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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For September 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	2025 On 06-November-14			Bond Future	117.43	117.4303	117.4268	117.4303	16.00
15/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	437	0	437	0	0.00
15/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	417	0	417	0	0.00
15/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	427	0	427	0	0.00
15/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2025 On 05-February-15			Bond Future	118.14	118.1433	118.1374	118.1433	0.00
15/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
15/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
15/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
15/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	853	1	853	1	0.00
15/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	863	1	863	1	0.00
15/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	873	1	873	1	0.00
15/09/2014	2030 On 06-November-14			Bond Future	8.67	96.5494	8.6671	96.5494	4,192.00
15/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	2544	2	2544	2	0.00
15/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	2698	3	2698	3	0.00
15/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	2621	3	2621	3	0.00
15/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2030 On 05-February-15			Bond Future	8.73	94.0679	8.7333	94.0679	0.00
15/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	3888	4	3888	4	0.00
15/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	4037	4	4037	4	0.00
15/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	3963	4	3963	4	0.00
15/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2030 On 07-May-15			Bond Future	8.79	95.6772	8.7884	95.6772	0.00
15/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
15/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
15/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
15/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	300	0	300	0	0.00

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15/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	379	0	379	0	0.00
15/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	222	0	222	0	0.00
15/09/2014	2037 On 06-November-14			Bond Future	8.88	98.5475	8.8801	98.5475	6,708.00
15/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	7123	7	7123	7	0.00
15/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	7288	7	7288	7	0.00
15/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	7206	7	7206	7	0.00
15/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2037 On 05-February-15			Bond Future	8.94	95.8472	8.9434	95.8472	3,280.00
15/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	4839	5	4839	5	0.00
15/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	4924	5	4924	5	0.00
15/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	5009	5	5009	5	0.00
15/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2037 On 07-May-15			Bond Future	9.00	97.4871	8.9969	97.4871	0.00
15/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
15/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	120	0	120	0	0.00
15/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	29	0	29	0	0.00
15/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	63	0	63	0	0.00
15/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2038 On 06-November-14			Bond Future	122.73	122.7381	122.7348	122.7381	1,860.00
15/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	2745	3	2745	3	0.00
15/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	2725	3	2725	3	0.00
15/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	2735	3	2735	3	0.00
15/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2038 On 05-February-15			Bond Future	123.39	123.3910	123.3852	123.3910	0.00
15/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	375	0	375	0	0.00
15/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	385	0	385	0	0.00
15/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	395	0	395	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
15/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2044 On 06-November-14			Bond Future	8.94	100.2165	8.9384	100.2165	3,123.00
15/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	521	0	521	0	0.00
15/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	621	0	621	0	0.00
15/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	722	0	722	0	0.00
15/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2044 On 05-February-15			Bond Future	9.00	97.4174	8.9992	97.4174	0.00
15/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	108	0	108	0	0.00
15/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	8	0	8	0	0.00
15/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
15/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	92	0	92	0	0.00
15/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2044 On 07-May-15			Bond Future	9.05	99.0842	9.0505	99.0842	0.00
15/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
15/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
15/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
15/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	603	1	603	1	0.00
15/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	503	1	503	1	0.00
15/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	403	1	403	1	0.00
15/09/2014	2046 On 06-November-14			Bond Future	123.66	123.6594	123.6561	123.6594	5,389.00
15/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19226	19	19226	19	0.00
15/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19206	19	19206	19	0.00
15/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19216	19	19216	19	0.00
15/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2046 On 05-February-15			Bond Future	125.62	125.6283	125.6224	125.6283	0.00
15/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1632	2	1632	2	0.00
15/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1612	2	1612	2	0.00

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15/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1622	2	1622	2	0.00
15/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2050 On 06-November-14			Bond Future	131.63	131.6380	131.6344	131.6380	2,640.00
15/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	5634	6	5634	6	0.00
15/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	5624	6	5624	6	0.00
15/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	5644	6	5644	6	0.00
15/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2050 On 05-February-15			Bond Future	132.28	132.2858	132.2796	132.2858	0.00
15/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	2290	2	2290	2	0.00
15/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	2270	2	2270	2	0.00
15/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	2280	2	2280	2	0.00
15/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/09/2014	AL12 On 06-November-14			Index Future	513.15	512.5160	513.1510	512.5160	0.00
15/09/2014	AL12 On 05-February-15			Index Future	521.25	520.6130	521.2450	520.6130	0.00
15/09/2014	AL12 On 07-May-15			Index Future	530.16	529.5040	530.1580	529.5040	0.00
15/09/2014	AL37 On 06-November-14			Index Future	436.36	436.4700	436.3610	436.4700	0.00
15/09/2014	AL37 On 05-February-15			Index Future	443.24	443.3660	443.2430	443.3660	0.00
15/09/2014	AL7T On 06-November-14			Index Future	513.60	513.9880	513.6010	513.9880	1.00
15/09/2014	AL7T On 05-February-15			Index Future	521.70	522.1080	521.7020	522.1080	0.00
15/09/2014	ALBI On 06-November-14			Index Future	467.46	467.2650	467.4610	467.2650	584.00
15/09/2014	ALBI On 05-February-15			Index Future	474.83	474.6470	474.8340	474.6470	65.00
15/09/2014	ALBI On 07-May-15			Index Future	482.95	482.7530	482.9530	482.7530	0.00

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

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15/09/2014	EL28 On 06-November-14			Bond Future	123.20	124.0636	123.2004	124.0636	0.00
15/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1200	2	1200	2	0.00
15/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1210	2	1210	2	0.00
15/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1190	2	1190	2	0.00
15/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	EL28 On 05-February-15			Bond Future	125.16	126.0389	125.1598	126.0389	0.00
15/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
15/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
15/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
15/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	840	0	840	0	0.00
15/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	830	0	830	0	0.00
15/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	850	0	850	0	0.00
15/09/2014	ES33 On 06-November-14			Bond Future	9.63	82.6703	9.6316	82.6703	6,220.00
15/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4650	5	4650	5	0.00
15/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4718	5	4718	5	0.00
15/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4785	5	4785	5	0.00
15/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
15/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
15/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
15/09/2014	ES33 On 05-February-15			Bond Future	9.72	83.9763	9.7239	83.9763	0.00
15/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2040	2	2040	2	0.00
15/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1970	2	1970	2	0.00
15/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1900	2	1900	2	0.00
15/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	ES33 On 07-May-15			Bond Future	9.80	81.6215	9.8007	81.6215	0.00
15/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
15/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
15/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
15/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	437	1	437	1	0.00
15/09/2014	ES33 On 07-May-15	9.76	Put	Bond Future	293	0	293	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
15/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	365	0	365	0	0.00
15/09/2014	GOVI On 06-November-14			GOVI	465.94	465.8400	465.9440	465.8400	404.00
15/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	169540	17	169540	17	0.00
15/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	169340	17	169340	17	0.00
15/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	169440	17	169440	17	0.00
15/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
15/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
15/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
15/09/2014	GOVI On 05-February-15			GOVI	473.29	473.1990	473.2930	473.1990	45.00
15/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	133030	13	133030	13	0.00
15/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	132930	13	132930	13	0.00
15/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	132830	13	132830	13	0.00
15/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
15/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
15/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
15/09/2014	GOVI On 07-May-15			GOVI	481.39	481.2810	481.3860	481.2810	0.00
15/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	313960	31	313960	31	0.00
15/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	313860	31	313860	31	0.00
15/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	313760	31	313760	31	0.00
15/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
15/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
15/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
15/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
15/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.80	144.8408	144.7987	144.8408	571.00
15/09/2014	IGOV On 06-November-14			Index Future	219.40	219.3960	219.3960	219.3960	1,191.00
15/09/2014	IGOV On 05-February-15			Index Future	222.89	222.8890	222.8890	222.8890	0.00
15/09/2014	IGOV On 07-May-15			Index Future	226.72	226.7220	226.7220	226.7220	0.00
15/09/2014	ILBI On 06-November-14			Index Future	594.32	594.3440	594.3240	594.3440	0.00
15/09/2014	ILBI On 05-February-15			Index Future	603.75	603.7800	603.7540	603.7800	157.00
15/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
15/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
15/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/09/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/09/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	33,000.00
15/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.24	93.8000	6.2400	93.8000	0.00
15/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.29	93.7300	6.2900	93.7300	0.00
15/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.42	93.6400	6.4200	93.6400	0.00
15/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.49	93.5700	6.4900	93.5700	0.00
15/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.59	93.4900	6.5900	93.4900	0.00
15/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.64	93.4400	6.6400	93.4400	2,850.00
15/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.89	93.2000	6.8900	93.2000	5,000.00
15/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.08	93.0600	7.0800	93.0600	0.00
15/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.25	92.9100	7.2500	92.9100	0.00
15/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.38	92.7400	7.3800	92.7400	0.00
15/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.54	92.6000	7.5400	92.6000	0.00
15/09/2014	R023 On 06-November-14			Bond Future	7.98	100.1975	7.9809	100.1975	9,834.00
15/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	3746	4	3746	4	0.00
15/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	3694	4	3694	4	0.00
15/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	3642	4	3642	4	0.00
15/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	104	0	104	0	0.00
15/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	100	0	100	0	0.00
15/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	109	0	109	0	0.00
15/09/2014	R023 On 05-February-15			Bond Future	8.05	101.7805	8.0515	101.7805	0.00
15/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	4401	4	4401	4	0.00
15/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	4446	5	4446	5	0.00
15/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	4357	4	4357	4	0.00
15/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	459	0	459	0	0.00
15/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	469	0	469	0	0.00
15/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	479	0	479	0	0.00
15/09/2014	R023 On 07-May-15			Bond Future	8.10	99.5930	8.0978	99.5930	0.00
15/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	2472	3	2472	3	0.00
15/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	2532	3	2532	3	0.00
15/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	2502	3	2502	3	0.00
15/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	2208	2	2208	2	0.00
15/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	2182	2	2182	2	0.00
15/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	2235	2	2235	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
15/09/2014	R023 On 06-August-15			Bond Future	8.11	101.5286	8.1100	101.5286	0.00
15/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	3169	3	3169	3	0.00
15/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	6099	6	6099	6	0.00
15/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	3199	3	3199	3	0.00
15/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	3230	3	3230	3	0.00
15/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2458	2	2458	2	0.00
15/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2410	2	2410	2	0.00
15/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2434	2	2434	2	0.00
15/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	997	1	997	1	911.00
15/09/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
15/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	26	0	26	0	0.00
15/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	28	0	28	0	0.00
15/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	27	0	27	0	0.00
15/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	474	0	474	0	0.00
15/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	489	0	489	0	0.00
15/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	482	0	482	0	0.00
15/09/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
15/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1094	1	1094	1	0.00
15/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1105	1	1105	1	0.00
15/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1099	1	1099	1	0.00
15/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	20	0	20	0	0.00
15/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	21	0	21	0	0.00
15/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	20	0	20	0	0.00
15/09/2014	R186 On 06-November-14			Bond Future	8.29	120.7797	8.2936	120.7797	48,645.00
15/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	1524	2	1524	2	100.00
15/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	2517	3	2517	3	0.00
15/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	7104	7	7104	7	0.00
15/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	143	0	143	0	1,500.00
15/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	931	1	931	1	0.00
15/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	2688	3	2688	3	0.00
15/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	561	1	561	1	1,500.00
15/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	995	1	995	1	0.00
15/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	963	1	963	1	0.00
15/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	3105	3	3105	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
15/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	2245	2	2245	2	0.00
15/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	236	0	236	0	100.00
15/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	1470	1	1470	1	100.00
15/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	50	0	50	0	2,010.00
15/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	800	1	800	1	7,000.00
15/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	3065	3	3065	3	0.00
15/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	2126	2	2126	2	0.00
15/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	2233	2	2233	2	0.00
15/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	940	1	940	1	6,000.00
15/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	724	1	724	1	100.00
15/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	5283	5	5283	5	0.00
15/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	568	1	568	1	0.00
15/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	2179	2	2179	2	0.00
15/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	4489	4	4489	4	0.00
15/09/2014	R186 On 05-February-15			Bond Future	8.36	117.3919	8.3605	117.3919	540.00
15/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	4475	5	4475	5	0.00
15/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	4529	5	4529	5	0.00
15/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	5922	6	5922	6	0.00
15/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	4420	4	4420	4	0.00
15/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	817	1	817	1	9,600.00
15/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	1352	1	1352	1	0.00
15/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	1303	1	1303	1	0.00
15/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	1328	1	1328	1	0.00
15/09/2014	R186 On 07-May-15			Bond Future	8.41	119.3993	8.4120	119.3993	0.00
15/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	2811	3	2811	3	0.00
15/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	2775	3	2775	3	0.00
15/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	2848	3	2848	3	0.00
15/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	4130	4	4130	4	0.00
15/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	4085	4	4085	4	0.00
15/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	4176	4	4176	4	0.00
15/09/2014	R197 On 06-November-14			Bond Future	287.13	287.5683	287.1297	287.5683	939.00
15/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	2130	3	2130	3	0.00
15/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	2120	3	2120	3	0.00
15/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	2140	3	2140	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
15/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R197 On 05-February-15			Bond Future	285.68	286.1306	285.6794	286.1306	0.00
15/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
15/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
15/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
15/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	3321	3	3321	3	0.00
15/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	3331	3	3331	3	0.00
15/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	3311	3	3311	3	0.00
15/09/2014	R202 On 06-November-14			Bond Future	232.80	232.1259	232.7981	232.1259	47,856.00
15/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	5808	5	5808	5	0.00
15/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	5798	5	5798	5	0.00
15/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	5788	5	5788	5	0.00
15/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R202 On 05-February-15			Bond Future	233.30	232.6262	233.3048	232.6262	0.00
15/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	315	0	315	0	0.00
15/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	295	0	295	0	0.00
15/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	305	0	305	0	0.00
15/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R203 On 06-November-14			Bond Future	7.09	104.2553	7.0872	104.2553	14,449.00
15/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	136	0	136	0	45.00
15/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	251	0	251	0	14.00
15/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	149	0	149	0	0.00
15/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	142	0	142	0	0.00
15/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	777	1	777	1	0.00
15/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	529	1	529	1	0.00
15/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	738	1	738	1	0.00
15/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	757	1	757	1	0.00
15/09/2014	R203 On 05-February-15			Bond Future	7.17	105.9024	7.1701	105.9024	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
15/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1427	1	1427	1	55.00
15/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	2774	3	2774	3	0.00
15/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	2796	3	2796	3	0.00
15/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	2752	3	2752	3	0.00
15/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	30	0	30	0	0.00
15/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	29	0	29	0	0.00
15/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	206	0	206	0	0.00
15/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	31	0	31	0	0.00
15/09/2014	R203 On 07-May-15			Bond Future	7.20	103.5431	7.1966	103.5431	0.00
15/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	845	1	845	1	0.00
15/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	857	1	857	1	0.00
15/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	833	1	833	1	0.00
15/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	730	1	730	1	0.00
15/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	721	1	721	1	0.00
15/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	740	1	740	1	0.00
15/09/2014	R204 On 06-November-14			Bond Future	7.37	105.3423	7.3659	105.3423	12,681.00
15/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	116	0	116	0	0.00
15/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	2218	2	2218	2	0.00
15/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	129	0	129	0	0.00
15/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	122	0	122	0	0.00
15/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	1428	1	1428	1	0.00
15/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	38	0	38	0	1,270.00
15/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	1457	1	1457	1	0.00
15/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	1398	1	1398	1	0.00
15/09/2014	R204 On 05-February-15			Bond Future	7.44	102.9716	7.4405	102.9716	0.00
15/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	2823	3	2823	3	0.00
15/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	2795	3	2795	3	0.00
15/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	2851	3	2851	3	0.00
15/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	157	0	157	0	0.00
15/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	161	0	161	0	0.00
15/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	165	0	165	0	0.00
15/09/2014	R204 On 07-May-15			Bond Future	7.48	104.7322	7.4831	104.7322	0.00
15/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1218	1	1218	1	0.00
15/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	1250	1	1250	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
15/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1234	1	1234	1	0.00
15/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	1196	1	1196	1	0.00
15/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	1181	1	1181	1	0.00
15/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	1166	1	1166	1	0.00
15/09/2014	R204 On 06-August-15			Bond Future	7.46	102.7258	7.4588	102.7258	0.00
15/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	3188	3	3188	3	0.00
15/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	1819	2	1819	2	0.00
15/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	1855	2	1855	2	0.00
15/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	1837	2	1837	2	0.00
15/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	426	0	426	0	699.00
15/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	981	1	981	1	0.00
15/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	993	1	993	1	0.00
15/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	970	1	970	1	0.00
15/09/2014	R207 On 06-November-14			Bond Future	7.59	100.9240	7.5927	100.9240	35,242.00
15/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	278	0	278	0	0.00
15/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	301	0	301	0	0.00
15/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	289	0	289	0	0.00
15/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	1341	1	1341	1	0.00
15/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	1310	1	1310	1	0.00
15/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	1280	1	1280	1	0.00
15/09/2014	R207 On 05-February-15			Bond Future	7.67	98.8773	7.6651	98.8773	0.00
15/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	3445	3	3445	3	0.00
15/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	3512	4	3512	4	0.00
15/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	3479	4	3479	4	0.00
15/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	207	0	207	0	0.00
15/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	201	0	201	0	0.00
15/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	212	0	212	0	0.00
15/09/2014	R207 On 07-May-15			Bond Future	7.72	100.5682	7.7156	100.5682	0.00
15/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	2776	3	2776	3	0.00
15/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	1560	2	1560	2	66.00
15/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	2802	3	2802	3	0.00
15/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	2749	3	2749	3	0.00
15/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	747	1	747	1	0.00
15/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1505	1	1505	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
15/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	758	1	758	1	0.00
15/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	768	1	768	1	0.00
15/09/2014	R208 On 06-November-14			Bond Future	7.75	95.8440	7.7514	95.8440	16,437.00
15/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	259	0	259	0	0.00
15/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	282	0	282	0	0.00
15/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	270	0	270	0	0.00
15/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	3557	4	3557	4	0.00
15/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1734	2	1734	2	0.00
15/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1697	2	1697	2	0.00
15/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1772	2	1772	2	0.00
15/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	37	0	37	0	1,520.00
15/09/2014	R208 On 05-February-15			Bond Future	7.82	97.3584	7.8216	97.3584	0.00
15/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	3417	3	3417	3	0.00
15/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	3490	4	3490	4	0.00
15/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	3453	4	3453	4	0.00
15/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	371	0	371	0	0.00
15/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	363	0	363	0	0.00
15/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	354	0	354	0	0.00
15/09/2014	R208 On 07-May-15			Bond Future	7.87	95.6209	7.8683	95.6209	0.00
15/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2099	2	2099	2	0.00
15/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	2149	2	2149	2	0.00
15/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	2124	2	2124	2	0.00
15/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1554	2	1554	2	0.00
15/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1515	2	1515	2	0.00
15/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1534	2	1534	2	0.00
15/09/2014	R208 On 06-August-15			Bond Future	7.87	97.4801	7.8730	97.4801	0.00
15/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	2382	2	2382	2	0.00
15/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	2358	2	2358	2	0.00
15/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	2406	2	2406	2	0.00
15/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	4812	5	4812	5	0.00
15/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1851	2	1851	2	0.00
15/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	681	1	681	1	198.00
15/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1832	2	1832	2	0.00
15/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1813	2	1813	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
15/09/2014	R209 On 06-November-14			Bond Future	8.80	76.1801	8.8030	76.1801	25,955.00
15/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	8456	8	8456	8	0.00
15/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	2106	2	2106	2	2,050.00
15/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	5249	5	5249	5	0.00
15/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	8772	9	8772	9	0.00
15/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	579	1	579	1	5,500.00
15/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	8137	8	8137	8	0.00
15/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	2298	2	2298	2	0.00
15/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	3710	4	3710	4	0.00
15/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	2599	3	2599	3	2,050.00
15/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	5759	6	5759	6	0.00
15/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	2396	2	2396	2	0.00
15/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	1279	1	1279	1	2,200.00
15/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	2347	2	2347	2	1,640.00
15/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	373	0	373	0	2,200.00
15/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	18	0	18	0	2,050.00
15/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2978	3	2978	3	0.00
15/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	14	0	14	0	1,640.00
15/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	10	0	10	0	2,050.00
15/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1691	2	1691	2	0.00
15/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	847	1	847	1	0.00
15/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	983	1	983	1	0.00
15/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	822	1	822	1	0.00
15/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	144	0	144	0	5,500.00
15/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	727	1	727	1	0.00
15/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	104	0	104	0	907.00
15/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	873	1	873	1	0.00
15/09/2014	R209 On 05-February-15			Bond Future	8.86	77.3839	8.8626	77.3839	0.00
15/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	4262	4	4262	4	0.00
15/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	4311	4	4311	4	0.00
15/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	4214	4	4214	4	0.00
15/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	3128	3	3128	3	0.00
15/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1413	1	1413	1	0.00
15/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1366	1	1366	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
15/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1389	1	1389	1	0.00
15/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	2089	2	2089	2	0.00
15/09/2014	R209 On 07-May-15			Bond Future	8.91	75.5571	8.9100	75.5571	0.00
15/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	3716	4	3716	4	0.00
15/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	3795	4	3795	4	0.00
15/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	3755	4	3755	4	0.00
15/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	3079	3	3079	3	0.00
15/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	3044	3	3044	3	0.00
15/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	3114	3	3114	3	0.00
15/09/2014	R209 On 06-August-15			Bond Future	8.94	77.0269	8.9379	77.0269	0.00
15/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	8269	8	8269	8	0.00
15/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	4282	4	4282	4	0.00
15/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	4321	4	4321	4	0.00
15/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	4244	4	4244	4	0.00
15/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3817	4	3817	4	0.00
15/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1542	2	1542	2	2,914.00
15/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3781	4	3781	4	0.00
15/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3854	4	3854	4	0.00
15/09/2014	R210 On 06-November-14			Bond Future	172.58	172.7840	172.5797	172.7840	642.00
15/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	3590	4	3590	4	0.00
15/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	3570	4	3570	4	0.00
15/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	3580	4	3580	4	0.00
15/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R210 On 05-February-15			Bond Future	175.32	175.5350	175.3241	175.5350	0.00
15/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	334	1	334	1	0.00
15/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	314	1	314	1	0.00
15/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	324	1	324	1	0.00
15/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R211 On 06-November-14			Bond Future	132.42	132.4297	132.4221	132.4297	1,120.00
15/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2432	2	2432	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
15/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2422	2	2422	2	0.00
15/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2412	2	2412	2	0.00
15/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R211 On 05-February-15			Bond Future	132.92	132.9325	132.9222	132.9325	0.00
15/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
15/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
15/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
15/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	78	0	78	0	0.00
15/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	68	0	68	0	0.00
15/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	88	0	88	0	0.00
15/09/2014	R212 On 06-November-14			Bond Future	137.01	137.1930	137.0053	137.1930	14,864.00
15/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	2005	2	2005	2	0.00
15/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	1995	2	1995	2	0.00
15/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	2015	2	2015	2	0.00
15/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R212 On 05-February-15			Bond Future	137.42	137.6149	137.4215	137.6149	0.00
15/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
15/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
15/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
15/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	569	0	569	0	0.00
15/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	579	0	579	0	0.00
15/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	589	0	589	0	0.00
15/09/2014	R213 On 06-November-14			Bond Future	8.68	86.8044	8.6768	86.8044	28,658.00
15/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	2165	2	2165	2	0.00
15/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	2213	2	2213	2	0.00
15/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	2262	2	2262	2	0.00
15/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	890	1	890	1	0.00
15/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	863	1	863	1	0.00
15/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	917	1	917	1	0.00
15/09/2014	R213 On 05-February-15			Bond Future	8.74	88.1758	8.7427	88.1758	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
15/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	4889	5	4889	5	0.00
15/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	4785	5	4785	5	0.00
15/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	4837	5	4837	5	0.00
15/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	1096	1	1096	1	0.00
15/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	1076	1	1076	1	0.00
15/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	1116	1	1116	1	0.00
15/09/2014	R213 On 07-May-15			Bond Future	8.79	86.1359	8.7917	86.1359	0.00
15/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	3212	3	3212	3	0.00
15/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	3286	3	3286	3	0.00
15/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	3249	3	3249	3	0.00
15/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	3563	4	3563	4	0.00
15/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	3525	4	3525	4	0.00
15/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3602	4	3602	4	0.00
15/09/2014	R214 On 06-November-14			Bond Future	8.88	77.0048	8.8782	77.0048	6,058.00
15/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	3140	3	3140	3	2,500.00
15/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	5898	6	5898	6	0.00
15/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	5964	6	5964	6	0.00
15/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	6030	6	6030	6	0.00
15/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	6958	7	6958	7	0.00
15/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	608	1	608	1	0.00
15/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	113	0	113	0	0.00
15/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	117	0	117	0	0.00
15/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	63	0	63	0	2,500.00
15/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	122	0	122	0	0.00
15/09/2014	R214 On 05-February-15			Bond Future	8.94	78.2214	8.9387	78.2214	0.00
15/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	5421	5	5421	5	0.00
15/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	5368	5	5368	5	0.00
15/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	5314	5	5314	5	0.00
15/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	1089	1	1089	1	0.00
15/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	1070	1	1070	1	0.00
15/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	1108	1	1108	1	0.00
15/09/2014	R214 On 07-May-15			Bond Future	8.98	76.2647	8.9845	76.2647	0.00
15/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	4334	4	4334	4	0.00
15/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	4376	4	4376	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
15/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	4291	4	4291	4	0.00
15/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	3006	3	3006	3	0.00
15/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	3040	3	3040	3	0.00
15/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	3074	3	3074	3	0.00
15/09/2014	R248 On 06-November-14			Bond Future	8.93	99.4969	8.9291	99.4969	26,250.00
15/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	7662	7	7662	7	0.00
15/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	7842	8	7842	8	0.00
15/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	7752	7	7752	7	0.00
15/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R248 On 05-February-15			Bond Future	8.99	101.0688	8.9911	101.0688	1,277.00
15/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	4993	5	4993	5	0.00
15/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	5086	5	5086	5	0.00
15/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	4899	5	4899	5	0.00
15/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R248 On 07-May-15			Bond Future	9.04	98.3625	9.0383	98.3625	0.00
15/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	2113	2	2113	2	0.00
15/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	2015	2	2015	2	0.00
15/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	2211	2	2211	2	0.00
15/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
15/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00