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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 29/09/2014 TO: 29/09/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	2025 On 06-November-14			Bond Future	117.29	117.2747	117.2915	117.2747	16.00
29/09/2014	2025 On 06-November-14	116.99	Call	Bond Future	301	0	0	0	0.00
29/09/2014	2025 On 06-November-14	117.01	Call	Bond Future	281	0	0	0	0.00
29/09/2014	2025 On 06-November-14	117.00	Call	Bond Future	291	0	0	0	0.00
29/09/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2025 On 05-February-15			Bond Future	117.99	117.9716	117.9866	117.9716	0.00
29/09/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2025 On 05-February-15	118.99	Put	Bond Future	1003	1	1	1	0.00
29/09/2014	2025 On 05-February-15	119.00	Put	Bond Future	1013	1	1	1	0.00
29/09/2014	2025 On 05-February-15	119.01	Put	Bond Future	1023	1	1	1	0.00
29/09/2014	2030 On 06-November-14			Bond Future	8.75	96.5148	95.9542	96.5148	4,663.00
29/09/2014	2030 On 06-November-14	8.99	Call	Bond Future	1861	2	2	2	0.00
29/09/2014	2030 On 06-November-14	9.01	Call	Bond Future	2015	3	2	3	0.00
29/09/2014	2030 On 06-November-14	9.00	Call	Bond Future	1938	2	2	2	0.00
29/09/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	2030 On 05-February-15			Bond Future	8.82	94.0216	93.4505	94.0216	0.00
29/09/2014	2030 On 05-February-15	9.24	Call	Bond Future	3184	4	3	4	0.00
29/09/2014	2030 On 05-February-15	9.26	Call	Bond Future	3332	4	3	4	0.00
29/09/2014	2030 On 05-February-15	9.25	Call	Bond Future	3258	4	3	4	0.00
29/09/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2030 On 07-May-15			Bond Future	8.88	95.6413	95.0629	95.6413	0.00
29/09/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2030 On 07-May-15	8.75	Put	Bond Future	1006	0	1	0	0.00
29/09/2014	2030 On 07-May-15	8.74	Put	Bond Future	1085	1	1	1	0.00
29/09/2014	2030 On 07-May-15	8.76	Put	Bond Future	928	0	1	0	0.00
29/09/2014	2037 On 06-November-14			Bond Future	8.99	98.3614	97.7125	98.3614	10,565.00
29/09/2014	2037 On 06-November-14	9.69	Call	Bond Future	6139	7	6	7	0.00
29/09/2014	2037 On 06-November-14	9.71	Call	Bond Future	6304	7	6	7	0.00
29/09/2014	2037 On 06-November-14	9.70	Call	Bond Future	6222	7	6	7	0.00
29/09/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2037 On 05-February-15			Bond Future	9.05	95.6468	94.9859	95.6468	3,280.00
29/09/2014	2037 On 05-February-15	9.49	Call	Bond Future	3828	4	4	4	0.00
29/09/2014	2037 On 05-February-15	9.50	Call	Bond Future	3913	5	4	5	0.00
29/09/2014	2037 On 05-February-15	9.51	Call	Bond Future	3998	5	4	5	0.00
29/09/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2037 On 07-May-15			Bond Future	9.11	97.2946	96.6250	97.2946	0.00
29/09/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2037 On 07-May-15	8.99	Put	Bond Future	1080	0	1	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
29/09/2014	2037 On 07-May-15	9.00	Put	Bond Future	989	0	1	0	0.00
29/09/2014	2037 On 07-May-15	9.01	Put	Bond Future	898	0	1	0	0.00
29/09/2014	2038 On 06-November-14			Bond Future	122.71	122.5838	122.7139	122.5838	1,860.00
29/09/2014	2038 On 06-November-14	119.99	Call	Bond Future	2724	3	3	3	0.00
29/09/2014	2038 On 06-November-14	120.01	Call	Bond Future	2704	3	3	3	0.00
29/09/2014	2038 On 06-November-14	120.00	Call	Bond Future	2714	3	3	3	0.00
29/09/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2038 On 05-February-15			Bond Future	123.35	123.2203	123.3502	123.2203	0.00
29/09/2014	2038 On 05-February-15	123.01	Call	Bond Future	340	0	0	0	0.00
29/09/2014	2038 On 05-February-15	123.00	Call	Bond Future	350	0	0	0	0.00
29/09/2014	2038 On 05-February-15	122.99	Call	Bond Future	360	0	0	0	0.00
29/09/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2044 On 06-November-14			Bond Future	9.04	100.1133	99.4603	100.1133	3,123.00
29/09/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2044 On 06-November-14	9.00	Put	Bond Future	399	0	0	0	0.00
29/09/2014	2044 On 06-November-14	8.99	Put	Bond Future	500	0	0	0	0.00
29/09/2014	2044 On 06-November-14	9.01	Put	Bond Future	299	0	0	0	0.00
29/09/2014	2044 On 05-February-15			Bond Future	9.10	97.3009	96.6360	97.3009	0.00
29/09/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2044 On 05-February-15	9.00	Put	Bond Future	1040	0	1	0	0.00
29/09/2014	2044 On 05-February-15	8.99	Put	Bond Future	1140	0	1	0	0.00
29/09/2014	2044 On 05-February-15	9.01	Put	Bond Future	940	0	1	0	0.00
29/09/2014	2044 On 07-May-15			Bond Future	9.16	98.9772	98.3035	98.9772	0.00
29/09/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/09/2014	2044 On 07-May-15	8.99	Put	Bond Future	1658	1	2	1	0.00
29/09/2014	2044 On 07-May-15	9.00	Put	Bond Future	1558	1	2	1	0.00
29/09/2014	2044 On 07-May-15	9.01	Put	Bond Future	1458	1	1	1	0.00
29/09/2014	2046 On 06-November-14			Bond Future	123.91	123.8953	123.9136	123.8953	5,389.00
29/09/2014	2046 On 06-November-14	104.43	Call	Bond Future	19484	19	19	19	0.00
29/09/2014	2046 On 06-November-14	104.45	Call	Bond Future	19464	19	19	19	0.00
29/09/2014	2046 On 06-November-14	104.44	Call	Bond Future	19474	19	19	19	0.00
29/09/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2046 On 05-February-15			Bond Future	125.87	125.8537	125.8698	125.8537	0.00
29/09/2014	2046 On 05-February-15	123.99	Call	Bond Future	1880	2	2	2	0.00
29/09/2014	2046 On 05-February-15	124.01	Call	Bond Future	1860	2	2	2	0.00
29/09/2014	2046 On 05-February-15	124.00	Call	Bond Future	1870	2	2	2	0.00
29/09/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2050 On 06-November-14			Bond Future	131.62	131.5955	131.6151	131.5955	2,640.00
29/09/2014	2050 On 06-November-14	126.00	Call	Bond Future	5615	6	6	6	0.00
29/09/2014	2050 On 06-November-14	126.01	Call	Bond Future	5605	6	6	6	0.00
29/09/2014	2050 On 06-November-14	125.99	Call	Bond Future	5625	6	6	6	0.00
29/09/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2050 On 05-February-15			Bond Future	132.25	132.2275	132.2450	132.2275	0.00
29/09/2014	2050 On 05-February-15	129.99	Call	Bond Future	2255	2	2	2	0.00
29/09/2014	2050 On 05-February-15	130.01	Call	Bond Future	2235	2	2	2	0.00
29/09/2014	2050 On 05-February-15	130.00	Call	Bond Future	2245	2	2	2	0.00
29/09/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	AL12 On 06-November-14			Index Future	509.61	512.7300	509.6070	512.7300	0.00
29/09/2014	AL12 On 05-February-15			Index Future	517.59	520.7710	517.5870	520.7710	0.00
29/09/2014	AL12 On 07-May-15			Index Future	526.49	529.7260	526.4940	529.7260	0.00
29/09/2014	AL37 On 06-November-14			Index Future	434.12	436.0510	434.1210	436.0510	3.00
29/09/2014	AL37 On 05-February-15			Index Future	440.92	442.8900	440.9190	442.8900	0.00
29/09/2014	AL7T On 06-November-14			Index Future	510.12	513.2780	510.1180	513.2780	4.00
29/09/2014	AL7T On 05-February-15			Index Future	518.11	521.3280	518.1050	521.3280	0.00
29/09/2014	ALBI On 06-November-14			Index Future	464.77	467.1570	464.7670	467.1570	584.00
29/09/2014	ALBI On 05-February-15			Index Future	472.05	474.4840	472.0450	474.4840	65.00
29/09/2014	ALBI On 07-May-15			Index Future	480.17	482.6430	480.1680	482.6430	0.00
29/09/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/09/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/09/2014	EL28 On 06-November-14			Bond Future	123.33	123.3093	123.3281	123.3093	0.00
29/09/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1328	1	1	1	0.00
29/09/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1338	1	1	1	0.00
29/09/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1318	1	1	1	0.00
29/09/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	EL28 On 05-February-15			Bond Future	125.28	125.2585	125.2753	125.2585	0.00
29/09/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
29/09/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
29/09/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
29/09/2014	EL28 On 05-February-15	126.00	Put	Bond Future	725	1	1	1	0.00
29/09/2014	EL28 On 05-February-15	125.99	Put	Bond Future	715	1	1	1	0.00
29/09/2014	EL28 On 05-February-15	126.01	Put	Bond Future	735	1	1	1	0.00
29/09/2014	ES33 On 06-November-14			Bond Future	9.71	82.7413	82.2274	82.7413	6,220.00
29/09/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4087	5	4	5	0.00
29/09/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4155	5	4	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4222	5	4	5	0.00
29/09/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
29/09/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
29/09/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
29/09/2014	ES33 On 05-February-15			Bond Future	9.80	84.0390	83.5156	84.0390	0.00
29/09/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1458	2	1	2	0.00
29/09/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1389	2	1	2	0.00
29/09/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1318	2	1	2	0.00
29/09/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	ES33 On 07-May-15			Bond Future	9.88	81.6948	81.1647	81.6948	0.00
29/09/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
29/09/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
29/09/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
29/09/2014	ES33 On 07-May-15	9.74	Put	Bond Future	1019	0	1	0	0.00
29/09/2014	ES33 On 07-May-15	9.76	Put	Bond Future	875	0	1	0	0.00
29/09/2014	ES33 On 07-May-15	9.75	Put	Bond Future	947	0	1	0	0.00
29/09/2014	GOVI On 06-November-14			GOVI	463.52	465.7930	463.5230	465.7930	414.00
29/09/2014	GOVI On 06-November-14	448.99	Call	GOVI	145330	17	15	17	0.00
29/09/2014	GOVI On 06-November-14	449.01	Call	GOVI	145130	17	15	17	0.00
29/09/2014	GOVI On 06-November-14	449.00	Call	GOVI	145230	17	15	17	0.00
29/09/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
29/09/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
29/09/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
29/09/2014	GOVI On 05-February-15			GOVI	470.78	473.0990	470.7810	473.0990	48.00
29/09/2014	GOVI On 05-February-15	459.99	Call	GOVI	107910	13	11	13	0.00
29/09/2014	GOVI On 05-February-15	460.00	Call	GOVI	107810	13	11	13	0.00
29/09/2014	GOVI On 05-February-15	460.01	Call	GOVI	107710	13	11	13	0.00
29/09/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
29/09/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
29/09/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
29/09/2014	GOVI On 07-May-15			GOVI	478.88	481.2330	478.8830	481.2330	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
29/09/2014	GOVI On 07-May-15	449.99	Call	GOVI	288930	31	29	31	0.00
29/09/2014	GOVI On 07-May-15	450.00	Call	GOVI	288830	31	29	31	0.00
29/09/2014	GOVI On 07-May-15	450.01	Call	GOVI	288730	31	29	31	0.00
29/09/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
29/09/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
29/09/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
29/09/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/09/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.77	144.7490	144.7666	144.7490	571.00
29/09/2014	IGOV On 06-November-14			Index Future	218.03	219.2170	218.0320	219.2170	1,161.00
29/09/2014	IGOV On 05-February-15			Index Future	221.47	222.6820	221.4730	222.6820	10.00
29/09/2014	IGOV On 07-May-15			Index Future	225.31	226.5380	225.3110	226.5380	0.00
29/09/2014	ILBI On 06-November-14			Index Future	593.05	593.1520	593.0520	593.1520	0.00
29/09/2014	ILBI On 05-February-15			Index Future	602.44	602.5460	602.4390	602.5460	157.00
29/09/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
29/09/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
29/09/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
29/09/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
29/09/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
29/09/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
29/09/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.15	93.8500	93.8500	93.8500	0.00
29/09/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.19	93.8100	93.8100	93.8100	0.00
29/09/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.35	93.6800	93.6500	93.6800	0.00
29/09/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.47	93.5600	93.5300	93.5600	0.00
29/09/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.54	93.5000	93.4600	93.5000	0.00
29/09/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.63	93.4000	93.3700	93.4000	2,850.00
29/09/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.91	93.1400	93.0900	93.1400	5,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.12	92.9300	92.8800	92.9300	0.00
29/09/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.29	92.7600	92.7100	92.7600	0.00
29/09/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.44	92.6100	92.5600	92.6100	0.00
29/09/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.57	92.4800	92.4300	92.4800	0.00
29/09/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.71	92.3400	92.2900	92.3400	0.00
29/09/2014	R023 On 06-November-14			Bond Future	8.11	100.0251	99.3987	100.0251	9,834.00
29/09/2014	R023 On 06-November-14	8.60	Call	Bond Future	2943	4	3	4	0.00
29/09/2014	R023 On 06-November-14	8.61	Call	Bond Future	2995	4	3	4	0.00
29/09/2014	R023 On 06-November-14	8.59	Call	Bond Future	2892	3	3	3	0.00
29/09/2014	R023 On 06-November-14	8.60	Put	Bond Future	96	0	0	0	0.00
29/09/2014	R023 On 06-November-14	8.61	Put	Bond Future	91	0	0	0	0.00
29/09/2014	R023 On 06-November-14	8.59	Put	Bond Future	101	0	0	0	0.00
29/09/2014	R023 On 05-February-15			Bond Future	8.18	101.5939	100.9558	101.5939	0.00
29/09/2014	R023 On 05-February-15	8.75	Call	Bond Future	3649	4	4	4	0.00
29/09/2014	R023 On 05-February-15	8.76	Call	Bond Future	3692	4	4	4	0.00
29/09/2014	R023 On 05-February-15	8.74	Call	Bond Future	3605	4	4	4	0.00
29/09/2014	R023 On 05-February-15	8.75	Put	Bond Future	483	0	0	0	0.00
29/09/2014	R023 On 05-February-15	8.76	Put	Bond Future	471	0	0	0	0.00
29/09/2014	R023 On 05-February-15	8.74	Put	Bond Future	494	0	0	0	0.00
29/09/2014	R023 On 07-May-15			Bond Future	8.23	99.4148	98.7684	99.4148	0.00
29/09/2014	R023 On 07-May-15	8.14	Call	Bond Future	1879	2	2	2	0.00
29/09/2014	R023 On 07-May-15	8.16	Call	Bond Future	1932	2	2	2	0.00
29/09/2014	R023 On 07-May-15	8.15	Call	Bond Future	1905	2	2	2	0.00
29/09/2014	R023 On 07-May-15	8.15	Put	Bond Future	2379	2	2	2	0.00
29/09/2014	R023 On 07-May-15	8.14	Put	Bond Future	2409	2	2	2	0.00
29/09/2014	R023 On 07-May-15	8.16	Put	Bond Future	2350	2	2	2	0.00
29/09/2014	R023 On 06-August-15			Bond Future	8.26	101.3067	100.6417	101.3067	0.00
29/09/2014	R023 On 06-August-15	8.24	Call	Bond Future	2553	3	3	3	0.00
29/09/2014	R023 On 06-August-15	9.07	Call	Bond Future	5328	6	5	6	0.00
29/09/2014	R023 On 06-August-15	8.25	Call	Bond Future	2581	3	3	3	0.00
29/09/2014	R023 On 06-August-15	8.26	Call	Bond Future	2609	3	3	3	0.00
29/09/2014	R023 On 06-August-15	8.24	Put	Bond Future	2665	2	3	2	0.00
29/09/2014	R023 On 06-August-15	8.26	Put	Bond Future	2611	2	3	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
29/09/2014	R023 On 06-August-15	8.25	Put	Bond Future	2638	2	3	2	0.00
29/09/2014	R023 On 06-August-15	9.07	Put	Bond Future	1048	1	1	1	911.00
29/09/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
29/09/2014	R157 On 06-November-14	6.19	Call	Bond Future	15	0	0	0	0.00
29/09/2014	R157 On 06-November-14	6.21	Call	Bond Future	16	0	0	0	0.00
29/09/2014	R157 On 06-November-14	6.20	Call	Bond Future	16	0	0	0	0.00
29/09/2014	R157 On 06-November-14	6.21	Put	Bond Future	463	0	0	0	0.00
29/09/2014	R157 On 06-November-14	6.19	Put	Bond Future	478	0	0	0	0.00
29/09/2014	R157 On 06-November-14	6.20	Put	Bond Future	470	0	0	0	0.00
29/09/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
29/09/2014	R157 On 05-February-15	8.74	Call	Bond Future	1090	1	1	1	0.00
29/09/2014	R157 On 05-February-15	8.76	Call	Bond Future	1101	1	1	1	0.00
29/09/2014	R157 On 05-February-15	8.75	Call	Bond Future	1095	1	1	1	0.00
29/09/2014	R157 On 05-February-15	8.75	Put	Bond Future	16	0	0	0	0.00
29/09/2014	R157 On 05-February-15	8.74	Put	Bond Future	16	0	0	0	0.00
29/09/2014	R157 On 05-February-15	8.76	Put	Bond Future	16	0	0	0	0.00
29/09/2014	R186 On 06-November-14			Bond Future	8.34	121.0022	120.3261	121.0022	48,751.00
29/09/2014	R186 On 06-November-14	8.30	Call	Bond Future	1065	1	1	1	100.00
29/09/2014	R186 On 06-November-14	8.50	Call	Bond Future	2005	3	2	3	0.00
29/09/2014	R186 On 06-November-14	9.17	Call	Bond Future	6661	7	7	7	0.00
29/09/2014	R186 On 06-November-14	7.70	Call	Bond Future	44	0	0	0	1,500.00
29/09/2014	R186 On 06-November-14	8.14	Call	Bond Future	561	1	1	1	0.00
29/09/2014	R186 On 06-November-14	8.53	Call	Bond Future	2173	3	2	3	0.00
29/09/2014	R186 On 06-November-14	8.00	Call	Bond Future	286	0	0	0	1,500.00
29/09/2014	R186 On 06-November-14	8.16	Call	Bond Future	612	1	1	1	0.00
29/09/2014	R186 On 06-November-14	8.15	Call	Bond Future	586	1	1	1	0.00
29/09/2014	R186 On 06-November-14	8.60	Call	Bond Future	2589	3	3	3	0.00
29/09/2014	R186 On 06-November-14	8.45	Call	Bond Future	1740	2	2	2	0.00
29/09/2014	R186 On 06-November-14	7.80	Call	Bond Future	88	0	0	0	100.00
29/09/2014	R186 On 06-November-14	8.30	Put	Bond Future	1428	1	1	1	100.00
29/09/2014	R186 On 06-November-14	9.17	Put	Bond Future	23	0	0	0	2,010.00
29/09/2014	R186 On 06-November-14	8.50	Put	Bond Future	705	1	1	1	7,000.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	R186 On 06-November-14	8.00	Put	Bond Future	3207	3	3	3	0.00
29/09/2014	R186 On 06-November-14	8.16	Put	Bond Future	2160	2	2	2	0.00
29/09/2014	R186 On 06-November-14	8.14	Put	Bond Future	2279	2	2	2	0.00
29/09/2014	R186 On 06-November-14	8.45	Put	Bond Future	853	1	1	1	6,000.00
29/09/2014	R186 On 06-November-14	8.53	Put	Bond Future	627	0	1	0	100.00
29/09/2014	R186 On 06-November-14	7.70	Put	Bond Future	5601	5	6	5	0.00
29/09/2014	R186 On 06-November-14	8.60	Put	Bond Future	470	0	0	0	0.00
29/09/2014	R186 On 06-November-14	8.15	Put	Bond Future	2219	2	2	2	0.00
29/09/2014	R186 On 06-November-14	7.80	Put	Bond Future	4758	4	5	4	0.00
29/09/2014	R186 On 05-February-15			Bond Future	8.41	117.6042	116.9153	117.6042	540.00
29/09/2014	R186 On 05-February-15	8.75	Call	Bond Future	3941	4	4	4	0.00
29/09/2014	R186 On 05-February-15	8.76	Call	Bond Future	3995	5	4	5	0.00
29/09/2014	R186 On 05-February-15	9.00	Call	Bond Future	5387	6	5	6	0.00
29/09/2014	R186 On 05-February-15	8.74	Call	Bond Future	3886	4	4	4	0.00
29/09/2014	R186 On 05-February-15	9.00	Put	Bond Future	720	1	1	1	9,600.00
29/09/2014	R186 On 05-February-15	8.74	Put	Bond Future	1256	1	1	1	0.00
29/09/2014	R186 On 05-February-15	8.76	Put	Bond Future	1206	1	1	1	0.00
29/09/2014	R186 On 05-February-15	8.75	Put	Bond Future	1231	1	1	1	0.00
29/09/2014	R186 On 07-May-15			Bond Future	8.47	119.6290	118.9315	119.6290	0.00
29/09/2014	R186 On 07-May-15	8.25	Call	Bond Future	2362	3	2	3	0.00
29/09/2014	R186 On 07-May-15	8.24	Call	Bond Future	2329	3	2	3	0.00
29/09/2014	R186 On 07-May-15	8.26	Call	Bond Future	2397	3	2	3	0.00
29/09/2014	R186 On 07-May-15	8.25	Put	Bond Future	4113	4	4	4	0.00
29/09/2014	R186 On 07-May-15	8.26	Put	Bond Future	4066	4	4	4	0.00
29/09/2014	R186 On 07-May-15	8.24	Put	Bond Future	4161	4	4	4	0.00
29/09/2014	R197 On 06-November-14			Bond Future	287.28	287.2410	287.2823	287.2410	939.00
29/09/2014	R197 On 06-November-14	285.00	Call	Bond Future	2282	2	2	2	0.00
29/09/2014	R197 On 06-November-14	285.01	Call	Bond Future	2272	2	2	2	0.00
29/09/2014	R197 On 06-November-14	284.99	Call	Bond Future	2292	2	2	2	0.00
29/09/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R197 On 05-February-15			Bond Future	285.80	285.7654	285.8022	285.7654	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
29/09/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
29/09/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
29/09/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
29/09/2014	R197 On 05-February-15	289.00	Put	Bond Future	3198	3	3	3	0.00
29/09/2014	R197 On 05-February-15	289.01	Put	Bond Future	3208	3	3	3	0.00
29/09/2014	R197 On 05-February-15	288.99	Put	Bond Future	3188	3	3	3	0.00
29/09/2014	R202 On 06-November-14			Bond Future	232.75	232.0421	232.7531	232.0421	47,856.00
29/09/2014	R202 On 06-November-14	226.99	Call	Bond Future	5763	5	6	5	0.00
29/09/2014	R202 On 06-November-14	227.00	Call	Bond Future	5753	5	6	5	0.00
29/09/2014	R202 On 06-November-14	227.01	Call	Bond Future	5743	5	6	5	0.00
29/09/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R202 On 05-February-15			Bond Future	233.23	232.5147	233.2325	232.5147	0.00
29/09/2014	R202 On 05-February-15	232.99	Call	Bond Future	243	0	0	0	0.00
29/09/2014	R202 On 05-February-15	233.01	Call	Bond Future	223	0	0	0	0.00
29/09/2014	R202 On 05-February-15	233.00	Call	Bond Future	233	0	0	0	0.00
29/09/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R203 On 06-November-14			Bond Future	7.17	104.2655	104.0258	104.2655	14,299.00
29/09/2014	R203 On 06-November-14	6.84	Call	Bond Future	51	0	0	0	45.00
29/09/2014	R203 On 06-November-14	6.98	Call	Bond Future	123	0	0	0	14.00
29/09/2014	R203 On 06-November-14	6.86	Call	Bond Future	59	0	0	0	0.00
29/09/2014	R203 On 06-November-14	6.85	Call	Bond Future	55	0	0	0	0.00
29/09/2014	R203 On 06-November-14	6.84	Put	Bond Future	897	1	1	1	0.00
29/09/2014	R203 On 06-November-14	6.98	Put	Bond Future	605	0	1	0	0.00
29/09/2014	R203 On 06-November-14	6.86	Put	Bond Future	852	1	1	1	0.00
29/09/2014	R203 On 06-November-14	6.85	Put	Bond Future	874	1	1	1	0.00
29/09/2014	R203 On 05-February-15			Bond Future	7.26	105.9008	105.6554	105.9008	0.00
29/09/2014	R203 On 05-February-15	7.69	Call	Bond Future	1212	1	1	1	55.00
29/09/2014	R203 On 05-February-15	8.35	Call	Bond Future	2550	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	R203 On 05-February-15	8.36	Call	Bond Future	2572	3	3	3	0.00
29/09/2014	R203 On 05-February-15	8.34	Call	Bond Future	2528	3	3	3	0.00
29/09/2014	R203 On 05-February-15	8.35	Put	Bond Future	26	0	0	0	0.00
29/09/2014	R203 On 05-February-15	8.36	Put	Bond Future	25	0	0	0	0.00
29/09/2014	R203 On 05-February-15	7.69	Put	Bond Future	211	0	0	0	0.00
29/09/2014	R203 On 05-February-15	8.34	Put	Bond Future	27	0	0	0	0.00
29/09/2014	R203 On 07-May-15			Bond Future	7.30	103.5536	103.3068	103.5536	0.00
29/09/2014	R203 On 07-May-15	7.25	Call	Bond Future	660	1	1	1	0.00
29/09/2014	R203 On 07-May-15	7.26	Call	Bond Future	671	1	1	1	0.00
29/09/2014	R203 On 07-May-15	7.24	Call	Bond Future	650	1	1	1	0.00
29/09/2014	R203 On 07-May-15	7.25	Put	Bond Future	757	1	1	1	0.00
29/09/2014	R203 On 07-May-15	7.26	Put	Bond Future	746	1	1	1	0.00
29/09/2014	R203 On 07-May-15	7.24	Put	Bond Future	768	1	1	1	0.00
29/09/2014	R204 On 06-November-14			Bond Future	7.48	105.2602	104.9175	105.2602	12,674.00
29/09/2014	R204 On 06-November-14	6.99	Call	Bond Future	29	0	0	0	0.00
29/09/2014	R204 On 06-November-14	7.99	Call	Bond Future	1807	2	2	2	0.00
29/09/2014	R204 On 06-November-14	7.01	Call	Bond Future	33	0	0	0	0.00
29/09/2014	R204 On 06-November-14	7.00	Call	Bond Future	31	0	0	0	0.00
29/09/2014	R204 On 06-November-14	7.00	Put	Bond Future	1746	1	2	1	0.00
29/09/2014	R204 On 06-November-14	7.99	Put	Bond Future	36	0	0	0	1,270.00
29/09/2014	R204 On 06-November-14	6.99	Put	Bond Future	1779	1	2	1	0.00
29/09/2014	R204 On 06-November-14	7.01	Put	Bond Future	1712	1	2	1	0.00
29/09/2014	R204 On 05-February-15			Bond Future	7.57	102.8762	102.5262	102.8762	0.00
29/09/2014	R204 On 05-February-15	8.25	Call	Bond Future	2395	3	2	3	0.00
29/09/2014	R204 On 05-February-15	8.24	Call	Bond Future	2367	3	2	3	0.00
29/09/2014	R204 On 05-February-15	8.26	Call	Bond Future	2423	3	2	3	0.00
29/09/2014	R204 On 05-February-15	8.26	Put	Bond Future	157	0	0	0	0.00
29/09/2014	R204 On 05-February-15	8.25	Put	Bond Future	161	0	0	0	0.00
29/09/2014	R204 On 05-February-15	8.24	Put	Bond Future	166	0	0	0	0.00
29/09/2014	R204 On 07-May-15			Bond Future	7.62	104.6471	104.2939	104.6471	0.00
29/09/2014	R204 On 07-May-15	7.49	Call	Bond Future	904	1	1	1	0.00
29/09/2014	R204 On 07-May-15	7.51	Call	Bond Future	933	1	1	1	0.00
29/09/2014	R204 On 07-May-15	7.50	Call	Bond Future	919	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	R204 On 07-May-15	7.49	Put	Bond Future	1306	1	1	1	0.00
29/09/2014	R204 On 07-May-15	7.50	Put	Bond Future	1289	1	1	1	0.00
29/09/2014	R204 On 07-May-15	7.51	Put	Bond Future	1272	1	1	1	0.00
29/09/2014	R204 On 06-August-15			Bond Future	7.62	102.5971	102.2305	102.5971	0.00
29/09/2014	R204 On 06-August-15	8.41	Call	Bond Future	2789	3	3	3	0.00
29/09/2014	R204 On 06-August-15	7.74	Call	Bond Future	1491	2	1	2	0.00
29/09/2014	R204 On 06-August-15	7.76	Call	Bond Future	1524	2	2	2	0.00
29/09/2014	R204 On 06-August-15	7.75	Call	Bond Future	1508	2	2	2	0.00
29/09/2014	R204 On 06-August-15	8.41	Put	Bond Future	501	0	1	0	699.00
29/09/2014	R204 On 06-August-15	7.75	Put	Bond Future	1125	1	1	1	0.00
29/09/2014	R204 On 06-August-15	7.74	Put	Bond Future	1138	1	1	1	0.00
29/09/2014	R204 On 06-August-15	7.76	Put	Bond Future	1113	1	1	1	0.00
29/09/2014	R207 On 06-November-14			Bond Future	7.72	100.8031	100.3582	100.8031	33,691.00
29/09/2014	R207 On 06-November-14	7.34	Call	Bond Future	90	0	0	0	0.00
29/09/2014	R207 On 06-November-14	7.36	Call	Bond Future	102	0	0	0	0.00
29/09/2014	R207 On 06-November-14	7.35	Call	Bond Future	96	0	0	0	0.00
29/09/2014	R207 On 06-November-14	7.34	Put	Bond Future	1680	1	2	1	0.00
29/09/2014	R207 On 06-November-14	7.35	Put	Bond Future	1643	1	2	1	0.00
29/09/2014	R207 On 06-November-14	7.36	Put	Bond Future	1607	1	2	1	0.00
29/09/2014	R207 On 05-February-15			Bond Future	7.80	98.7430	98.2892	98.7430	0.00
29/09/2014	R207 On 05-February-15	8.49	Call	Bond Future	2896	3	3	3	0.00
29/09/2014	R207 On 05-February-15	8.51	Call	Bond Future	2962	3	3	3	0.00
29/09/2014	R207 On 05-February-15	8.50	Call	Bond Future	2929	3	3	3	0.00
29/09/2014	R207 On 05-February-15	8.50	Put	Bond Future	202	0	0	0	0.00
29/09/2014	R207 On 05-February-15	8.51	Put	Bond Future	197	0	0	0	0.00
29/09/2014	R207 On 05-February-15	8.49	Put	Bond Future	208	0	0	0	0.00
29/09/2014	R207 On 07-May-15			Bond Future	7.86	100.4432	99.9843	100.4432	0.00
29/09/2014	R207 On 07-May-15	8.25	Call	Bond Future	2257	3	2	3	0.00
29/09/2014	R207 On 07-May-15	7.73	Call	Bond Future	1137	1	1	1	66.00
29/09/2014	R207 On 07-May-15	8.26	Call	Bond Future	2283	3	2	3	0.00
29/09/2014	R207 On 07-May-15	8.24	Call	Bond Future	2232	3	2	3	0.00
29/09/2014	R207 On 07-May-15	8.26	Put	Bond Future	772	1	1	1	0.00
29/09/2014	R207 On 07-May-15	7.73	Put	Bond Future	1626	1	2	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
29/09/2014	R207 On 07-May-15	8.25	Put	Bond Future	783	1	1	1	0.00
29/09/2014	R207 On 07-May-15	8.24	Put	Bond Future	795	1	1	1	0.00
29/09/2014	R207 On 06-August-15			Bond Future	7.88	98.7090	98.2350	98.7090	0.00
29/09/2014	R207 On 06-August-15	7.74	Call	Bond Future	1407	2	1	2	0.00
29/09/2014	R207 On 06-August-15	7.76	Call	Bond Future	1442	2	1	2	0.00
29/09/2014	R207 On 06-August-15	7.75	Call	Bond Future	1424	2	1	2	0.00
29/09/2014	R207 On 06-August-15	7.46	Call	Bond Future	979	1	1	1	70.00
29/09/2014	R207 On 06-August-15	7.74	Put	Bond Future	1909	2	2	2	0.00
29/09/2014	R207 On 06-August-15	7.75	Put	Bond Future	1889	2	2	2	0.00
29/09/2014	R207 On 06-August-15	7.76	Put	Bond Future	1870	2	2	2	0.00
29/09/2014	R207 On 06-August-15	7.46	Put	Bond Future	2508	2	3	2	0.00
29/09/2014	R208 On 06-November-14			Bond Future	7.87	95.7537	95.2192	95.7537	51,937.00
29/09/2014	R208 On 06-November-14	7.44	Call	Bond Future	80	0	0	0	0.00
29/09/2014	R208 On 06-November-14	7.46	Call	Bond Future	91	0	0	0	0.00
29/09/2014	R208 On 06-November-14	7.45	Call	Bond Future	85	0	0	0	0.00
29/09/2014	R208 On 06-November-14	8.50	Call	Bond Future	2972	3	3	3	0.00
29/09/2014	R208 On 06-November-14	7.45	Put	Bond Future	2128	2	2	2	0.00
29/09/2014	R208 On 06-November-14	7.46	Put	Bond Future	2084	2	2	2	0.00
29/09/2014	R208 On 06-November-14	7.44	Put	Bond Future	2172	2	2	2	0.00
29/09/2014	R208 On 06-November-14	8.50	Put	Bond Future	32	0	0	0	1,520.00
29/09/2014	R208 On 05-February-15			Bond Future	7.95	97.2554	96.7109	97.2554	0.00
29/09/2014	R208 On 05-February-15	8.49	Call	Bond Future	2832	3	3	3	0.00
29/09/2014	R208 On 05-February-15	8.51	Call	Bond Future	2904	3	3	3	0.00
29/09/2014	R208 On 05-February-15	8.50	Call	Bond Future	2868	3	3	3	0.00
29/09/2014	R208 On 05-February-15	8.49	Put	Bond Future	385	0	0	0	0.00
29/09/2014	R208 On 05-February-15	8.50	Put	Bond Future	376	0	0	0	0.00
29/09/2014	R208 On 05-February-15	8.51	Put	Bond Future	367	0	0	0	0.00
29/09/2014	R208 On 07-May-15			Bond Future	8.00	95.5272	94.9758	95.5272	0.00
29/09/2014	R208 On 07-May-15	7.99	Call	Bond Future	1634	2	2	2	0.00
29/09/2014	R208 On 07-May-15	8.01	Call	Bond Future	1680	2	2	2	0.00
29/09/2014	R208 On 07-May-15	8.00	Call	Bond Future	1657	2	2	2	0.00
29/09/2014	R208 On 07-May-15	7.99	Put	Bond Future	1689	1	2	1	0.00
29/09/2014	R208 On 07-May-15	8.00	Put	Bond Future	1667	1	2	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
29/09/2014	R208 On 07-May-15	8.01	Put	Bond Future	1645	1	2	1	0.00
29/09/2014	R208 On 06-August-15			Bond Future	8.02	97.3454	96.7775	97.3454	0.00
29/09/2014	R208 On 06-August-15	8.00	Call	Bond Future	1969	2	2	2	0.00
29/09/2014	R208 On 06-August-15	7.99	Call	Bond Future	1947	2	2	2	0.00
29/09/2014	R208 On 06-August-15	8.01	Call	Bond Future	1991	2	2	2	0.00
29/09/2014	R208 On 06-August-15	8.85	Call	Bond Future	4256	5	4	5	0.00
29/09/2014	R208 On 06-August-15	7.99	Put	Bond Future	2089	2	2	2	0.00
29/09/2014	R208 On 06-August-15	8.85	Put	Bond Future	774	1	1	1	198.00
29/09/2014	R208 On 06-August-15	8.00	Put	Bond Future	2068	2	2	2	0.00
29/09/2014	R208 On 06-August-15	8.01	Put	Bond Future	2047	2	2	2	0.00
29/09/2014	R209 On 06-November-14			Bond Future	8.88	76.2184	75.6801	76.2184	28,923.00
29/09/2014	R209 On 06-November-14	10.00	Call	Bond Future	7824	8	8	8	0.00
29/09/2014	R209 On 06-November-14	8.95	Call	Bond Future	1481	2	1	2	2,050.00
29/09/2014	R209 On 06-November-14	9.50	Call	Bond Future	4582	5	5	5	0.00
29/09/2014	R209 On 06-November-14	10.05	Call	Bond Future	8143	9	8	9	0.00
29/09/2014	R209 On 06-November-14	9.95	Call	Bond Future	7504	8	8	8	0.00
29/09/2014	R209 On 06-November-14	8.50	Call	Bond Future	256	0	0	0	5,500.00
29/09/2014	R209 On 06-November-14	8.99	Call	Bond Future	1658	2	2	2	0.00
29/09/2014	R209 On 06-November-14	9.25	Call	Bond Future	3030	4	3	4	0.00
29/09/2014	R209 On 06-November-14	9.05	Call	Bond Future	1943	2	2	2	2,050.00
29/09/2014	R209 On 06-November-14	9.58	Call	Bond Future	5100	6	5	6	0.00
29/09/2014	R209 On 06-November-14	9.01	Call	Bond Future	1751	2	2	2	0.00
29/09/2014	R209 On 06-November-14	8.75	Call	Bond Future	762	1	1	1	2,200.00
29/09/2014	R209 On 06-November-14	9.00	Call	Bond Future	1704	2	2	2	1,640.00
29/09/2014	R209 On 06-November-14	9.25	Put	Bond Future	317	0	0	0	2,200.00
29/09/2014	R209 On 06-November-14	9.95	Put	Bond Future	7	0	0	0	2,050.00
29/09/2014	R209 On 06-November-14	8.50	Put	Bond Future	3278	3	3	3	0.00
29/09/2014	R209 On 06-November-14	10.00	Put	Bond Future	5	0	0	0	1,640.00
29/09/2014	R209 On 06-November-14	10.05	Put	Bond Future	4	0	0	0	2,050.00
29/09/2014	R209 On 06-November-14	8.75	Put	Bond Future	1796	2	2	2	0.00
29/09/2014	R209 On 06-November-14	9.00	Put	Bond Future	828	1	1	1	0.00
29/09/2014	R209 On 06-November-14	8.95	Put	Bond Future	981	1	1	1	0.00
29/09/2014	R209 On 06-November-14	9.01	Put	Bond Future	800	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	R209 On 06-November-14	9.50	Put	Bond Future	101	0	0	0	5,500.00
29/09/2014	R209 On 06-November-14	9.05	Put	Bond Future	694	1	1	1	0.00
29/09/2014	R209 On 06-November-14	9.58	Put	Bond Future	67	0	0	0	907.00
29/09/2014	R209 On 06-November-14	8.99	Put	Bond Future	857	1	1	1	0.00
29/09/2014	R209 On 05-February-15			Bond Future	8.95	77.4138	76.8656	77.4138	0.00
29/09/2014	R209 On 05-February-15	9.25	Call	Bond Future	3575	4	4	4	0.00
29/09/2014	R209 On 05-February-15	9.26	Call	Bond Future	3622	4	4	4	0.00
29/09/2014	R209 On 05-February-15	9.24	Call	Bond Future	3528	4	4	4	0.00
29/09/2014	R209 On 05-February-15	9.00	Call	Bond Future	2489	3	2	3	0.00
29/09/2014	R209 On 05-February-15	9.24	Put	Bond Future	1369	1	1	1	0.00
29/09/2014	R209 On 05-February-15	9.26	Put	Bond Future	1319	1	1	1	0.00
29/09/2014	R209 On 05-February-15	9.25	Put	Bond Future	1344	1	1	1	0.00
29/09/2014	R209 On 05-February-15	9.00	Put	Bond Future	2092	2	2	2	0.00
29/09/2014	R209 On 07-May-15			Bond Future	9.00	75.5963	75.0407	75.5963	0.00
29/09/2014	R209 On 07-May-15	8.99	Call	Bond Future	3128	3	3	3	0.00
29/09/2014	R209 On 07-May-15	9.01	Call	Bond Future	3203	4	3	4	0.00
29/09/2014	R209 On 07-May-15	9.00	Call	Bond Future	3165	3	3	3	0.00
29/09/2014	R209 On 07-May-15	9.00	Put	Bond Future	3134	3	3	3	0.00
29/09/2014	R209 On 07-May-15	9.01	Put	Bond Future	3097	3	3	3	0.00
29/09/2014	R209 On 07-May-15	8.99	Put	Bond Future	3171	3	3	3	0.00
29/09/2014	R209 On 06-August-15			Bond Future	9.03	77.0357	76.4648	77.0357	0.00
29/09/2014	R209 On 06-August-15	9.90	Call	Bond Future	7606	8	8	8	0.00
29/09/2014	R209 On 06-August-15	9.00	Call	Bond Future	3770	4	4	4	0.00
29/09/2014	R209 On 06-August-15	9.01	Call	Bond Future	3807	4	4	4	0.00
29/09/2014	R209 On 06-August-15	8.99	Call	Bond Future	3734	4	4	4	0.00
29/09/2014	R209 On 06-August-15	9.00	Put	Bond Future	3993	4	4	4	0.00
29/09/2014	R209 On 06-August-15	9.90	Put	Bond Future	1566	1	2	1	2,914.00
29/09/2014	R209 On 06-August-15	9.01	Put	Bond Future	3955	4	4	4	0.00
29/09/2014	R209 On 06-August-15	8.99	Put	Bond Future	4031	4	4	4	0.00
29/09/2014	R210 On 06-November-14			Bond Future	172.74	172.7164	172.7414	172.7164	642.00
29/09/2014	R210 On 06-November-14	168.99	Call	Bond Future	3751	4	4	4	0.00
29/09/2014	R210 On 06-November-14	169.01	Call	Bond Future	3731	4	4	4	0.00
29/09/2014	R210 On 06-November-14	169.00	Call	Bond Future	3741	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R210 On 05-February-15			Bond Future	175.47	175.4464	175.4686	175.4464	0.00
29/09/2014	R210 On 05-February-15	174.99	Call	Bond Future	479	0	0	0	0.00
29/09/2014	R210 On 05-February-15	175.01	Call	Bond Future	459	0	0	0	0.00
29/09/2014	R210 On 05-February-15	175.00	Call	Bond Future	469	0	0	0	0.00
29/09/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R211 On 06-November-14			Bond Future	132.37	132.3584	132.3739	132.3584	1,120.00
29/09/2014	R211 On 06-November-14	129.99	Call	Bond Future	2384	2	2	2	0.00
29/09/2014	R211 On 06-November-14	130.00	Call	Bond Future	2374	2	2	2	0.00
29/09/2014	R211 On 06-November-14	130.01	Call	Bond Future	2364	2	2	2	0.00
29/09/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R211 On 05-February-15			Bond Future	132.86	132.8449	132.8582	132.8449	0.00
29/09/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
29/09/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
29/09/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
29/09/2014	R211 On 05-February-15	133.00	Put	Bond Future	142	0	0	0	0.00
29/09/2014	R211 On 05-February-15	132.99	Put	Bond Future	132	0	0	0	0.00
29/09/2014	R211 On 05-February-15	133.01	Put	Bond Future	152	0	0	0	0.00
29/09/2014	R212 On 06-November-14			Bond Future	136.88	136.8583	136.8776	136.8583	14,864.00
29/09/2014	R212 On 06-November-14	135.00	Call	Bond Future	1878	2	2	2	0.00
29/09/2014	R212 On 06-November-14	135.01	Call	Bond Future	1868	2	2	2	0.00
29/09/2014	R212 On 06-November-14	134.99	Call	Bond Future	1888	2	2	2	0.00
29/09/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R212 On 05-February-15			Bond Future	137.28	137.2593	137.2763	137.2593	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
29/09/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
29/09/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
29/09/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
29/09/2014	R212 On 05-February-15	137.99	Put	Bond Future	714	1	1	1	0.00
29/09/2014	R212 On 05-February-15	138.00	Put	Bond Future	724	1	1	1	0.00
29/09/2014	R212 On 05-February-15	138.01	Put	Bond Future	734	1	1	1	0.00
29/09/2014	R213 On 06-November-14			Bond Future	8.75	86.8488	86.3094	86.8488	28,658.00
29/09/2014	R213 On 06-November-14	8.84	Call	Bond Future	1574	2	2	2	0.00
29/09/2014	R213 On 06-November-14	8.85	Call	Bond Future	1619	2	2	2	0.00
29/09/2014	R213 On 06-November-14	8.86	Call	Bond Future	1665	2	2	2	0.00
29/09/2014	R213 On 06-November-14	8.85	Put	Bond Future	875	1	1	1	0.00
29/09/2014	R213 On 06-November-14	8.86	Put	Bond Future	845	1	1	1	0.00
29/09/2014	R213 On 06-November-14	8.84	Put	Bond Future	905	1	1	1	0.00
29/09/2014	R213 On 05-February-15			Bond Future	8.82	88.2109	87.6615	88.2109	0.00
29/09/2014	R213 On 05-February-15	9.26	Call	Bond Future	4207	5	4	5	0.00
29/09/2014	R213 On 05-February-15	9.24	Call	Bond Future	4105	5	4	5	0.00
29/09/2014	R213 On 05-February-15	9.25	Call	Bond Future	4156	5	4	5	0.00
29/09/2014	R213 On 05-February-15	9.25	Put	Bond Future	1013	1	1	1	0.00
29/09/2014	R213 On 05-February-15	9.26	Put	Bond Future	993	1	1	1	0.00
29/09/2014	R213 On 05-February-15	9.24	Put	Bond Future	1034	1	1	1	0.00
29/09/2014	R213 On 07-May-15			Bond Future	8.87	86.1817	85.6251	86.1817	0.00
29/09/2014	R213 On 07-May-15	8.74	Call	Bond Future	2601	3	3	3	0.00
29/09/2014	R213 On 07-May-15	8.76	Call	Bond Future	2670	3	3	3	0.00
29/09/2014	R213 On 07-May-15	8.75	Call	Bond Future	2635	3	3	3	0.00
29/09/2014	R213 On 07-May-15	8.75	Put	Bond Future	3549	3	4	3	0.00
29/09/2014	R213 On 07-May-15	8.76	Put	Bond Future	3508	3	4	3	0.00
29/09/2014	R213 On 07-May-15	8.74	Put	Bond Future	3590	3	4	3	0.00
29/09/2014	R214 On 06-November-14			Bond Future	8.98	76.9220	76.4015	76.9220	6,069.00
29/09/2014	R214 On 06-November-14	9.20	Call	Bond Future	2333	3	2	3	2,500.00
29/09/2014	R214 On 06-November-14	9.64	Call	Bond Future	5055	6	5	6	0.00
29/09/2014	R214 On 06-November-14	9.65	Call	Bond Future	5121	6	5	6	0.00
29/09/2014	R214 On 06-November-14	9.66	Call	Bond Future	5188	6	5	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	R214 On 06-November-14	9.80	Call	Bond Future	6122	7	6	7	0.00
29/09/2014	R214 On 06-November-14	9.20	Put	Bond Future	614	1	1	1	0.00
29/09/2014	R214 On 06-November-14	9.66	Put	Bond Future	85	0	0	0	0.00
29/09/2014	R214 On 06-November-14	9.65	Put	Bond Future	89	0	0	0	0.00
29/09/2014	R214 On 06-November-14	9.80	Put	Bond Future	41	0	0	0	2,500.00
29/09/2014	R214 On 06-November-14	9.64	Put	Bond Future	93	0	0	0	0.00
29/09/2014	R214 On 05-February-15			Bond Future	9.04	78.1285	77.5982	78.1285	0.00
29/09/2014	R214 On 05-February-15	9.51	Call	Bond Future	4551	5	5	5	0.00
29/09/2014	R214 On 05-February-15	9.50	Call	Bond Future	4499	5	4	5	0.00
29/09/2014	R214 On 05-February-15	9.49	Call	Bond Future	4447	5	4	5	0.00
29/09/2014	R214 On 05-February-15	9.50	Put	Bond Future	1056	1	1	1	0.00
29/09/2014	R214 On 05-February-15	9.51	Put	Bond Future	1036	1	1	1	0.00
29/09/2014	R214 On 05-February-15	9.49	Put	Bond Future	1077	1	1	1	0.00
29/09/2014	R214 On 07-May-15			Bond Future	9.09	76.1791	75.6419	76.1791	0.00
29/09/2014	R214 On 07-May-15	9.15	Call	Bond Future	3529	4	4	4	0.00
29/09/2014	R214 On 07-May-15	9.16	Call	Bond Future	3570	4	4	4	0.00
29/09/2014	R214 On 07-May-15	9.14	Call	Bond Future	3489	4	3	4	0.00
29/09/2014	R214 On 07-May-15	9.16	Put	Bond Future	3040	3	3	3	0.00
29/09/2014	R214 On 07-May-15	9.15	Put	Bond Future	3077	3	3	3	0.00
29/09/2014	R214 On 07-May-15	9.14	Put	Bond Future	3114	3	3	3	0.00
29/09/2014	R248 On 06-November-14			Bond Future	9.04	99.3931	98.7243	99.3931	29,570.00
29/09/2014	R248 On 06-November-14	9.72	Call	Bond Future	6565	7	7	7	0.00
29/09/2014	R248 On 06-November-14	9.74	Call	Bond Future	6745	7	7	7	0.00
29/09/2014	R248 On 06-November-14	9.73	Call	Bond Future	6655	7	7	7	0.00
29/09/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R248 On 05-February-15			Bond Future	9.10	100.9518	100.2709	100.9518	1,277.00
29/09/2014	R248 On 05-February-15	9.50	Call	Bond Future	3867	5	4	5	0.00
29/09/2014	R248 On 05-February-15	9.51	Call	Bond Future	3961	5	4	5	0.00
29/09/2014	R248 On 05-February-15	9.49	Call	Bond Future	3774	4	4	4	0.00
29/09/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/09/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R248 On 07-May-15			Bond Future	9.15	98.2552	97.5651	98.2552	0.00
29/09/2014	R248 On 07-May-15	9.25	Call	Bond Future	980	2	1	2	0.00
29/09/2014	R248 On 07-May-15	9.24	Call	Bond Future	882	2	1	2	0.00
29/09/2014	R248 On 07-May-15	9.26	Call	Bond Future	1078	2	1	2	0.00
29/09/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/09/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00