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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For October 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	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
20/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	2025 On 06-November-14			Bond Future	117.65	117.6325	117.6495	117.6325	16.00
20/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	660	1	660	1	0.00
20/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	640	1	640	1	0.00
20/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	650	1	650	1	0.00
20/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2025 On 05-February-15			Bond Future	118.33	118.3172	118.3333	118.3172	0.00
20/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
20/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
20/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
20/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	657	1	657	1	0.00
20/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	667	1	667	1	0.00
20/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	677	1	677	1	0.00
20/10/2014	2030 On 06-November-14			Bond Future	8.52	97.4615	8.5241	97.4615	4,663.00
20/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	3703	3	3703	3	0.00
20/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	3857	4	3857	4	0.00
20/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	3780	3	3780	3	0.00
20/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2030 On 05-February-15			Bond Future	8.59	94.9685	8.5888	94.9685	0.00
20/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	5040	5	5040	5	0.00
20/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	5189	5	5189	5	0.00
20/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	5115	5	5115	5	0.00
20/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2030 On 07-May-15			Bond Future	8.64	96.6062	8.6385	96.6062	0.00
20/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	879	1	879	1	0.00
20/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	957	1	957	1	0.00
20/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	801	0	801	0	0.00
20/10/2014	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
20/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2037 On 06-November-14			Bond Future	8.78	99.2647	8.7837	99.2647	10,565.00
20/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	8031	8	8031	8	0.00
20/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	8196	8	8196	8	0.00
20/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	8114	8	8114	8	0.00
20/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2037 On 05-February-15			Bond Future	8.85	96.5492	8.8470	96.5492	3,280.00
20/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	5736	5	5736	5	0.00
20/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	5821	5	5821	5	0.00
20/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	5905	6	5905	6	0.00
20/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2037 On 07-May-15			Bond Future	8.90	98.2142	8.8968	98.2142	0.00
20/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	857	1	857	1	0.00
20/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	1039	1	1039	1	0.00
20/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	948	1	948	1	0.00
20/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2038 On 06-November-14			Bond Future	123.77	123.7531	123.7713	123.7531	1,974.00
20/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	3781	4	3781	4	0.00
20/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	3761	4	3761	4	0.00
20/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	3771	4	3771	4	0.00
20/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2038 On 05-February-15			Bond Future	124.41	124.3891	124.4063	124.3891	0.00
20/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	1396	1	1396	1	0.00
20/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	1406	1	1406	1	0.00
20/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	1416	1	1416	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
20/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2044 On 06-November-14			Bond Future	8.88	100.7271	8.8783	100.7271	3,002.00
20/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	1134	1	1134	1	0.00
20/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	1235	1	1235	1	0.00
20/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	1335	1	1335	1	0.00
20/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2044 On 05-February-15			Bond Future	8.94	97.9091	8.9399	97.9091	0.00
20/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	705	0	705	0	0.00
20/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	605	0	605	0	0.00
20/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	505	0	505	0	0.00
20/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2044 On 07-May-15			Bond Future	8.99	99.5976	8.9888	99.5976	0.00
20/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	12	0	12	0	0.00
20/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	212	0	212	0	0.00
20/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	112	0	112	0	0.00
20/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2046 On 06-November-14			Bond Future	123.47	123.4495	123.4677	123.4495	5,389.00
20/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	19038	19	19038	19	0.00
20/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	19018	19	19018	19	0.00
20/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	19028	19	19028	19	0.00
20/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2046 On 05-February-15			Bond Future	125.40	125.3821	125.3996	125.3821	0.00
20/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1410	1	1410	1	0.00
20/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1390	1	1390	1	0.00

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20/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1400	1	1400	1	0.00
20/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2050 On 06-November-14			Bond Future	132.03	132.0111	132.0308	132.0111	2,640.00
20/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	6031	6	6031	6	0.00
20/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	6021	6	6021	6	0.00
20/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	6041	6	6041	6	0.00
20/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2050 On 05-February-15			Bond Future	132.65	132.6297	132.6486	132.6297	0.00
20/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2659	3	2659	3	0.00
20/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2639	3	2639	3	0.00
20/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2649	3	2649	3	0.00
20/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	AL12 On 06-November-14			Index Future	518.98	517.2250	518.9760	517.2250	0.00
20/10/2014	AL12 On 05-February-15			Index Future	527.03	525.2590	527.0290	525.2590	0.00
20/10/2014	AL12 On 07-May-15			Index Future	536.08	534.3000	536.0790	534.3000	0.00
20/10/2014	AL37 On 06-November-14			Index Future	437.77	437.0760	437.7680	437.0760	3.00
20/10/2014	AL37 On 05-February-15			Index Future	444.56	443.8650	444.5610	443.8650	0.00
20/10/2014	AL7T On 06-November-14			Index Future	517.23	516.0320	517.2290	516.0320	4.00
20/10/2014	AL7T On 05-February-15			Index Future	525.26	524.0470	525.2550	524.0470	0.00
20/10/2014	ALBI On 06-November-14			Index Future	470.98	469.8170	470.9770	469.8170	582.00
20/10/2014	ALBI On 05-February-15			Index Future	478.29	477.1140	478.2850	477.1140	65.00
20/10/2014	ALBI On 07-May-15			Index Future	486.50	485.3260	486.4980	485.3260	0.00

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20/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/10/2014	EL28 On 06-November-14			Bond Future	123.02	123.7084	123.0207	123.7084	0.00
20/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1021	2	1021	2	0.00
20/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1031	2	1031	2	0.00
20/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1011	2	1011	2	0.00
20/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	EL28 On 05-February-15			Bond Future	124.95	125.6452	124.9454	125.6452	0.00
20/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
20/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
20/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
20/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1055	0	1055	0	0.00
20/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1045	0	1045	0	0.00
20/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1065	0	1065	0	0.00
20/10/2014	ES33 On 06-November-14			Bond Future	9.57	82.9799	9.5698	82.9799	6,220.00
20/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5109	5	5109	5	0.00
20/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5177	5	5177	5	0.00
20/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5244	5	5244	5	0.00
20/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
20/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
20/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
20/10/2014	ES33 On 05-February-15			Bond Future	9.66	84.2688	9.6629	84.2688	0.00
20/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2485	2	2485	2	0.00
20/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2415	2	2415	2	0.00
20/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2345	2	2345	2	0.00
20/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	ES33 On 07-May-15			Bond Future	9.74	81.9301	9.7370	81.9301	0.00
20/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	166	0	166	0	0.00
20/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	22	0	22	0	0.00
20/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	94	0	94	0	0.00
20/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
20/10/2014	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
20/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
20/10/2014	GOVI On 06-November-14			GOVI	469.52	468.4400	469.5170	468.4400	426.00
20/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	205270	19	205270	19	0.00
20/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	205070	19	205070	19	0.00
20/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	205170	19	205170	19	0.00
20/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
20/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
20/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
20/10/2014	GOVI On 05-February-15			GOVI	476.80	475.7160	476.8020	475.7160	48.00
20/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	168120	16	168120	16	0.00
20/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	168020	16	168020	16	0.00
20/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	167920	16	167920	16	0.00
20/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
20/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
20/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
20/10/2014	GOVI On 07-May-15			GOVI	484.99	483.9040	484.9900	483.9040	0.00
20/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	350000	34	350000	34	0.00
20/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	349900	34	349900	34	0.00
20/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	349800	34	349800	34	0.00
20/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
20/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
20/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
20/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.01	145.1244	145.0080	145.1244	107.00
20/10/2014	IGOV On 06-November-14			Index Future	220.56	220.5420	220.5620	220.5420	1,159.00
20/10/2014	IGOV On 05-February-15			Index Future	224.01	223.9950	224.0110	223.9950	10.00
20/10/2014	IGOV On 07-May-15			Index Future	227.89	227.8770	227.8850	227.8770	0.00
20/10/2014	ILBI On 06-November-14			Index Future	590.98	591.0820	590.9830	591.0820	0.00
20/10/2014	ILBI On 05-February-15			Index Future	600.30	600.4080	600.3020	600.4080	157.00
20/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
20/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/10/2014	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
20/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.09	93.8900	6.0900	93.8900	0.00
20/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.22	93.7400	6.2200	93.7400	0.00
20/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.28	93.6900	6.2800	93.6900	0.00
20/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.39	93.5700	6.3900	93.5700	0.00
20/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.44	93.5400	6.4400	93.5400	2,850.00
20/10/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.53	93.4400	6.5300	93.4400	0.00
20/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.68	93.2800	6.6800	93.2800	5,000.00
20/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.88	93.1000	6.8800	93.1000	0.00
20/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.04	92.9500	7.0400	92.9500	0.00
20/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.8200	7.1600	92.8200	0.00
20/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.28	92.7000	7.2800	92.7000	0.00
20/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.41	92.5800	7.4100	92.5800	0.00
20/10/2014	R023 On 06-November-14			Bond Future	7.87	100.6134	7.8654	100.6134	7,833.00
20/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	4278	4	4278	4	0.00
20/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	4335	4	4335	4	0.00
20/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	4222	4	4222	4	0.00
20/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R023 On 05-February-15			Bond Future	7.94	102.1761	7.9355	102.1761	0.00
20/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	4732	5	4732	5	0.00
20/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	4783	5	4783	5	0.00
20/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	4682	4	4682	4	0.00
20/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	127	0	127	0	0.00
20/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	123	0	123	0	0.00
20/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	131	0	131	0	0.00
20/10/2014	R023 On 07-May-15			Bond Future	7.98	100.0089	7.9754	100.0089	0.00
20/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	2361	2	2361	2	0.00
20/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	2427	2	2427	2	0.00
20/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	2394	2	2394	2	0.00
20/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	1408	2	1408	2	0.00
20/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	1431	2	1431	2	0.00
20/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	1385	1	1385	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
20/10/2014	R023 On 06-August-15			Bond Future	8.00	101.8666	7.9965	101.8666	0.00
20/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	3079	3	3079	3	0.00
20/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	6276	6	6276	6	0.00
20/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	3112	3	3112	3	0.00
20/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3145	3	3145	3	0.00
20/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1741	2	1741	2	0.00
20/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1698	2	1698	2	0.00
20/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1720	2	1720	2	0.00
20/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	547	1	547	1	911.00
20/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
20/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	2	0	2	0	0.00
20/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	2	0	2	0	0.00
20/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	2	0	2	0	0.00
20/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	449	0	449	0	0.00
20/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	465	0	465	0	0.00
20/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	457	0	457	0	0.00
20/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
20/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1084	1	1084	1	0.00
20/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1095	1	1095	1	0.00
20/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1089	1	1089	1	0.00
20/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	10	0	10	0	0.00
20/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	11	0	11	0	0.00
20/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	10	0	10	0	0.00
20/10/2014	R186 On 06-November-14			Bond Future	8.08	122.2579	8.0790	122.2579	42,777.00
20/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	2040	2	2040	2	100.00
20/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	3565	3	3565	3	0.00
20/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	8878	9	8878	9	0.00
20/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	28	0	28	0	1,500.00
20/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	1043	1	1043	1	0.00
20/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	3805	4	3805	4	0.00
20/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	455	0	455	0	1,500.00
20/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	1150	1	1150	1	0.00
20/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	1096	1	1096	1	0.00
20/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	4368	4	4368	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
20/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	3169	3	3169	3	0.00
20/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	85	0	85	0	100.00
20/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	163	0	163	0	100.00
20/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
20/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	25	0	25	0	7,000.00
20/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	1136	1	1136	1	0.00
20/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	457	1	457	1	0.00
20/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	520	1	520	1	0.00
20/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	42	0	42	0	6,000.00
20/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	18	0	18	0	100.00
20/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	3345	4	3345	4	0.00
20/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	8	0	8	0	0.00
20/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	488	1	488	1	0.00
20/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	2514	3	2514	3	0.00
20/10/2014	R186 On 05-February-15			Bond Future	8.14	118.8613	8.1417	118.8613	1,736.00
20/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	5387	5	5387	5	0.00
20/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	5454	5	5454	5	0.00
20/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	7120	7	7120	7	0.00
20/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	5320	5	5320	5	0.00
20/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	194	0	194	0	9,600.00
20/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	431	1	431	1	0.00
20/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	407	0	407	0	0.00
20/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	419	0	419	0	0.00
20/10/2014	R186 On 07-May-15			Bond Future	8.18	120.9096	8.1842	120.9096	0.00
20/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	3040	3	3040	3	0.00
20/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	2996	3	2996	3	0.00
20/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	3085	3	3085	3	0.00
20/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	2498	3	2498	3	0.00
20/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	2461	3	2461	3	0.00
20/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	2537	3	2537	3	0.00
20/10/2014	R197 On 06-November-14			Bond Future	289.87	289.8282	289.8695	289.8282	939.00
20/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	4869	5	4869	5	0.00
20/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	4859	5	4859	5	0.00
20/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	4879	5	4879	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
20/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R197 On 05-February-15			Bond Future	288.39	288.3489	288.3880	288.3489	0.00
20/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
20/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
20/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
20/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	612	1	612	1	0.00
20/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	622	1	622	1	0.00
20/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	602	1	602	1	0.00
20/10/2014	R202 On 06-November-14			Bond Future	234.32	233.7776	234.3217	233.7776	49,953.00
20/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	7332	7	7332	7	0.00
20/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	7322	7	7322	7	0.00
20/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	7312	7	7312	7	0.00
20/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R202 On 05-February-15			Bond Future	234.79	234.2418	234.7922	234.2418	0.00
20/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	1802	1	1802	1	0.00
20/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	1782	1	1782	1	0.00
20/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	1792	1	1792	1	0.00
20/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R203 On 06-November-14			Bond Future	6.99	104.3892	6.9890	104.3892	13,305.00
20/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	48	0	48	0	45.00
20/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	169	0	169	0	14.00
20/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	59	0	59	0	0.00
20/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	54	0	54	0	0.00
20/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	435	1	435	1	0.00
20/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	192	0	192	0	0.00
20/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	394	0	394	0	0.00
20/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	414	1	414	1	0.00
20/10/2014	R203 On 05-February-15			Bond Future	7.07	106.0105	7.0725	106.0105	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
20/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	1516	1	1516	1	55.00
20/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	2977	3	2977	3	0.00
20/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	3000	3	3000	3	0.00
20/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	2955	3	2955	3	0.00
20/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	3	0	3	0	0.00
20/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	3	0	3	0	0.00
20/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	64	0	64	0	0.00
20/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	3	0	3	0	0.00
20/10/2014	R203 On 07-May-15			Bond Future	7.08	103.6671	7.0839	103.6671	0.00
20/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	818	1	818	1	0.00
20/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	831	1	831	1	0.00
20/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	805	1	805	1	0.00
20/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	460	1	460	1	0.00
20/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	452	0	452	0	0.00
20/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	468	1	468	1	0.00
20/10/2014	R204 On 06-November-14			Bond Future	7.29	105.4761	7.2873	105.4761	11,939.00
20/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	15	0	15	0	0.00
20/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	2459	2	2459	2	0.00
20/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	19	0	19	0	0.00
20/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	17	0	17	0	0.00
20/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	1043	1	1043	1	0.00
20/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
20/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	1077	1	1077	1	0.00
20/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	1010	1	1010	1	0.00
20/10/2014	R204 On 05-February-15			Bond Future	7.36	103.0797	7.3640	103.0797	0.00
20/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	2957	3	2957	3	0.00
20/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	2926	3	2926	3	0.00
20/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	2987	3	2987	3	0.00
20/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	37	0	37	0	0.00
20/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	39	0	39	0	0.00
20/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	41	0	41	0	0.00
20/10/2014	R204 On 07-May-15			Bond Future	7.40	104.8557	7.3980	104.8557	0.00
20/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1093	1	1093	1	0.00
20/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1129	1	1129	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
20/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1111	1	1111	1	0.00
20/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	803	1	803	1	0.00
20/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	790	1	790	1	0.00
20/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	776	1	776	1	0.00
20/10/2014	R204 On 06-August-15			Bond Future	7.39	102.7625	7.3940	102.7625	0.00
20/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	3222	3	3222	3	0.00
20/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	1764	2	1764	2	0.00
20/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	1802	2	1802	2	0.00
20/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	1783	2	1783	2	0.00
20/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	269	0	269	0	699.00
20/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	736	1	736	1	0.00
20/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	746	1	746	1	0.00
20/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	726	1	726	1	0.00
20/10/2014	R207 On 06-November-14			Bond Future	7.51	101.0944	7.5062	101.0944	35,969.00
20/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	97	0	97	0	0.00
20/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	116	0	116	0	0.00
20/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	106	0	106	0	0.00
20/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	798	1	798	1	0.00
20/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	765	1	765	1	0.00
20/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	732	1	732	1	0.00
20/10/2014	R207 On 05-February-15			Bond Future	7.58	99.0236	7.5797	99.0236	3,106.00
20/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	3626	3	3626	3	0.00
20/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	3699	4	3699	4	0.00
20/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	3663	4	3663	4	0.00
20/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	48	0	48	0	0.00
20/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	46	0	46	0	0.00
20/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	50	0	50	0	0.00
20/10/2014	R207 On 07-May-15			Bond Future	7.62	100.7303	7.6228	100.7303	0.00
20/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	2769	3	2769	3	0.00
20/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1422	1	1422	1	66.00
20/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	2799	3	2799	3	0.00
20/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	2740	3	2740	3	0.00
20/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	388	0	388	0	0.00
20/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	1011	1	1011	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
20/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	395	0	395	0	0.00
20/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	403	0	403	0	0.00
20/10/2014	R207 On 06-August-15			Bond Future	7.64	98.9562	7.6370	98.9562	0.00
20/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	1669	2	1669	2	0.00
20/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	1710	2	1710	2	0.00
20/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	1689	2	1689	2	0.00
20/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1158	1	1158	1	70.00
20/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	1293	1	1293	1	0.00
20/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	1276	1	1276	1	0.00
20/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	1261	1	1261	1	0.00
20/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1809	2	1809	2	0.00
20/10/2014	R208 On 06-November-14			Bond Future	7.66	96.0608	7.6607	96.0608	53,508.00
20/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	69	0	69	0	0.00
20/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	84	0	84	0	0.00
20/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	77	0	77	0	0.00
20/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	3957	4	3957	4	0.00
20/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	1103	1	1103	1	0.00
20/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	1062	1	1062	1	0.00
20/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	1145	1	1145	1	0.00
20/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
20/10/2014	R208 On 05-February-15			Bond Future	7.73	97.5528	7.7316	97.5528	0.00
20/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	3576	3	3576	3	0.00
20/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	3657	4	3657	4	0.00
20/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	3617	3	3617	3	0.00
20/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	110	0	110	0	0.00
20/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	106	0	106	0	0.00
20/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	102	0	102	0	0.00
20/10/2014	R208 On 07-May-15			Bond Future	7.77	95.8314	7.7720	95.8314	0.00
20/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	1987	2	1987	2	0.00
20/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2042	2	2042	2	0.00
20/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	2015	2	2015	2	0.00
20/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	1008	1	1008	1	0.00
20/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	992	1	992	1	0.00
20/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	975	1	975	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
20/10/2014	R208 On 06-August-15			Bond Future	7.79	97.6119	7.7889	97.6119	0.00
20/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2305	2	2305	2	0.00
20/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2279	2	2279	2	0.00
20/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2330	2	2330	2	0.00
20/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	4911	5	4911	5	0.00
20/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1407	1	1407	1	0.00
20/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	414	0	414	0	198.00
20/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1389	1	1389	1	0.00
20/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	1372	1	1372	1	0.00
20/10/2014	R209 On 06-November-14			Bond Future	8.70	76.8022	8.7029	76.8022	28,853.00
20/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	9222	9	9222	9	0.00
20/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	2049	2	2049	2	2,050.00
20/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	5885	6	5885	6	0.00
20/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	9542	9	9542	9	0.00
20/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	191	0	191	0	5,500.00
20/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	8900	9	8900	9	0.00
20/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	2310	2	2310	2	0.00
20/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	4126	4	4126	4	0.00
20/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	2716	2	2716	2	2,050.00
20/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	6436	6	6436	6	0.00
20/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	2444	2	2444	2	0.00
20/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	932	1	932	1	2,200.00
20/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	2377	2	2377	2	1,640.00
20/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	9	0	9	0	2,200.00
20/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
20/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	1811	2	1811	2	0.00
20/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
20/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
20/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	563	1	563	1	0.00
20/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	97	0	97	0	0.00
20/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	146	0	146	0	0.00
20/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	90	0	90	0	0.00
20/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
20/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	64	0	64	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
20/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
20/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	106	0	106	0	0.00
20/10/2014	R209 On 05-February-15			Bond Future	8.76	77.9952	8.7623	77.9952	0.00
20/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	4280	4	4280	4	0.00
20/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	4336	4	4336	4	0.00
20/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	4224	4	4224	4	0.00
20/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	2970	3	2970	3	0.00
20/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	651	1	651	1	0.00
20/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	619	1	619	1	0.00
20/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	635	1	635	1	0.00
20/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	1159	1	1159	1	0.00
20/10/2014	R209 On 07-May-15			Bond Future	8.81	76.1889	8.8063	76.1889	0.00
20/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	3537	3	3537	3	0.00
20/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	3624	3	3624	3	0.00
20/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	3581	3	3581	3	0.00
20/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	2113	2	2113	2	0.00
20/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	2083	2	2083	2	0.00
20/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	2144	2	2144	2	0.00
20/10/2014	R209 On 06-August-15			Bond Future	8.84	77.6049	8.8394	77.6049	0.00
20/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	8454	8	8454	8	0.00
20/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	4179	4	4179	4	0.00
20/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	4221	4	4221	4	0.00
20/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	4138	4	4138	4	0.00
20/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2968	3	2968	3	0.00
20/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	982	1	982	1	2,914.00
20/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2936	3	2936	3	0.00
20/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	3002	3	3002	3	0.00
20/10/2014	R210 On 06-November-14			Bond Future	173.27	174.2395	173.2716	174.2395	642.00
20/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	4282	5	4282	5	0.00
20/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	4262	5	4262	5	0.00
20/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	4272	5	4272	5	0.00
20/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	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
20/10/2014	R210 On 05-February-15			Bond Future	175.98	176.9673	175.9825	176.9673	0.00
20/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	993	2	993	2	0.00
20/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	973	2	973	2	0.00
20/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	983	2	983	2	0.00
20/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R211 On 06-November-14			Bond Future	132.41	132.5414	132.4113	132.5414	1,120.00
20/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2421	3	2421	3	0.00
20/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2411	3	2411	3	0.00
20/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2401	3	2401	3	0.00
20/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R211 On 05-February-15			Bond Future	132.88	133.0105	132.8770	133.0105	0.00
20/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
20/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
20/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
20/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	123	0	123	0	0.00
20/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	113	0	113	0	0.00
20/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	133	0	133	0	0.00
20/10/2014	R212 On 06-November-14			Bond Future	138.01	137.9914	138.0106	137.9914	14,864.00
20/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	3011	3	3011	3	0.00
20/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	3001	3	3001	3	0.00
20/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	3021	3	3021	3	0.00
20/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R212 On 05-February-15			Bond Future	138.41	138.3890	138.4071	138.3890	0.00
20/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	407	0	407	0	0.00
20/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	397	0	397	0	0.00
20/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	417	0	417	0	0.00
20/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R212 On 05-February-15	138.00	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
20/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R213 On 06-November-14			Bond Future	8.54	87.6412	8.5390	87.6412	28,658.00
20/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	2413	2	2413	2	0.00
20/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	2481	2	2481	2	0.00
20/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	2550	2	2550	2	0.00
20/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	83	0	83	0	0.00
20/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	77	0	77	0	0.00
20/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	91	0	91	0	0.00
20/10/2014	R213 On 05-February-15			Bond Future	8.60	89.0024	8.6037	89.0024	0.00
20/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	5274	5	5274	5	0.00
20/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	5154	5	5154	5	0.00
20/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	5214	5	5214	5	0.00
20/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	405	0	405	0	0.00
20/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	394	0	394	0	0.00
20/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	416	0	416	0	0.00
20/10/2014	R213 On 07-May-15			Bond Future	8.65	86.9884	8.6477	86.9884	0.00
20/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3075	3	3075	3	0.00
20/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	3157	3	3157	3	0.00
20/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	3116	3	3116	3	0.00
20/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	2337	3	2337	3	0.00
20/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	2303	2	2303	2	0.00
20/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	2372	3	2372	3	0.00
20/10/2014	R214 On 06-November-14			Bond Future	8.81	77.4927	8.8082	77.4927	6,069.00
20/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	3153	3	3153	3	2,500.00
20/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	6346	6	6346	6	0.00
20/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	6417	6	6417	6	0.00
20/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	6488	6	6488	6	0.00
20/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	7466	7	7466	7	0.00
20/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	50	0	50	0	0.00
20/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
20/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R214 On 05-February-15			Bond Future	8.87	78.6963	8.8692	78.6963	0.00

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20/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	5383	5	5383	5	0.00
20/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	5323	5	5323	5	0.00
20/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	5263	5	5263	5	0.00
20/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	485	1	485	1	0.00
20/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	473	1	473	1	0.00
20/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	498	1	498	1	0.00
20/10/2014	R214 On 07-May-15			Bond Future	8.91	76.7581	8.9124	76.7581	0.00
20/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	3951	4	3951	4	0.00
20/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	3998	4	3998	4	0.00
20/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	3905	4	3905	4	0.00
20/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	2052	2	2052	2	0.00
20/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	2083	2	2083	2	0.00
20/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	2113	2	2113	2	0.00
20/10/2014	R248 On 06-November-14			Bond Future	8.86	100.1305	8.8635	100.1305	32,476.00
20/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	8349	8	8349	8	0.00
20/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	8529	8	8529	8	0.00
20/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	8439	8	8439	8	0.00
20/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R248 On 05-February-15			Bond Future	8.93	101.6857	8.9261	101.6857	1,277.00
20/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	5665	5	5665	5	0.00
20/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	5758	5	5758	5	0.00
20/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	5571	5	5571	5	0.00
20/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R248 On 07-May-15			Bond Future	8.97	99.0034	8.9708	99.0034	0.00
20/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	2805	2	2805	2	0.00
20/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	2707	2	2707	2	0.00
20/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	2902	3	2902	3	0.00
20/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00

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