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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 30/09/2014 TO: 30/09/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	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
30/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	2025 On 06-November-14			Bond Future	117.31	117.2915	117.3087	117.2915	16.00
30/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	319	0	0	0	0.00
30/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	299	0	0	0	0.00
30/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	309	0	0	0	0.00
30/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2025 On 05-February-15			Bond Future	118.00	117.9866	118.0038	117.9866	0.00
30/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	986	1	1	1	0.00
30/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	996	1	1	1	0.00
30/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	1006	1	1	1	0.00
30/09/2014	2030 On 06-November-14			Bond Future	8.76	95.9542	95.9205	95.9542	4,663.00
30/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	1827	2	2	2	0.00
30/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	1982	2	2	2	0.00
30/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	1904	2	2	2	0.00
30/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	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
30/09/2014	2030 On 05-February-15			Bond Future	8.83	93.4505	93.4159	93.4505	0.00
30/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	3149	3	3	3	0.00
30/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	3298	3	3	3	0.00
30/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	3223	3	3	3	0.00
30/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2030 On 07-May-15			Bond Future	8.88	95.0629	95.0271	95.0629	0.00
30/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	1042	1	1	1	0.00
30/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	1120	1	1	1	0.00
30/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	964	1	1	1	0.00
30/09/2014	2037 On 06-November-14			Bond Future	8.97	97.7125	97.8597	97.7125	10,565.00
30/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	6286	6	6	6	0.00
30/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	6451	6	6	6	0.00
30/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	6369	6	6	6	0.00
30/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2037 On 05-February-15			Bond Future	9.04	94.9859	95.1350	94.9859	3,280.00
30/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	3977	4	4	4	0.00
30/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	4062	4	4	4	0.00
30/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	4147	4	4	4	0.00
30/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2037 On 07-May-15			Bond Future	9.09	96.6250	96.7761	96.6250	0.00
30/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	929	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
30/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	838	1	1	1	0.00
30/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	747	1	1	1	0.00
30/09/2014	2038 On 06-November-14			Bond Future	122.96	122.7139	122.9563	122.7139	1,860.00
30/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	2966	3	3	3	0.00
30/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	2946	3	3	3	0.00
30/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	2956	3	3	3	0.00
30/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2038 On 05-February-15			Bond Future	123.60	123.3502	123.5961	123.3502	0.00
30/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	586	0	1	0	0.00
30/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	596	0	1	0	0.00
30/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	606	0	1	0	0.00
30/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2044 On 06-November-14			Bond Future	9.03	99.4603	99.5184	99.4603	3,123.00
30/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	341	0	0	0	0.00
30/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	442	0	0	0	0.00
30/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	241	0	0	0	0.00
30/09/2014	2044 On 05-February-15			Bond Future	9.10	96.6360	96.6946	96.6360	0.00
30/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	981	1	1	1	0.00
30/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	1081	1	1	1	0.00
30/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	881	1	1	1	0.00
30/09/2014	2044 On 07-May-15			Bond Future	9.15	98.3035	98.3625	98.3035	0.00
30/09/2014	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
30/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
30/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	1599	2	2	2	0.00
30/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	1499	2	1	2	0.00
30/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	1399	1	1	1	0.00
30/09/2014	2046 On 06-November-14			Bond Future	123.93	123.9136	123.9322	123.9136	5,389.00
30/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19502	19	20	19	0.00
30/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19482	19	19	19	0.00
30/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19492	19	19	19	0.00
30/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2046 On 05-February-15			Bond Future	125.89	125.8698	125.8885	125.8698	0.00
30/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1898	2	2	2	0.00
30/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1878	2	2	2	0.00
30/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1888	2	2	2	0.00
30/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2050 On 06-November-14			Bond Future	131.64	131.6151	131.6350	131.6151	2,640.00
30/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	5635	6	6	6	0.00
30/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	5625	6	6	6	0.00
30/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	5645	6	6	6	0.00
30/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2050 On 05-February-15			Bond Future	132.26	132.2450	132.2647	132.2450	0.00
30/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	2275	2	2	2	0.00
30/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	2255	2	2	2	0.00
30/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	2265	2	2	2	0.00
30/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00

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30/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	AL12 On 06-November-14			Index Future	509.57	509.6070	509.5670	509.6070	0.00
30/09/2014	AL12 On 05-February-15			Index Future	517.55	517.5870	517.5450	517.5870	0.00
30/09/2014	AL12 On 07-May-15			Index Future	526.45	526.4940	526.4480	526.4940	0.00
30/09/2014	AL37 On 06-November-14			Index Future	433.00	434.1210	433.0020	434.1210	3.00
30/09/2014	AL37 On 05-February-15			Index Future	439.78	440.9190	439.7810	440.9190	0.00
30/09/2014	AL7T On 06-November-14			Index Future	508.53	510.1180	508.5260	510.1180	4.00
30/09/2014	AL7T On 05-February-15			Index Future	516.49	518.1050	516.4870	518.1050	0.00
30/09/2014	ALBI On 06-November-14			Index Future	464.19	464.7670	464.1920	464.7670	584.00
30/09/2014	ALBI On 05-February-15			Index Future	471.46	472.0450	471.4590	472.0450	65.00
30/09/2014	ALBI On 07-May-15			Index Future	479.57	480.1680	479.5690	480.1680	0.00
30/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	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
30/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	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
30/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/09/2014	EL28 On 06-November-14			Bond Future	122.64	123.3281	122.6372	123.3281	0.00
30/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	637	1	1	1	0.00
30/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	647	1	1	1	0.00
30/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	627	1	1	1	0.00
30/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	EL28 On 05-February-15			Bond Future	124.57	125.2753	124.5733	125.2753	0.00
30/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
30/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
30/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
30/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1427	1	1	1	0.00
30/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1417	1	1	1	0.00
30/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1437	1	1	1	0.00
30/09/2014	ES33 On 06-November-14			Bond Future	9.71	82.2274	82.2354	82.2274	6,220.00
30/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4095	4	4	4	0.00
30/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4162	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4230	4	4	4	0.00
30/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
30/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
30/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
30/09/2014	ES33 On 05-February-15			Bond Future	9.80	83.5156	83.5234	83.5156	0.00
30/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1466	1	1	1	0.00
30/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1396	1	1	1	0.00
30/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1326	1	1	1	0.00
30/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	ES33 On 07-May-15			Bond Future	9.88	81.1647	81.1721	81.1647	0.00
30/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
30/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
30/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
30/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	1012	1	1	1	0.00
30/09/2014	ES33 On 07-May-15	9.76	Put	Bond Future	867	1	1	1	0.00
30/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	939	1	1	1	0.00
30/09/2014	GOVI On 06-November-14			GOVI	462.85	463.5230	462.8500	463.5230	414.00
30/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	138600	15	14	15	0.00
30/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	138400	15	14	15	0.00
30/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	138500	15	14	15	0.00
30/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
30/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
30/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
30/09/2014	GOVI On 05-February-15			GOVI	470.10	470.7810	470.0960	470.7810	48.00
30/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	101060	11	10	11	0.00
30/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	100960	11	10	11	0.00
30/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	100860	11	10	11	0.00
30/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
30/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
30/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
30/09/2014	GOVI On 07-May-15			GOVI	478.18	478.8830	478.1830	478.8830	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
30/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	281930	29	28	29	0.00
30/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	281830	29	28	29	0.00
30/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	281730	29	28	29	0.00
30/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
30/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
30/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
30/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.87	144.7666	144.8738	144.7666	571.00
30/09/2014	IGOV On 06-November-14			Index Future	219.57	218.0320	219.5730	218.0320	1,159.00
30/09/2014	IGOV On 05-February-15			Index Future	223.04	221.4730	223.0380	221.4730	10.00
30/09/2014	IGOV On 07-May-15			Index Future	226.90	225.3110	226.9010	225.3110	0.00
30/09/2014	ILBI On 06-November-14			Index Future	592.95	593.0520	592.9530	593.0520	0.00
30/09/2014	ILBI On 05-February-15			Index Future	602.34	602.4390	602.3370	602.4390	157.00
30/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
30/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
30/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
30/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
30/09/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
30/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
30/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	0.00
30/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.19	93.8100	93.8100	93.8100	0.00
30/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.31	93.6500	93.6900	93.6500	0.00
30/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.43	93.5300	93.5700	93.5300	0.00
30/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.51	93.4600	93.4900	93.4600	0.00
30/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.61	93.3700	93.3900	93.3700	2,850.00
30/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.87	93.0900	93.1300	93.0900	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.08	92.8800	92.9200	92.8800	0.00
30/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.24	92.7100	92.7600	92.7100	0.00
30/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.39	92.5600	92.6100	92.5600	0.00
30/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.53	92.4300	92.4700	92.4300	0.00
30/09/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.68	92.2900	92.3200	92.2900	0.00
30/09/2014	R023 On 06-November-14			Bond Future	8.17	99.3987	99.0458	99.3987	9,834.00
30/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	2618	3	3	3	0.00
30/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	2668	3	3	3	0.00
30/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	2568	3	3	3	0.00
30/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	123	0	0	0	0.00
30/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	117	0	0	0	0.00
30/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	130	0	0	0	0.00
30/09/2014	R023 On 05-February-15			Bond Future	8.25	100.9558	100.5970	100.9558	0.00
30/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	3307	4	3	4	0.00
30/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	3350	4	3	4	0.00
30/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	3264	4	3	4	0.00
30/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	499	0	0	0	0.00
30/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	487	0	0	0	0.00
30/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	511	0	1	0	0.00
30/09/2014	R023 On 07-May-15			Bond Future	8.30	98.7684	98.4029	98.7684	0.00
30/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	1583	2	2	2	0.00
30/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	1632	2	2	2	0.00
30/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	1608	2	2	2	0.00
30/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	2447	2	2	2	0.00
30/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	2479	2	2	2	0.00
30/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	2416	2	2	2	0.00
30/09/2014	R023 On 06-August-15			Bond Future	8.33	100.6417	100.2665	100.6417	0.00
30/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	2209	3	2	3	0.00
30/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	4928	5	5	5	0.00
30/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	2235	3	2	3	0.00
30/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	2262	3	2	3	0.00
30/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2696	3	3	3	0.00
30/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2639	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
30/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2667	3	3	3	0.00
30/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	1023	1	1	1	911.00
30/09/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
30/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	14	0	0	0	0.00
30/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	16	0	0	0	0.00
30/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	15	0	0	0	0.00
30/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	462	0	0	0	0.00
30/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	477	0	0	0	0.00
30/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	470	0	0	0	0.00
30/09/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
30/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1089	1	1	1	0.00
30/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1100	1	1	1	0.00
30/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1095	1	1	1	0.00
30/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	16	0	0	0	0.00
30/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	16	0	0	0	0.00
30/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	16	0	0	0	0.00
30/09/2014	R186 On 06-November-14			Bond Future	8.36	120.3261	120.2058	120.3261	48,751.00
30/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	978	1	1	1	100.00
30/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	1895	2	2	2	0.00
30/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	6539	7	7	7	0.00
30/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	2061	2	2	2	0.00
30/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	33	0	0	0	1,500.00
30/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	498	1	0	1	0.00
30/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	244	0	0	0	1,500.00
30/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	546	1	1	1	0.00
30/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	522	1	1	1	0.00
30/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	2472	3	2	3	0.00
30/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	1634	2	2	2	0.00
30/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	70	0	0	0	100.00
30/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	1462	1	1	1	100.00
30/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	22	0	0	0	2,010.00
30/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	716	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
30/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	3286	3	3	3	0.00
30/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	2214	2	2	2	0.00
30/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	2337	2	2	2	0.00
30/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	868	1	1	1	6,000.00
30/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	635	1	1	1	100.00
30/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	5711	6	6	6	0.00
30/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	473	0	0	0	0.00
30/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	2275	2	2	2	0.00
30/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	4860	5	5	5	0.00
30/09/2014	R186 On 05-February-15			Bond Future	8.43	116.9153	116.7928	116.9153	540.00
30/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	3745	4	4	4	0.00
30/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	3800	4	4	4	0.00
30/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	5201	5	5	5	0.00
30/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	3691	4	4	4	0.00
30/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	656	1	1	1	9,600.00
30/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	1183	1	1	1	0.00
30/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	1133	1	1	1	0.00
30/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	1158	1	1	1	0.00
30/09/2014	R186 On 07-May-15			Bond Future	8.48	118.9315	118.8060	118.9315	0.00
30/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	2130	2	2	2	0.00
30/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	2097	2	2	2	0.00
30/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	2163	2	2	2	0.00
30/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	4006	4	4	4	0.00
30/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	3957	4	4	4	0.00
30/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	4055	4	4	4	0.00
30/09/2014	R197 On 06-November-14			Bond Future	287.75	287.2823	287.7524	287.2823	939.00
30/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	2752	2	3	2	0.00
30/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	2742	2	3	2	0.00
30/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	2762	2	3	2	0.00
30/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R197 On 05-February-15			Bond Future	286.28	285.8022	286.2789	285.8022	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
30/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
30/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
30/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
30/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	2721	3	3	3	0.00
30/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	2731	3	3	3	0.00
30/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	2711	3	3	3	0.00
30/09/2014	R202 On 06-November-14			Bond Future	233.30	232.7531	233.2969	232.7531	47,856.00
30/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	6307	6	6	6	0.00
30/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	6297	6	6	6	0.00
30/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	6287	6	6	6	0.00
30/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R202 On 05-February-15			Bond Future	233.78	233.2325	233.7845	233.2325	0.00
30/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	795	0	1	0	0.00
30/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	775	0	1	0	0.00
30/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	785	0	1	0	0.00
30/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R203 On 06-November-14			Bond Future	7.23	104.0258	103.8678	104.0258	14,299.00
30/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	27	0	0	0	45.00
30/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	76	0	0	0	14.00
30/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	32	0	0	0	0.00
30/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	30	0	0	0	0.00
30/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	1031	1	1	1	0.00
30/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	716	1	1	1	0.00
30/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	984	1	1	1	0.00
30/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	1007	1	1	1	0.00
30/09/2014	R203 On 05-February-15			Bond Future	7.33	105.6554	105.4947	105.6554	0.00
30/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1060	1	1	1	55.00
30/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	2389	3	2	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
30/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	2411	3	2	3	0.00
30/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	2367	3	2	3	0.00
30/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	26	0	0	0	0.00
30/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	25	0	0	0	0.00
30/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	220	0	0	0	0.00
30/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	27	0	0	0	0.00
30/09/2014	R203 On 07-May-15			Bond Future	7.37	103.3068	103.1426	103.3068	0.00
30/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	548	1	1	1	0.00
30/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	558	1	1	1	0.00
30/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	538	1	1	1	0.00
30/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	809	1	1	1	0.00
30/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	797	1	1	1	0.00
30/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	820	1	1	1	0.00
30/09/2014	R204 On 06-November-14			Bond Future	7.56	104.9175	104.6493	104.9175	12,674.00
30/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	12	0	0	0	0.00
30/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	1549	2	2	2	0.00
30/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	14	0	0	0	0.00
30/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	13	0	0	0	0.00
30/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	1995	2	2	2	0.00
30/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	47	0	0	0	1,270.00
30/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	2030	2	2	2	0.00
30/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	1961	2	2	2	0.00
30/09/2014	R204 On 05-February-15			Bond Future	7.65	102.5262	102.2535	102.5262	0.00
30/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	2142	2	2	2	0.00
30/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	2115	2	2	2	0.00
30/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	2169	2	2	2	0.00
30/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	176	0	0	0	0.00
30/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	181	0	0	0	0.00
30/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	186	0	0	0	0.00
30/09/2014	R204 On 07-May-15			Bond Future	7.71	104.2939	104.0158	104.2939	0.00
30/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	714	1	1	1	0.00
30/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	740	1	1	1	0.00
30/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	727	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
30/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	1394	1	1	1	0.00
30/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	1376	1	1	1	0.00
30/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	1357	1	1	1	0.00
30/09/2014	R204 On 06-August-15			Bond Future	7.72	102.2305	101.9444	102.2305	0.00
30/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	2505	3	3	3	0.00
30/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	1255	1	1	1	0.00
30/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	1286	2	1	2	0.00
30/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	1270	2	1	2	0.00
30/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	503	1	1	1	699.00
30/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	1174	1	1	1	0.00
30/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	1187	1	1	1	0.00
30/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	1160	1	1	1	0.00
30/09/2014	R207 On 06-November-14			Bond Future	7.78	100.3582	100.1072	100.3582	33,691.00
30/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	55	0	0	0	0.00
30/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	63	0	0	0	0.00
30/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	59	0	0	0	0.00
30/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	1895	2	2	2	0.00
30/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	1857	2	2	2	0.00
30/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	1819	2	2	2	0.00
30/09/2014	R207 On 05-February-15			Bond Future	7.87	98.2892	98.0340	98.2892	0.00
30/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	2654	3	3	3	0.00
30/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	2719	3	3	3	0.00
30/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	2687	3	3	3	0.00
30/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	215	0	0	0	0.00
30/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	210	0	0	0	0.00
30/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	221	0	0	0	0.00
30/09/2014	R207 On 07-May-15			Bond Future	7.93	99.9843	99.7241	99.9843	0.00
30/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	2023	2	2	2	0.00
30/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	957	1	1	1	66.00
30/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	2048	2	2	2	0.00
30/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	1999	2	2	2	0.00
30/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	797	1	1	1	0.00
30/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1706	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
30/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	810	1	1	1	0.00
30/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	822	1	1	1	0.00
30/09/2014	R207 On 06-August-15			Bond Future	7.95	98.2350	97.9671	98.2350	0.00
30/09/2014	R207 On 06-August-15	7.74	Call	Bond Future	1189	1	1	1	0.00
30/09/2014	R207 On 06-August-15	7.76	Call	Bond Future	1221	1	1	1	0.00
30/09/2014	R207 On 06-August-15	7.75	Call	Bond Future	1205	1	1	1	0.00
30/09/2014	R207 On 06-August-15	7.46	Call	Bond Future	794	1	1	1	70.00
30/09/2014	R207 On 06-August-15	7.74	Put	Bond Future	1958	2	2	2	0.00
30/09/2014	R207 On 06-August-15	7.75	Put	Bond Future	1938	2	2	2	0.00
30/09/2014	R207 On 06-August-15	7.76	Put	Bond Future	1917	2	2	2	0.00
30/09/2014	R207 On 06-August-15	7.46	Put	Bond Future	2591	3	3	3	0.00
30/09/2014	R208 On 06-November-14			Bond Future	7.93	95.2192	94.9560	95.2192	50,072.00
30/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	49	0	0	0	0.00
30/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	56	0	0	0	0.00
30/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	53	0	0	0	0.00
30/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	2715	3	3	3	0.00
30/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	2359	2	2	2	0.00
30/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	2313	2	2	2	0.00
30/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	2404	2	2	2	0.00
30/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	37	0	0	0	1,520.00
30/09/2014	R208 On 05-February-15			Bond Future	8.01	96.7109	96.4432	96.7109	0.00
30/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	2572	3	3	3	0.00
30/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	2642	3	3	3	0.00
30/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	2607	3	3	3	0.00
30/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	393	0	0	0	0.00
30/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	383	0	0	0	0.00
30/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	374	0	0	0	0.00
30/09/2014	R208 On 07-May-15			Bond Future	8.06	94.9758	94.7030	94.9758	0.00
30/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	1395	2	1	2	0.00
30/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	1438	2	1	2	0.00
30/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	1416	2	1	2	0.00
30/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1722	2	2	2	0.00
30/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1699	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
30/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1676	2	2	2	0.00
30/09/2014	R208 On 06-August-15			Bond Future	8.09	96.7775	96.4969	96.7775	0.00
30/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	1703	2	2	2	0.00
30/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	1683	2	2	2	0.00
30/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	1724	2	2	2	0.00
30/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	3952	4	4	4	0.00
30/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	2106	2	2	2	0.00
30/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	751	1	1	1	198.00
30/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	2084	2	2	2	0.00
30/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	2061	2	2	2	0.00
30/09/2014	R209 On 06-November-14			Bond Future	8.88	75.6801	75.6856	75.6801	28,923.00
30/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	7828	8	8	8	0.00
30/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	1427	1	1	1	2,050.00
30/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	4567	5	5	5	0.00
30/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	8147	8	8	8	0.00
30/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	7507	8	8	8	0.00
30/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	226	0	0	0	5,500.00
30/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	1604	2	2	2	0.00
30/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	2995	3	3	3	0.00
30/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	1892	2	2	2	2,050.00
30/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	5090	5	5	5	0.00
30/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	1697	2	2	2	0.00
30/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	717	1	1	1	2,200.00
30/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	1650	2	2	2	1,640.00
30/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	276	0	0	0	2,200.00
30/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	5	0	0	0	2,050.00
30/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	3243	3	3	3	0.00
30/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	4	0	0	0	1,640.00
30/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	3	0	0	0	2,050.00
30/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1746	2	2	2	0.00
30/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	769	1	1	1	0.00
30/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	922	1	1	1	0.00
30/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	741	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
30/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	81	0	0	0	5,500.00
30/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	637	1	1	1	0.00
30/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	52	0	0	0	907.00
30/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	798	1	1	1	0.00
30/09/2014	R209 On 05-February-15			Bond Future	8.95	76.8656	76.8710	76.8656	0.00
30/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	3461	4	3	4	0.00
30/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	3509	4	4	4	0.00
30/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	3414	4	3	4	0.00
30/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	2364	2	2	2	0.00
30/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1249	1	1	1	0.00
30/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1201	1	1	1	0.00
30/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1225	1	1	1	0.00
30/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1962	2	2	2	0.00
30/09/2014	R209 On 07-May-15			Bond Future	9.00	75.0407	75.0458	75.0407	0.00
30/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	2927	3	3	3	0.00
30/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	3002	3	3	3	0.00
30/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	2964	3	3	3	0.00
30/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2927	3	3	3	0.00
30/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2890	3	3	3	0.00
30/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2965	3	3	3	0.00
30/09/2014	R209 On 06-August-15			Bond Future	9.03	76.4648	76.4678	76.4648	0.00
30/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	7429	8	7	8	0.00
30/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	3518	4	4	4	0.00
30/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	3555	4	4	4	0.00
30/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	3482	4	3	4	0.00
30/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3738	4	4	4	0.00
30/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1387	2	1	2	2,914.00
30/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3700	4	4	4	0.00
30/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3776	4	4	4	0.00
30/09/2014	R210 On 06-November-14			Bond Future	172.77	172.7414	172.7669	172.7414	642.00
30/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	3777	4	4	4	0.00
30/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	3757	4	4	4	0.00
30/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	3767	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R210 On 05-February-15			Bond Future	175.49	175.4686	175.4940	175.4686	0.00
30/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	504	0	1	0	0.00
30/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	484	0	0	0	0.00
30/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	494	0	0	0	0.00
30/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R211 On 06-November-14			Bond Future	132.45	132.3739	132.4495	132.3739	1,120.00
30/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2460	2	2	2	0.00
30/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2450	2	2	2	0.00
30/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2440	2	2	2	0.00
30/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R211 On 05-February-15			Bond Future	132.93	132.8582	132.9346	132.8582	0.00
30/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
30/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
30/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
30/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	65	0	0	0	0.00
30/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	55	0	0	0	0.00
30/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	75	0	0	0	0.00
30/09/2014	R212 On 06-November-14			Bond Future	136.90	136.8776	136.8972	136.8776	14,864.00
30/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	1897	2	2	2	0.00
30/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	1887	2	2	2	0.00
30/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	1907	2	2	2	0.00
30/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R212 On 05-February-15			Bond Future	137.30	137.2763	137.2958	137.2763	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
30/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
30/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
30/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
30/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	694	1	1	1	0.00
30/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	704	1	1	1	0.00
30/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	714	1	1	1	0.00
30/09/2014	R213 On 06-November-14			Bond Future	8.76	86.3094	86.2769	86.3094	28,658.00
30/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	1498	2	1	2	0.00
30/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	1543	2	2	2	0.00
30/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	1589	2	2	2	0.00
30/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	832	1	1	1	0.00
30/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	802	1	1	1	0.00
30/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	862	1	1	1	0.00
30/09/2014	R213 On 05-February-15			Bond Future	8.83	87.6615	87.6282	87.6615	0.00
30/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	4109	4	4	4	0.00
30/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	4006	4	4	4	0.00
30/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	4057	4	4	4	0.00
30/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	948	1	1	1	0.00
30/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	928	1	1	1	0.00
30/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	968	1	1	1	0.00
30/09/2014	R213 On 07-May-15			Bond Future	8.88	85.6251	85.5907	85.6251	0.00
30/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	2402	3	2	3	0.00
30/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	2469	3	2	3	0.00
30/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	2436	3	2	3	0.00
30/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	3383	4	3	4	0.00
30/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	3342	4	3	4	0.00
30/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3426	4	3	4	0.00
30/09/2014	R214 On 06-November-14			Bond Future	8.97	76.4015	76.4879	76.4015	6,069.00
30/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	2338	2	2	2	2,500.00
30/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	5117	5	5	5	0.00
30/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	5184	5	5	5	0.00
30/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	5252	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
30/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	6196	6	6	6	0.00
30/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	533	1	1	1	0.00
30/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	62	0	0	0	0.00
30/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	65	0	0	0	0.00
30/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	29	0	0	0	2,500.00
30/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	69	0	0	0	0.00
30/09/2014	R214 On 05-February-15			Bond Future	9.03	77.5982	77.6859	77.5982	0.00
30/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	4530	5	5	5	0.00
30/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	4476	4	4	4	0.00
30/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	4423	4	4	4	0.00
30/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	946	1	1	1	0.00
30/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	927	1	1	1	0.00
30/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	965	1	1	1	0.00
30/09/2014	R214 On 07-May-15			Bond Future	9.08	75.6419	75.7306	75.6419	0.00
30/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	3398	4	3	4	0.00
30/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	3439	4	3	4	0.00
30/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	3358	3	3	3	0.00
30/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2821	3	3	3	0.00
30/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2857	3	3	3	0.00
30/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2894	3	3	3	0.00
30/09/2014	R248 On 06-November-14			Bond Future	9.02	98.7243	98.8356	98.7243	29,770.00
30/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	6676	7	7	7	0.00
30/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	6856	7	7	7	0.00
30/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	6766	7	7	7	0.00
30/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R248 On 05-February-15			Bond Future	9.09	100.2709	100.3836	100.2709	1,277.00
30/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	3980	4	4	4	0.00
30/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	4074	4	4	4	0.00
30/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	3886	4	4	4	0.00
30/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/09/2014	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
30/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R248 On 07-May-15			Bond Future	9.14	97.5651	97.6792	97.5651	0.00
30/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	1094	1	1	1	0.00
30/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	996	1	1	1	0.00
30/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	1192	1	1	1	0.00
30/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00