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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
25/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	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
25/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	2025 On 06-November-14			Bond Future	117.28	117.2813	117.2778	117.2813	16.00
25/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	288	0	288	0	0.00
25/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	268	0	268	0	0.00
25/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	278	0	278	0	0.00
25/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2025 On 05-February-15			Bond Future	117.98	117.9810	117.9753	117.9810	0.00
25/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
25/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
25/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	1015	1	1015	1	0.00
25/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	1025	1	1025	1	0.00
25/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	1035	1	1035	1	0.00
25/09/2014	2030 On 06-November-14			Bond Future	8.60	97.1563	8.6020	97.1563	4,663.00
25/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	3069	3	3069	3	0.00
25/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	3223	3	3223	3	0.00
25/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	3146	3	3146	3	0.00
25/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 05-February-15			Bond Future	8.67	94.6753	8.6672	94.6753	0.00
25/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	4413	4	4413	4	0.00
25/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	4561	5	4561	5	0.00
25/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	4487	4	4487	4	0.00
25/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 07-May-15			Bond Future	8.72	96.3027	8.7193	96.3027	0.00
25/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	241	0	241	0	0.00
25/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	319	0	319	0	0.00
25/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	162	0	162	0	0.00
25/09/2014	2030 On 07-May-15	8.75	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
25/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 06-November-14			Bond Future	8.83	99.1538	8.8256	99.1538	7,248.00
25/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	7635	8	7635	8	0.00
25/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	7800	8	7800	8	0.00
25/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	7717	8	7717	8	0.00
25/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 05-February-15			Bond Future	8.89	96.4538	8.8884	96.4538	3,280.00
25/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	5349	5	5349	5	0.00
25/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	5434	5	5434	5	0.00
25/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	5519	5	5519	5	0.00
25/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 07-May-15			Bond Future	8.94	98.1118	8.9394	98.1118	0.00
25/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	464	0	464	0	0.00
25/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	646	1	646	1	0.00
25/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	555	0	555	0	0.00
25/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2038 On 06-November-14			Bond Future	122.59	122.5901	122.5867	122.5901	1,860.00
25/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	2597	3	2597	3	0.00
25/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	2577	3	2577	3	0.00
25/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	2587	3	2587	3	0.00
25/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2038 On 05-February-15			Bond Future	123.22	123.2292	123.2236	123.2292	0.00
25/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	214	0	214	0	0.00
25/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	224	0	224	0	0.00
25/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	234	0	234	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
25/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 06-November-14			Bond Future	8.89	100.9739	8.8894	100.9739	3,123.00
25/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	1021	1	1021	1	0.00
25/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	1121	1	1121	1	0.00
25/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	1222	1	1222	1	0.00
25/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 05-February-15			Bond Future	8.95	98.1772	8.9497	98.1772	0.00
25/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	607	1	607	1	0.00
25/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	507	1	507	1	0.00
25/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	406	0	406	0	0.00
25/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 07-May-15			Bond Future	9.00	99.8650	8.9988	99.8650	0.00
25/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	112	0	112	0	0.00
25/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	12	0	12	0	0.00
25/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	89	0	89	0	0.00
25/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2046 On 06-November-14			Bond Future	123.90	123.6229	123.8981	123.6229	5,389.00
25/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19468	19	19468	19	0.00
25/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19448	19	19448	19	0.00
25/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19458	19	19458	19	0.00
25/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2046 On 05-February-15			Bond Future	125.86	125.5797	125.8570	125.5797	0.00
25/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1867	2	1867	2	0.00
25/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1847	2	1847	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
25/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1857	2	1857	2	0.00
25/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2050 On 06-November-14			Bond Future	131.60	131.6016	131.5984	131.6016	2,640.00
25/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	5598	6	5598	6	0.00
25/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	5588	6	5588	6	0.00
25/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	5608	6	5608	6	0.00
25/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2050 On 05-February-15			Bond Future	132.23	132.2366	132.2308	132.2366	0.00
25/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	2241	2	2241	2	0.00
25/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	2221	2	2221	2	0.00
25/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	2231	2	2231	2	0.00
25/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/09/2014	AL12 On 06-November-14			Index Future	516.44	516.1490	516.4360	516.1490	0.00
25/09/2014	AL12 On 05-February-15			Index Future	524.54	524.2570	524.5370	524.2570	0.00
25/09/2014	AL12 On 07-May-15			Index Future	533.55	533.2560	533.5510	533.2560	0.00
25/09/2014	AL37 On 06-November-14			Index Future	437.47	437.2990	437.4660	437.2990	3.00
25/09/2014	AL37 On 05-February-15			Index Future	444.33	444.1680	444.3280	444.1680	0.00
25/09/2014	AL7T On 06-November-14			Index Future	515.77	515.6180	515.7730	515.6180	4.00
25/09/2014	AL7T On 05-February-15			Index Future	523.86	523.7180	523.8640	523.7180	0.00
25/09/2014	ALBI On 06-November-14			Index Future	469.56	469.3520	469.5620	469.3520	584.00
25/09/2014	ALBI On 05-February-15			Index Future	476.93	476.7250	476.9280	476.7250	65.00
25/09/2014	ALBI On 07-May-15			Index Future	485.12	484.9070	485.1240	484.9070	0.00

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

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25/09/2014	EL28 On 06-November-14			Bond Future	123.31	123.3147	123.3117	123.3147	0.00
25/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1312	1	1312	1	0.00
25/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1322	1	1322	1	0.00
25/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1302	1	1302	1	0.00
25/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	EL28 On 05-February-15			Bond Future	125.26	125.2666	125.2614	125.2666	0.00
25/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
25/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
25/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	739	1	739	1	0.00
25/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	729	1	729	1	0.00
25/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	749	1	749	1	0.00
25/09/2014	ES33 On 06-November-14			Bond Future	9.56	83.2905	9.5582	83.2905	6,220.00
25/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5195	5	5195	5	0.00
25/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5263	5	5263	5	0.00
25/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5330	5	5330	5	0.00
25/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 05-February-15			Bond Future	9.65	84.5987	9.6491	84.5987	0.00
25/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2586	3	2586	3	0.00
25/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2516	2	2516	2	0.00
25/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2446	2	2446	2	0.00
25/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 07-May-15			Bond Future	9.72	82.2610	9.7227	82.2610	0.00
25/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	269	0	269	0	0.00
25/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	125	0	125	0	0.00
25/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	197	0	197	0	0.00
25/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
25/09/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
25/09/2014	GOVI On 06-November-14			GOVI	468.01	467.7690	468.0090	467.7690	407.00
25/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	190190	19	190190	19	0.00
25/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	189990	19	189990	19	0.00
25/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	190090	19	190090	19	0.00
25/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 05-February-15			GOVI	475.35	475.1170	475.3510	475.1170	48.00
25/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	153610	15	153610	15	0.00
25/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	153510	15	153510	15	0.00
25/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	153410	15	153410	15	0.00
25/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 07-May-15			GOVI	483.52	483.2720	483.5200	483.2720	0.00
25/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	335300	33	335300	33	0.00
25/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	335200	33	335200	33	0.00
25/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	335100	33	335100	33	0.00
25/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
25/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
25/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.77	144.7190	144.7733	144.7190	571.00
25/09/2014	IGOV On 06-November-14			Index Future	219.26	219.1760	219.2640	219.1760	1,161.00
25/09/2014	IGOV On 05-February-15			Index Future	222.73	222.6460	222.7300	222.6460	10.00
25/09/2014	IGOV On 07-May-15			Index Future	226.58	226.4940	226.5840	226.4940	0.00
25/09/2014	ILBI On 06-November-14			Index Future	593.25	593.6430	593.2500	593.6430	0.00
25/09/2014	ILBI On 05-February-15			Index Future	602.65	603.0490	602.6470	603.0490	157.00
25/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
25/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/09/2014	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
25/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.15	93.8500	6.1500	93.8500	0.00
25/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
25/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.31	93.6900	6.3100	93.6900	0.00
25/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.39	93.6100	6.3900	93.6100	0.00
25/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	0.00
25/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	2,850.00
25/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	5,000.00
25/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.97	93.0300	6.9700	93.0300	0.00
25/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
25/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.28	92.7200	7.2800	92.7200	0.00
25/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.42	92.5800	7.4200	92.5800	0.00
25/09/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.57	92.4300	7.5700	92.4300	0.00
25/09/2014	R023 On 06-November-14			Bond Future	7.92	100.4697	7.9198	100.4697	9,834.00
25/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	3993	4	3993	4	0.00
25/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	4047	4	4047	4	0.00
25/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	3939	4	3939	4	0.00
25/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	40	0	40	0	0.00
25/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	37	0	37	0	0.00
25/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	42	0	42	0	0.00
25/09/2014	R023 On 05-February-15			Bond Future	7.99	102.0476	7.9894	102.0476	0.00
25/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	4596	5	4596	5	0.00
25/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	4643	5	4643	5	0.00
25/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	4549	5	4549	5	0.00
25/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	304	0	304	0	0.00
25/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	297	0	297	0	0.00
25/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	312	0	312	0	0.00
25/09/2014	R023 On 07-May-15			Bond Future	8.03	99.8727	8.0316	99.8727	0.00
25/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	2484	2	2484	2	0.00
25/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	2547	3	2547	3	0.00
25/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	2516	3	2516	3	0.00
25/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	1848	2	1848	2	0.00
25/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	1873	2	1873	2	0.00
25/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	1824	2	1824	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
25/09/2014	R023 On 06-August-15			Bond Future	8.05	101.7819	8.0462	101.7819	0.00
25/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	3206	3	3206	3	0.00
25/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	6252	6	6252	6	0.00
25/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	3237	3	3237	3	0.00
25/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	3269	3	3269	3	0.00
25/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2143	2	2143	2	0.00
25/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2097	2	2097	2	0.00
25/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2120	2	2120	2	0.00
25/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	798	1	798	1	911.00
25/09/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
25/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	18	0	18	0	0.00
25/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	20	0	20	0	0.00
25/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	19	0	19	0	0.00
25/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	466	0	466	0	0.00
25/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	481	0	481	0	0.00
25/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	473	0	473	0	0.00
25/09/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
25/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1091	1	1091	1	0.00
25/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1102	1	1102	1	0.00
25/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1096	1	1096	1	0.00
25/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	17	0	17	0	0.00
25/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	18	0	18	0	0.00
25/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	17	0	17	0	0.00
25/09/2014	R186 On 06-November-14			Bond Future	8.18	121.5913	8.1823	121.5913	48,751.00
25/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	1866	2	1866	2	100.00
25/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	3054	3	3054	3	0.00
25/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	8006	8	8006	8	0.00
25/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	152	0	152	0	1,500.00
25/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	1133	1	1133	1	0.00
25/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	3252	3	3252	3	0.00
25/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	669	1	669	1	1,500.00
25/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	1213	1	1213	1	0.00
25/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	1172	1	1172	1	0.00
25/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	3731	4	3731	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
25/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	2733	3	2733	3	0.00
25/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	264	0	264	0	100.00
25/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	871	1	871	1	100.00
25/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	11	0	11	0	2,010.00
25/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	396	0	396	0	7,000.00
25/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	2232	2	2232	2	0.00
25/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	1402	1	1402	1	0.00
25/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	1493	2	1493	2	0.00
25/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	489	1	489	1	6,000.00
25/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	348	0	348	0	100.00
25/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	4352	4	4352	4	0.00
25/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	254	0	254	0	0.00
25/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	1447	2	1447	2	0.00
25/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	3576	4	3576	4	0.00
25/09/2014	R186 On 05-February-15			Bond Future	8.25	118.2051	8.2464	118.2051	540.00
25/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	4973	5	4973	5	0.00
25/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	5033	5	5033	5	0.00
25/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	6547	6	6547	6	0.00
25/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	4913	5	4913	5	0.00
25/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	498	1	498	1	9,600.00
25/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	900	1	900	1	0.00
25/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	862	1	862	1	0.00
25/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	881	1	881	1	0.00
25/09/2014	R186 On 07-May-15			Bond Future	8.29	120.2358	8.2927	120.2358	0.00
25/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	3036	3	3036	3	0.00
25/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	2997	3	2997	3	0.00
25/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	3077	3	3077	3	0.00
25/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	3386	3	3386	3	0.00
25/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	3344	3	3344	3	0.00
25/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	3429	3	3429	3	0.00
25/09/2014	R197 On 06-November-14			Bond Future	287.46	287.0432	287.4628	287.0432	939.00
25/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	2463	2	2463	2	0.00
25/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	2453	2	2453	2	0.00
25/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	2473	2	2473	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
25/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R197 On 05-February-15			Bond Future	285.99	285.5707	285.9917	285.5707	0.00
25/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	3008	3	3008	3	0.00
25/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	3018	3	3018	3	0.00
25/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	2998	3	2998	3	0.00
25/09/2014	R202 On 06-November-14			Bond Future	232.05	232.0542	232.0478	232.0542	47,856.00
25/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	5058	5	5058	5	0.00
25/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	5048	5	5048	5	0.00
25/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	5038	5	5038	5	0.00
25/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R202 On 05-February-15			Bond Future	232.52	232.5322	232.5211	232.5322	0.00
25/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	479	0	479	0	0.00
25/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	489	0	489	0	0.00
25/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	469	0	469	0	0.00
25/09/2014	R203 On 06-November-14			Bond Future	7.01	104.3955	7.0120	104.3955	14,299.00
25/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	145	0	145	0	45.00
25/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	282	0	282	0	14.00
25/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	161	0	161	0	0.00
25/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	153	0	153	0	0.00
25/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	592	1	592	1	0.00
25/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	365	0	365	0	0.00
25/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	555	1	555	1	0.00
25/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	573	1	573	1	0.00
25/09/2014	R203 On 05-February-15			Bond Future	7.09	106.0351	7.0907	106.0351	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
25/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1542	2	1542	2	55.00
25/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	2946	3	2946	3	0.00
25/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	2968	3	2968	3	0.00
25/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	2923	3	2923	3	0.00
25/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	14	0	14	0	0.00
25/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	14	0	14	0	0.00
25/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	134	0	134	0	0.00
25/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	15	0	15	0	0.00
25/09/2014	R203 On 07-May-15			Bond Future	7.10	103.6864	7.1042	103.6864	0.00
25/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	883	1	883	1	0.00
25/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	896	1	896	1	0.00
25/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	871	1	871	1	0.00
25/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	569	1	569	1	0.00
25/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	561	1	561	1	0.00
25/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	578	1	578	1	0.00
25/09/2014	R204 On 06-November-14			Bond Future	7.31	105.4916	7.3134	105.4916	12,674.00
25/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	103	0	103	0	0.00
25/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	2381	2	2381	2	0.00
25/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	116	0	116	0	0.00
25/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	109	0	109	0	0.00
25/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	1229	1	1229	1	0.00
25/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	15	0	15	0	1,270.00
25/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	1258	1	1258	1	0.00
25/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	1199	1	1199	1	0.00
25/09/2014	R204 On 05-February-15			Bond Future	7.39	103.1135	7.3869	103.1135	0.00
25/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	2937	3	2937	3	0.00
25/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	2908	3	2908	3	0.00
25/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	2967	3	2967	3	0.00
25/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	94	0	94	0	0.00
25/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	96	0	96	0	0.00
25/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	99	0	99	0	0.00
25/09/2014	R204 On 07-May-15			Bond Future	7.42	104.8847	7.4227	104.8847	0.00
25/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	1216	1	1216	1	0.00
25/09/2014	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
25/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	1233	1	1233	1	0.00
25/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	1004	1	1004	1	0.00
25/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	989	1	989	1	0.00
25/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	975	1	975	1	0.00
25/09/2014	R204 On 06-August-15			Bond Future	7.40	102.8482	7.4035	102.8482	0.00
25/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	3294	3	3294	3	0.00
25/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	1873	2	1873	2	0.00
25/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	1910	2	1910	2	0.00
25/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	1892	2	1892	2	0.00
25/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	369	0	369	0	699.00
25/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	873	1	873	1	0.00
25/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	883	1	883	1	0.00
25/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	862	1	862	1	0.00
25/09/2014	R207 On 06-November-14			Bond Future	7.53	101.1182	7.5309	101.1182	33,691.00
25/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	274	0	274	0	0.00
25/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	300	0	300	0	0.00
25/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	287	0	287	0	0.00
25/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	1078	1	1078	1	0.00
25/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	1049	1	1049	1	0.00
25/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	1020	1	1020	1	0.00
25/09/2014	R207 On 05-February-15			Bond Future	7.60	99.0651	7.6018	99.0651	0.00
25/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	3608	4	3608	4	0.00
25/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	3678	4	3678	4	0.00
25/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	3643	4	3643	4	0.00
25/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	117	0	117	0	0.00
25/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	113	0	113	0	0.00
25/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	120	0	120	0	0.00
25/09/2014	R207 On 07-May-15			Bond Future	7.65	100.7672	7.6463	100.7672	0.00
25/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	2842	3	2842	3	0.00
25/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	1552	2	1552	2	66.00
25/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	2870	3	2870	3	0.00
25/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	2814	3	2814	3	0.00
25/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	549	1	549	1	0.00
25/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1231	1	1231	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
25/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	558	1	558	1	0.00
25/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	568	1	568	1	0.00
25/09/2014	R207 On 06-August-15			Bond Future	7.65	99.0479	7.6485	99.0479	0.00
25/09/2014	R207 On 06-August-15	7.74	Call	Bond Future	1836	2	1836	2	0.00
25/09/2014	R207 On 06-August-15	7.76	Call	Bond Future	1876	2	1876	2	0.00
25/09/2014	R207 On 06-August-15	7.75	Call	Bond Future	1856	2	1856	2	0.00
25/09/2014	R207 On 06-August-15	7.46	Call	Bond Future	1324	1	1324	1	70.00
25/09/2014	R207 On 06-August-15	7.74	Put	Bond Future	1501	2	1501	2	0.00
25/09/2014	R207 On 06-August-15	7.75	Put	Bond Future	1485	2	1485	2	0.00
25/09/2014	R207 On 06-August-15	7.76	Put	Bond Future	1469	1	1469	1	0.00
25/09/2014	R207 On 06-August-15	7.46	Put	Bond Future	2017	2	2017	2	0.00
25/09/2014	R208 On 06-November-14			Bond Future	7.68	96.0907	7.6798	96.0907	50,537.00
25/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	261	0	261	0	0.00
25/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	287	0	287	0	0.00
25/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	274	0	274	0	0.00
25/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	3876	4	3876	4	0.00
25/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	1392	1	1392	1	0.00
25/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	1356	1	1356	1	0.00
25/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	1428	1	1428	1	0.00
25/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	11	0	11	0	1,520.00
25/09/2014	R208 On 05-February-15			Bond Future	7.75	97.5998	7.7482	97.5998	0.00
25/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	3622	4	3622	4	0.00
25/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	3700	4	3700	4	0.00
25/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	3661	4	3661	4	0.00
25/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	234	0	234	0	0.00
25/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	228	0	228	0	0.00
25/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	222	0	222	0	0.00
25/09/2014	R208 On 07-May-15			Bond Future	7.79	95.8740	7.7895	95.8740	0.00
25/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	2173	2	2173	2	0.00
25/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	2226	2	2226	2	0.00
25/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	2199	2	2199	2	0.00
25/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1273	1	1273	1	0.00
25/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1255	1	1255	1	0.00
25/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1237	1	1237	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
25/09/2014	R208 On 06-August-15			Bond Future	7.80	97.7071	7.7965	97.7071	0.00
25/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	2513	2	2513	2	0.00
25/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	2488	2	2488	2	0.00
25/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	2538	3	2538	3	0.00
25/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	5037	5	5037	5	0.00
25/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	1648	2	1648	2	0.00
25/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	573	1	573	1	198.00
25/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	1630	2	1630	2	0.00
25/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	1612	2	1612	2	0.00
25/09/2014	R209 On 06-November-14			Bond Future	8.73	76.7973	8.7337	76.7973	28,923.00
25/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	8983	9	8983	9	0.00
25/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	2285	2	2285	2	2,050.00
25/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	5699	6	5699	6	0.00
25/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	9303	9	9303	9	0.00
25/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	8662	9	8662	9	0.00
25/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	562	1	562	1	5,500.00
25/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	2501	2	2501	2	0.00
25/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	4060	4	4060	4	0.00
25/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	2839	3	2839	3	2,050.00
25/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	6231	6	6231	6	0.00
25/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	2611	3	2611	3	0.00
25/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	1346	1	1346	1	2,200.00
25/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	2556	3	2556	3	1,640.00
25/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	185	0	185	0	2,200.00
25/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	4	0	4	0	2,050.00
25/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	2423	2	2423	2	0.00
25/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	3	0	3	0	1,640.00
25/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	2	0	2	0	2,050.00
25/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1219	1	1219	1	0.00
25/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	518	1	518	1	0.00
25/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	623	1	623	1	0.00
25/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	499	1	499	1	0.00
25/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	56	0	56	0	5,500.00
25/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	427	0	427	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
25/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	37	0	37	0	907.00
25/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	538	1	538	1	0.00
25/09/2014	R209 On 05-February-15			Bond Future	8.79	78.0034	8.7923	78.0034	0.00
25/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	4433	4	4433	4	0.00
25/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	4485	4	4485	4	0.00
25/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	4381	4	4381	4	0.00
25/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	3212	3	3212	3	0.00
25/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1040	1	1040	1	0.00
25/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1000	1	1000	1	0.00
25/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1020	1	1020	1	0.00
25/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	1633	2	1633	2	0.00
25/09/2014	R209 On 07-May-15			Bond Future	8.84	76.1932	8.8371	76.1932	0.00
25/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	3815	4	3815	4	0.00
25/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	3898	4	3898	4	0.00
25/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	3856	4	3856	4	0.00
25/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	2625	3	2625	3	0.00
25/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	2593	3	2593	3	0.00
25/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	2658	3	2658	3	0.00
25/09/2014	R209 On 06-August-15			Bond Future	8.87	77.6506	8.8660	77.6506	0.00
25/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	8576	9	8576	9	0.00
25/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	4461	4	4461	4	0.00
25/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	4501	4	4501	4	0.00
25/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	4421	4	4421	4	0.00
25/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3453	3	3453	3	0.00
25/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1307	1	1307	1	2,914.00
25/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3419	3	3419	3	0.00
25/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	3488	4	3488	4	0.00
25/09/2014	R210 On 06-November-14			Bond Future	172.72	172.7260	172.7210	172.7260	642.00
25/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	3731	4	3731	4	0.00
25/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	3711	4	3711	4	0.00
25/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	3721	4	3721	4	0.00
25/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R210 On 06-November-14	168.99	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
25/09/2014	R210 On 05-February-15			Bond Future	175.45	175.4601	175.4517	175.4601	0.00
25/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	462	0	462	0	0.00
25/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	442	0	442	0	0.00
25/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	452	0	452	0	0.00
25/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 06-November-14			Bond Future	132.37	132.3430	132.3655	132.3430	1,120.00
25/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2376	2	2376	2	0.00
25/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2366	2	2366	2	0.00
25/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2356	2	2356	2	0.00
25/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 05-February-15			Bond Future	132.85	132.8321	132.8525	132.8321	0.00
25/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	147	0	147	0	0.00
25/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	137	0	137	0	0.00
25/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	157	0	157	0	0.00
25/09/2014	R212 On 06-November-14			Bond Future	136.86	136.8671	136.8625	136.8671	14,864.00
25/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	1863	2	1863	2	0.00
25/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	1853	2	1853	2	0.00
25/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	1873	2	1873	2	0.00
25/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R212 On 05-February-15			Bond Future	137.26	137.2711	137.2639	137.2711	0.00
25/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
25/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	726	1	726	1	0.00
25/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	736	1	736	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
25/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	746	1	746	1	0.00
25/09/2014	R213 On 06-November-14			Bond Future	8.60	87.4270	8.6017	87.4270	28,658.00
25/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	2399	2	2399	2	0.00
25/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	2454	2	2454	2	0.00
25/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	2509	3	2509	3	0.00
25/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	547	1	547	1	0.00
25/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	527	1	527	1	0.00
25/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	568	1	568	1	0.00
25/09/2014	R213 On 05-February-15			Bond Future	8.67	88.8001	8.6663	88.8001	0.00
25/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	5132	5	5132	5	0.00
25/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	5021	5	5021	5	0.00
25/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	5076	5	5076	5	0.00
25/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	751	1	751	1	0.00
25/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	735	1	735	1	0.00
25/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	767	1	767	1	0.00
25/09/2014	R213 On 07-May-15			Bond Future	8.71	86.7778	8.7122	86.7778	0.00
25/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	3226	3	3226	3	0.00
25/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	3304	3	3304	3	0.00
25/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	3265	3	3265	3	0.00
25/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	2979	3	2979	3	0.00
25/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	2942	3	2942	3	0.00
25/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3015	3	3015	3	0.00
25/09/2014	R214 On 06-November-14			Bond Future	8.83	77.5669	8.8293	77.5669	6,069.00
25/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	3309	3	3309	3	2,500.00
25/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	6226	6	6226	6	0.00
25/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	6295	6	6295	6	0.00
25/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	6363	6	6363	6	0.00
25/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	7316	7	7316	7	0.00
25/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	378	0	378	0	0.00
25/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	48	0	48	0	0.00
25/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	50	0	50	0	0.00
25/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	23	0	23	0	2,500.00
25/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	53	0	53	0	0.00
25/09/2014	R214 On 05-February-15			Bond Future	8.89	78.7851	8.8893	78.7851	0.00

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25/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	5522	5	5522	5	0.00
25/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	5466	5	5466	5	0.00
25/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	5410	5	5410	5	0.00
25/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	790	1	790	1	0.00
25/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	774	1	774	1	0.00
25/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	806	1	806	1	0.00
25/09/2014	R214 On 07-May-15			Bond Future	8.93	76.8443	8.9330	76.8443	0.00
25/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	4276	4	4276	4	0.00
25/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	4321	4	4321	4	0.00
25/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	4232	4	4232	4	0.00
25/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	2540	3	2540	3	0.00
25/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	2572	3	2572	3	0.00
25/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	2605	3	2605	3	0.00
25/09/2014	R248 On 06-November-14			Bond Future	8.88	100.3283	8.8850	100.3283	29,570.00
25/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	8123	8	8123	8	0.00
25/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	8303	8	8303	8	0.00
25/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	8213	8	8213	8	0.00
25/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 05-February-15			Bond Future	8.95	101.9039	8.9466	101.9039	1,277.00
25/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	5452	6	5452	6	0.00
25/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	5545	6	5545	6	0.00
25/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	5358	5	5358	5	0.00
25/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 07-May-15			Bond Future	8.99	99.2200	8.9918	99.2200	0.00
25/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	2588	3	2588	3	0.00
25/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	2490	3	2490	3	0.00
25/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	2686	3	2686	3	0.00
25/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
25/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00

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