	2548	3	3	3	1,640.00
23/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	205	0	0	0	2,200.00
23/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	5	0	0	0	2,050.00
23/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2480	2	2	2	0.00
23/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	4	0	0	0	1,640.00
23/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	3	0	0	0	2,050.00
23/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1270	1	1	1	0.00
23/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	555	1	1	1	0.00
23/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	663	1	1	1	0.00
23/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	535	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
23/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	65	0	0	0	5,500.00
23/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	461	0	0	0	0.00
23/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	44	0	0	0	907.00
23/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	575	1	1	1	0.00
23/09/2014	R209 On 05-February-15			Bond Future	8.80	78.1087	78.0034	78.1087	0.00
23/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	4415	5	4	5	0.00
23/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	4467	5	4	5	0.00
23/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	4364	5	4	5	0.00
23/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	3201	3	3	3	0.00
23/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1067	1	1	1	0.00
23/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1026	1	1	1	0.00
23/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1047	1	1	1	0.00
23/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1667	2	2	2	0.00
23/09/2014	R209 On 07-May-15			Bond Future	8.84	76.3017	76.1932	76.3017	0.00
23/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	3802	4	4	4	0.00
23/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	3885	4	4	4	0.00
23/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	3843	4	4	4	0.00
23/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2659	3	3	3	0.00
23/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2626	3	3	3	0.00
23/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2692	3	3	3	0.00
23/09/2014	R209 On 06-August-15			Bond Future	8.87	77.7644	77.6506	77.7644	0.00
23/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	8551	9	9	9	0.00
23/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	4448	5	4	5	0.00
23/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	4488	5	4	5	0.00
23/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	4408	5	4	5	0.00
23/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3485	4	3	4	0.00
23/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1325	1	1	1	2,914.00
23/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3451	3	3	3	0.00
23/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3519	4	4	4	0.00
23/09/2014	R210 On 06-November-14			Bond Future	172.73	172.3431	172.7260	172.3431	642.00
23/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	3736	3	4	3	0.00
23/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	3716	3	4	3	0.00
23/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	3726	3	4	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
23/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R210 On 05-February-15			Bond Future	175.46	175.0726	175.4601	175.0726	0.00
23/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	470	0	0	0	0.00
23/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	450	0	0	0	0.00
23/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	460	0	0	0	0.00
23/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R211 On 06-November-14			Bond Future	132.34	132.3642	132.3430	132.3642	1,120.00
23/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2353	2	2	2	0.00
23/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2343	2	2	2	0.00
23/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2333	2	2	2	0.00
23/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R211 On 05-February-15			Bond Future	132.83	132.8550	132.8321	132.8550	0.00
23/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
23/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
23/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
23/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	168	0	0	0	0.00
23/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	158	0	0	0	0.00
23/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	178	0	0	0	0.00
23/09/2014	R212 On 06-November-14			Bond Future	136.87	136.8795	136.8671	136.8795	14,864.00
23/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	1867	2	2	2	0.00
23/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	1857	2	2	2	0.00
23/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	1877	2	2	2	0.00
23/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R212 On 05-February-15			Bond Future	137.27	137.2850	137.2711	137.2850	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
23/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
23/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
23/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
23/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	719	1	1	1	0.00
23/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	729	1	1	1	0.00
23/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	739	1	1	1	0.00
23/09/2014	R213 On 06-November-14			Bond Future	8.61	87.4884	87.4270	87.4884	28,658.00
23/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	2393	2	2	2	0.00
23/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	2447	3	2	3	0.00
23/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	2501	3	3	3	0.00
23/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	585	1	1	1	0.00
23/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	564	1	1	1	0.00
23/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	607	1	1	1	0.00
23/09/2014	R213 On 05-February-15			Bond Future	8.67	88.8633	88.8001	88.8633	0.00
23/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	5110	5	5	5	0.00
23/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	5000	5	5	5	0.00
23/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	5055	5	5	5	0.00
23/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	773	1	1	1	0.00
23/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	757	1	1	1	0.00
23/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	790	1	1	1	0.00
23/09/2014	R213 On 07-May-15			Bond Future	8.72	86.8436	86.7778	86.8436	0.00
23/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	3215	3	3	3	0.00
23/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	3293	4	3	4	0.00
23/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	3254	4	3	4	0.00
23/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	3015	3	3	3	0.00
23/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	2978	3	3	3	0.00
23/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3052	3	3	3	0.00
23/09/2014	R214 On 06-November-14			Bond Future	8.84	77.7568	77.5669	77.7568	6,068.00
23/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	3294	3	3	3	2,500.00
23/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	6188	6	6	6	0.00
23/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	6256	6	6	6	0.00
23/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	6324	7	6	7	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	7274	7	7	7	0.00
23/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	410	0	0	0	0.00
23/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	56	0	0	0	0.00
23/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	59	0	0	0	0.00
23/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	27	0	0	0	2,500.00
23/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	61	0	0	0	0.00
23/09/2014	R214 On 05-February-15			Bond Future	8.89	78.9787	78.7851	78.9787	0.00
23/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	5500	6	5	6	0.00
23/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	5443	6	5	6	0.00
23/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	5387	6	5	6	0.00
23/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	814	1	1	1	0.00
23/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	797	1	1	1	0.00
23/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	830	1	1	1	0.00
23/09/2014	R214 On 07-May-15			Bond Future	8.94	77.0426	76.8443	77.0426	0.00
23/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	4261	5	4	5	0.00
23/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	4306	5	4	5	0.00
23/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	4217	5	4	5	0.00
23/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2574	3	3	3	0.00
23/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2607	3	3	3	0.00
23/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2639	3	3	3	0.00
23/09/2014	R248 On 06-November-14			Bond Future	8.88	100.5192	100.3283	100.5192	29,570.00
23/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	8169	8	8	8	0.00
23/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	8349	9	8	9	0.00
23/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	8259	8	8	8	0.00
23/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R248 On 05-February-15			Bond Future	8.94	102.0988	101.9039	102.0988	1,277.00
23/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	5500	6	6	6	0.00
23/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	5594	6	6	6	0.00
23/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	5407	6	5	6	0.00
23/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/09/2014	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
23/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R248 On 07-May-15			Bond Future	8.99	99.4200	99.2200	99.4200	0.00
23/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	2635	3	3	3	0.00
23/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	2537	3	3	3	0.00
23/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	2733	3	3	3	0.00
23/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00