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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 17/10/2014 TO: 17/10/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	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
17/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	2025 On 06-November-14			Bond Future	117.63	117.6154	117.6325	117.6154	16.00
17/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	643	1	1	1	0.00
17/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	623	1	1	1	0.00
17/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	633	1	1	1	0.00
17/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2025 On 05-February-15			Bond Future	118.32	118.3002	118.3172	118.3002	0.00
17/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
17/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
17/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
17/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	673	1	1	1	0.00
17/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	683	1	1	1	0.00
17/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	693	1	1	1	0.00
17/10/2014	2030 On 06-November-14			Bond Future	8.57	97.4554	97.4615	97.4554	4,663.00
17/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	3368	3	3	3	0.00
17/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	3523	4	4	4	0.00
17/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	3446	3	3	3	0.00
17/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	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
17/10/2014	2030 On 05-February-15			Bond Future	8.63	94.9625	94.9685	94.9625	0.00
17/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	4702	5	5	5	0.00
17/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	4850	5	5	5	0.00
17/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	4776	5	5	5	0.00
17/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2030 On 07-May-15			Bond Future	8.68	96.6007	96.6062	96.6007	0.00
17/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	537	1	1	1	0.00
17/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	615	1	1	1	0.00
17/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	459	0	0	0	0.00
17/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2037 On 06-November-14			Bond Future	8.82	99.3528	99.2647	99.3528	10,565.00
17/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	7691	8	8	8	0.00
17/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	7856	8	8	8	0.00
17/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	7774	8	8	8	0.00
17/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2037 On 05-February-15			Bond Future	8.88	96.6390	96.5492	96.6390	3,280.00
17/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	5391	5	5	5	0.00
17/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	5476	6	5	6	0.00
17/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	5561	6	6	6	0.00
17/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2037 On 07-May-15			Bond Future	8.93	98.3063	98.2142	98.3063	0.00
17/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	509	1	1	1	0.00
17/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	692	1	1	1	0.00
17/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	600	1	1	1	0.00
17/10/2014	2037 On 07-May-15	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
17/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2038 On 06-November-14			Bond Future	123.75	123.5097	123.7531	123.5097	1,974.00
17/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	3763	4	4	4	0.00
17/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	3743	3	4	3	0.00
17/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	3753	4	4	4	0.00
17/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2038 On 05-February-15			Bond Future	124.39	124.1423	124.3891	124.1423	0.00
17/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	1379	1	1	1	0.00
17/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	1389	1	1	1	0.00
17/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	1399	1	1	1	0.00
17/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2044 On 06-November-14			Bond Future	8.91	100.7710	100.7271	100.7710	3,002.00
17/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	767	1	1	1	0.00
17/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	867	1	1	1	0.00
17/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	968	1	1	1	0.00
17/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2044 On 05-February-15			Bond Future	8.98	97.9541	97.9091	97.9541	0.00
17/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	333	0	0	0	0.00
17/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	233	0	0	0	0.00
17/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	133	0	0	0	0.00
17/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2044 On 07-May-15			Bond Future	9.03	99.6440	99.5976	99.6440	0.00
17/10/2014	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
17/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
17/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
17/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	364	0	0	0	0.00
17/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	264	0	0	0	0.00
17/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	164	0	0	0	0.00
17/10/2014	2046 On 06-November-14			Bond Future	123.45	123.4310	123.4495	123.4310	5,389.00
17/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	19020	19	19	19	0.00
17/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	19000	19	19	19	0.00
17/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	19010	19	19	19	0.00
17/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2046 On 05-February-15			Bond Future	125.38	125.3638	125.3821	125.3638	0.00
17/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1392	1	1	1	0.00
17/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1372	1	1	1	0.00
17/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1382	1	1	1	0.00
17/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2050 On 06-November-14			Bond Future	132.01	131.6681	132.0111	131.6681	2,640.00
17/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	6011	6	6	6	0.00
17/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	6001	6	6	6	0.00
17/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	6021	6	6	6	0.00
17/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	2050 On 05-February-15			Bond Future	132.63	132.2816	132.6297	132.2816	0.00
17/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2640	2	3	2	0.00
17/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2620	2	3	2	0.00
17/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2630	2	3	2	0.00
17/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	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
17/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	AL12 On 06-November-14			Index Future	517.23	517.4880	517.2250	517.4880	0.00
17/10/2014	AL12 On 05-February-15			Index Future	525.26	525.5270	525.2590	525.5270	0.00
17/10/2014	AL12 On 07-May-15			Index Future	534.30	534.5770	534.3000	534.5770	0.00
17/10/2014	AL37 On 06-November-14			Index Future	437.08	436.9470	437.0760	436.9470	3.00
17/10/2014	AL37 On 05-February-15			Index Future	443.87	443.7350	443.8650	443.7350	0.00
17/10/2014	AL7T On 06-November-14			Index Future	516.03	516.1050	516.0320	516.1050	4.00
17/10/2014	AL7T On 05-February-15			Index Future	524.05	524.1230	524.0470	524.1230	0.00
17/10/2014	ALBI On 06-November-14			Index Future	469.82	469.8990	469.8170	469.8990	582.00
17/10/2014	ALBI On 05-February-15			Index Future	477.11	477.1990	477.1140	477.1990	65.00
17/10/2014	ALBI On 07-May-15			Index Future	485.33	485.4160	485.3260	485.4160	0.00
17/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	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
17/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	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
17/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/10/2014	EL28 On 06-November-14			Bond Future	123.71	122.8393	123.7084	122.8393	0.00
17/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1708	1	2	1	0.00
17/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1718	1	2	1	0.00
17/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1698	1	2	1	0.00
17/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	EL28 On 05-February-15			Bond Future	125.65	124.7629	125.6452	124.7629	0.00
17/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
17/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
17/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
17/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	355	1	0	1	0.00
17/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	345	1	0	1	0.00
17/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	365	1	0	1	0.00
17/10/2014	ES33 On 06-November-14			Bond Future	9.61	83.2717	82.9799	83.2717	6,220.00
17/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4840	5	5	5	0.00
17/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4907	5	5	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4974	5	5	5	0.00
17/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
17/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
17/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
17/10/2014	ES33 On 05-February-15			Bond Future	9.70	84.5653	84.2688	84.5653	0.00
17/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2212	3	2	3	0.00
17/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2142	2	2	2	0.00
17/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2072	2	2	2	0.00
17/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	ES33 On 07-May-15			Bond Future	9.78	82.2323	81.9301	82.2323	0.00
17/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
17/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
17/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
17/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	254	0	0	0	0.00
17/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	109	0	0	0	0.00
17/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	181	0	0	0	0.00
17/10/2014	GOVI On 06-November-14			GOVI	468.44	468.4780	468.4400	468.4780	421.00
17/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	194500	19	19	19	0.00
17/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	194300	19	19	19	0.00
17/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	194400	19	19	19	0.00
17/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
17/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
17/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
17/10/2014	GOVI On 05-February-15			GOVI	475.72	475.7560	475.7160	475.7560	48.00
17/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	157260	16	16	16	0.00
17/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	157160	16	16	16	0.00
17/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	157060	16	16	16	0.00
17/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
17/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
17/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
17/10/2014	GOVI On 07-May-15			GOVI	483.90	483.9480	483.9040	483.9480	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
17/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	339140	34	34	34	0.00
17/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	339040	34	34	34	0.00
17/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	338940	34	34	34	0.00
17/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
17/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
17/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
17/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.12	145.1604	145.1244	145.1604	107.00
17/10/2014	IGOV On 06-November-14			Index Future	220.54	220.2400	220.5420	220.2400	1,159.00
17/10/2014	IGOV On 05-February-15			Index Future	224.00	223.6890	223.9950	223.6890	10.00
17/10/2014	IGOV On 07-May-15			Index Future	227.88	227.5670	227.8770	227.5670	0.00
17/10/2014	ILBI On 06-November-14			Index Future	591.08	591.1810	591.0820	591.1810	0.00
17/10/2014	ILBI On 05-February-15			Index Future	600.41	600.5100	600.4080	600.5100	157.00
17/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
17/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
17/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
17/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
17/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
17/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
17/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.11	93.8800	93.8900	93.8800	0.00
17/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.7500	93.7400	93.7500	0.00
17/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.31	93.6800	93.6900	93.6800	0.00
17/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.43	93.5700	93.5700	93.5700	0.00
17/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.46	93.5200	93.5400	93.5200	2,850.00
17/10/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.56	93.4100	93.4400	93.4100	0.00
17/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.72	93.2600	93.2800	93.2600	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
17/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.90	93.0800	93.1000	93.0800	0.00
17/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.05	92.9300	92.9500	92.9300	0.00
17/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.18	92.8000	92.8200	92.8000	0.00
17/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.30	92.6800	92.7000	92.6800	0.00
17/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.42	92.5500	92.5800	92.5500	0.00
17/10/2014	R023 On 06-November-14			Bond Future	7.90	100.6084	100.6134	100.6084	8,484.00
17/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	4063	4	4	4	0.00
17/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	4120	4	4	4	0.00
17/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	4007	4	4	4	0.00
17/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	1	0	0	0	0.00
17/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	1	0	0	0	0.00
17/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	1	0	0	0	0.00
17/10/2014	R023 On 05-February-15			Bond Future	7.97	102.1713	102.1761	102.1713	0.00
17/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	4540	5	5	5	0.00
17/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	4590	5	5	5	0.00
17/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	4490	4	4	4	0.00
17/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	154	0	0	0	0.00
17/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	148	0	0	0	0.00
17/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	159	0	0	0	0.00
17/10/2014	R023 On 07-May-15			Bond Future	8.01	100.0048	100.0089	100.0048	0.00
17/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	2247	2	2	2	0.00
17/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	2312	2	2	2	0.00
17/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	2279	2	2	2	0.00
17/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	1513	2	2	2	0.00
17/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	1537	2	2	2	0.00
17/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	1490	1	1	1	0.00
17/10/2014	R023 On 06-August-15			Bond Future	8.04	101.8650	101.8666	101.8650	0.00
17/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	2958	3	3	3	0.00
17/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	6098	6	6	6	0.00
17/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	2990	3	3	3	0.00
17/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3022	3	3	3	0.00
17/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1844	2	2	2	0.00
17/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1799	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1822	2	2	2	0.00
17/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	593	1	1	1	911.00
17/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
17/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	3	0	0	0	0.00
17/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	4	0	0	0	0.00
17/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	4	0	0	0	0.00
17/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	450	0	0	0	0.00
17/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	467	0	0	0	0.00
17/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	458	0	0	0	0.00
17/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
17/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1085	1	1	1	0.00
17/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1096	1	1	1	0.00
17/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1090	1	1	1	0.00
17/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	11	0	0	0	0.00
17/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	11	0	0	0	0.00
17/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	11	0	0	0	0.00
17/10/2014	R186 On 06-November-14			Bond Future	8.12	122.2515	122.2579	122.2515	42,767.00
17/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	1834	2	2	2	100.00
17/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	3286	3	3	3	0.00
17/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	8569	9	9	9	0.00
17/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	29	0	0	0	1,500.00
17/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	927	1	1	1	0.00
17/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	3520	4	4	4	0.00
17/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	409	0	0	0	1,500.00
17/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	1023	1	1	1	0.00
17/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	974	1	1	1	0.00
17/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	4072	4	4	4	0.00
17/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	2903	3	3	3	0.00
17/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	82	0	0	0	100.00
17/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	266	0	0	0	100.00
17/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
17/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	54	0	0	0	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
17/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	1399	1	1	1	0.00
17/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	639	1	1	1	0.00
17/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	713	1	1	1	0.00
17/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	84	0	0	0	6,000.00
17/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	41	0	0	0	100.00
17/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	3655	4	4	4	0.00
17/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	21	0	0	0	0.00
17/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	675	1	1	1	0.00
17/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	2820	3	3	3	0.00
17/10/2014	R186 On 05-February-15			Bond Future	8.18	118.8551	118.8613	118.8551	1,036.00
17/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	5143	5	5	5	0.00
17/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	5209	5	5	5	0.00
17/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	6846	7	7	7	0.00
17/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	5078	5	5	5	0.00
17/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	232	0	0	0	9,600.00
17/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	501	1	1	1	0.00
17/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	474	0	0	0	0.00
17/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	487	0	0	0	0.00
17/10/2014	R186 On 07-May-15			Bond Future	8.22	120.9041	120.9096	120.9041	0.00
17/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	2893	3	3	3	0.00
17/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	2851	3	3	3	0.00
17/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	2936	3	3	3	0.00
17/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	2666	3	3	3	0.00
17/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	2627	3	3	3	0.00
17/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	2705	3	3	3	0.00
17/10/2014	R197 On 06-November-14			Bond Future	289.83	289.7867	289.8282	289.7867	939.00
17/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	4828	5	5	5	0.00
17/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	4818	5	5	5	0.00
17/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	4838	5	5	5	0.00
17/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R197 On 05-February-15			Bond Future	288.35	288.3075	288.3489	288.3075	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
17/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
17/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
17/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
17/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	651	1	1	1	0.00
17/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	661	1	1	1	0.00
17/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	641	1	1	1	0.00
17/10/2014	R202 On 06-November-14			Bond Future	233.78	233.7435	233.7776	233.7435	49,953.00
17/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	6788	7	7	7	0.00
17/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	6778	7	7	7	0.00
17/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	6768	7	7	7	0.00
17/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R202 On 05-February-15			Bond Future	234.24	234.2077	234.2418	234.2077	0.00
17/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	1252	1	1	1	0.00
17/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	1232	1	1	1	0.00
17/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	1242	1	1	1	0.00
17/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R203 On 06-November-14			Bond Future	7.03	104.3865	104.3892	104.3865	13,305.00
17/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	41	0	0	0	45.00
17/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	142	0	0	0	14.00
17/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	50	0	0	0	0.00
17/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	46	0	0	0	0.00
17/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	523	1	1	1	0.00
17/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	261	0	0	0	0.00
17/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	480	0	0	0	0.00
17/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	502	1	1	1	0.00
17/10/2014	R203 On 05-February-15			Bond Future	7.11	106.0081	106.0105	106.0081	0.00
17/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	1435	1	1	1	55.00
17/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	2883	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
17/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	2906	3	3	3	0.00
17/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	2860	3	3	3	0.00
17/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	4	0	0	0	0.00
17/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	4	0	0	0	0.00
17/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	79	0	0	0	0.00
17/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	4	0	0	0	0.00
17/10/2014	R203 On 07-May-15			Bond Future	7.13	103.6654	103.6671	103.6654	0.00
17/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	767	1	1	1	0.00
17/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	780	1	1	1	0.00
17/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	755	1	1	1	0.00
17/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	504	1	1	1	0.00
17/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	495	0	0	0	0.00
17/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	513	1	1	1	0.00
17/10/2014	R204 On 06-November-14			Bond Future	7.32	105.4727	105.4761	105.4727	11,939.00
17/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	14	0	0	0	0.00
17/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	2330	2	2	2	0.00
17/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	18	0	0	0	0.00
17/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	16	0	0	0	0.00
17/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	1172	1	1	1	0.00
17/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
17/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	1206	1	1	1	0.00
17/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	1138	1	1	1	0.00
17/10/2014	R204 On 05-February-15			Bond Future	7.40	103.0765	103.0797	103.0765	0.00
17/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	2837	3	3	3	0.00
17/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	2806	3	3	3	0.00
17/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	2867	3	3	3	0.00
17/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	47	0	0	0	0.00
17/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	49	0	0	0	0.00
17/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	51	0	0	0	0.00
17/10/2014	R204 On 07-May-15			Bond Future	7.44	104.8533	104.8557	104.8533	0.00
17/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1030	1	1	1	0.00
17/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1064	1	1	1	0.00
17/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1047	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
17/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	870	1	1	1	0.00
17/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	856	1	1	1	0.00
17/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	841	1	1	1	0.00
17/10/2014	R204 On 06-August-15			Bond Future	7.44	102.7627	102.7625	102.7627	0.00
17/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	3116	3	3	3	0.00
17/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	1686	2	2	2	0.00
17/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	1723	2	2	2	0.00
17/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	1705	2	2	2	0.00
17/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	295	0	0	0	699.00
17/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	790	1	1	1	0.00
17/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	801	1	1	1	0.00
17/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	780	1	1	1	0.00
17/10/2014	R207 On 06-November-14			Bond Future	7.54	101.0695	101.0944	101.0695	35,969.00
17/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	88	0	0	0	0.00
17/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	104	0	0	0	0.00
17/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	95	0	0	0	0.00
17/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	941	1	1	1	0.00
17/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	906	1	1	1	0.00
17/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	872	1	1	1	0.00
17/10/2014	R207 On 05-February-15			Bond Future	7.62	98.9986	99.0236	98.9986	3,106.00
17/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	3485	3	3	3	0.00
17/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	3557	4	4	4	0.00
17/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	3521	3	4	3	0.00
17/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	60	0	0	0	0.00
17/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	58	0	0	0	0.00
17/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	62	0	0	0	0.00
17/10/2014	R207 On 07-May-15			Bond Future	7.66	100.7056	100.7303	100.7056	0.00
17/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	2657	3	3	3	0.00
17/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1346	1	1	1	66.00
17/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	2686	3	3	3	0.00
17/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	2628	3	3	3	0.00
17/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	429	0	0	0	0.00
17/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	1089	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
17/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	437	0	0	0	0.00
17/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	446	0	0	0	0.00
17/10/2014	R207 On 06-August-15			Bond Future	7.68	98.9335	98.9562	98.9335	0.00
17/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	1592	2	2	2	0.00
17/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	1632	2	2	2	0.00
17/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	1612	2	2	2	0.00
17/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1098	1	1	1	70.00
17/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	1372	1	1	1	0.00
17/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	1355	1	1	1	0.00
17/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	1339	1	1	1	0.00
17/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1906	2	2	2	0.00
17/10/2014	R208 On 06-November-14			Bond Future	7.70	96.0567	96.0608	96.0567	53,508.00
17/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	64	0	0	0	0.00
17/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	77	0	0	0	0.00
17/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	71	0	0	0	0.00
17/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	3782	4	4	4	0.00
17/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	1272	1	1	1	0.00
17/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	1230	1	1	1	0.00
17/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	1315	1	1	1	0.00
17/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
17/10/2014	R208 On 05-February-15			Bond Future	7.77	97.5489	97.5528	97.5489	0.00
17/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	3422	3	3	3	0.00
17/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	3503	4	4	4	0.00
17/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	3462	3	3	3	0.00
17/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	133	0	0	0	0.00
17/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	129	0	0	0	0.00
17/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	124	0	0	0	0.00
17/10/2014	R208 On 07-May-15			Bond Future	7.81	95.8281	95.8314	95.8281	0.00
17/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	1890	2	2	2	0.00
17/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	1944	2	2	2	0.00
17/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	1917	2	2	2	0.00
17/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	1089	1	1	1	0.00
17/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	1071	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
17/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	1054	1	1	1	0.00
17/10/2014	R208 On 06-August-15			Bond Future	7.83	97.6110	97.6119	97.6110	0.00
17/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2209	2	2	2	0.00
17/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2184	2	2	2	0.00
17/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2234	2	2	2	0.00
17/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	4766	5	5	5	0.00
17/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1492	1	1	1	0.00
17/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	450	0	0	0	198.00
17/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1474	1	1	1	0.00
17/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	1456	1	1	1	0.00
17/10/2014	R209 On 06-November-14			Bond Future	8.74	76.8754	76.8022	76.8754	28,853.00
17/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	8941	9	9	9	0.00
17/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	1858	2	2	2	2,050.00
17/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	5605	6	6	6	0.00
17/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	9261	9	9	9	0.00
17/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	181	0	0	0	5,500.00
17/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	8619	9	9	9	0.00
17/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	2104	2	2	2	0.00
17/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	3858	4	4	4	0.00
17/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	2489	3	2	3	2,050.00
17/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	6156	6	6	6	0.00
17/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	2230	2	2	2	0.00
17/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	838	1	1	1	2,200.00
17/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	2166	2	2	2	1,640.00
17/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	22	0	0	0	2,200.00
17/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
17/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	2081	2	2	2	0.00
17/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
17/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
17/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	751	1	1	1	0.00
17/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	168	0	0	0	0.00
17/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	236	0	0	0	0.00
17/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	157	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
17/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	2	0	0	0	5,500.00
17/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	117	0	0	0	0.00
17/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	1	0	0	0	907.00
17/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	180	0	0	0	0.00
17/10/2014	R209 On 05-February-15			Bond Future	8.80	78.0697	77.9952	78.0697	0.00
17/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	4081	4	4	4	0.00
17/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	4135	4	4	4	0.00
17/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	4026	4	4	4	0.00
17/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	2811	3	3	3	0.00
17/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	738	1	1	1	0.00
17/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	703	1	1	1	0.00
17/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	720	1	1	1	0.00
17/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	1284	1	1	1	0.00
17/10/2014	R209 On 07-May-15			Bond Future	8.84	76.2653	76.1889	76.2653	0.00
17/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	3388	3	3	3	0.00
17/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	3473	4	3	4	0.00
17/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	3431	3	3	3	0.00
17/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	2251	2	2	2	0.00
17/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	2219	2	2	2	0.00
17/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	2283	2	2	2	0.00
17/10/2014	R209 On 06-August-15			Bond Future	8.88	77.6847	77.6049	77.6847	0.00
17/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	8229	8	8	8	0.00
17/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	4030	4	4	4	0.00
17/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	4071	4	4	4	0.00
17/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	3990	4	4	4	0.00
17/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	3112	3	3	3	0.00
17/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	1050	1	1	1	2,914.00
17/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	3079	3	3	3	0.00
17/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	3147	3	3	3	0.00
17/10/2014	R210 On 06-November-14			Bond Future	174.24	173.0231	174.2395	173.0231	642.00
17/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	5250	4	5	4	0.00
17/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	5230	4	5	4	0.00
17/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	5240	4	5	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
17/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R210 On 05-February-15			Bond Future	176.97	175.7325	176.9673	175.7325	0.00
17/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	1977	1	2	1	0.00
17/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	1957	1	2	1	0.00
17/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	1967	1	2	1	0.00
17/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R211 On 06-November-14			Bond Future	132.54	132.5842	132.5414	132.5842	1,120.00
17/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2551	3	3	3	0.00
17/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2541	3	3	3	0.00
17/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2531	3	3	3	0.00
17/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R211 On 05-February-15			Bond Future	133.01	133.0543	133.0105	133.0543	0.00
17/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
17/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	10	0	0	0	0.00
17/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	20	0	0	0	0.00
17/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R212 On 06-November-14			Bond Future	137.99	137.8814	137.9914	137.8814	14,864.00
17/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	2991	3	3	3	0.00
17/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	2981	3	3	3	0.00
17/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	3001	3	3	3	0.00
17/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R212 On 05-February-15			Bond Future	138.39	138.2776	138.3890	138.2776	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
17/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	389	0	0	0	0.00
17/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	379	0	0	0	0.00
17/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	399	0	0	0	0.00
17/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R213 On 06-November-14			Bond Future	8.58	87.6353	87.6412	87.6353	28,658.00
17/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	2165	2	2	2	0.00
17/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	2229	2	2	2	0.00
17/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	2294	2	2	2	0.00
17/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	153	0	0	0	0.00
17/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	143	0	0	0	0.00
17/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	165	0	0	0	0.00
17/10/2014	R213 On 05-February-15			Bond Future	8.65	88.9967	89.0024	88.9967	0.00
17/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	5017	5	5	5	0.00
17/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	4899	5	5	5	0.00
17/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	4958	5	5	5	0.00
17/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	474	0	0	0	0.00
17/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	462	0	0	0	0.00
17/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	487	0	0	0	0.00
17/10/2014	R213 On 07-May-15			Bond Future	8.69	86.9831	86.9884	86.9831	0.00
17/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	2915	3	3	3	0.00
17/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	2995	3	3	3	0.00
17/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	2954	3	3	3	0.00
17/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	2505	3	3	3	0.00
17/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	2469	2	2	2	0.00
17/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	2541	3	3	3	0.00
17/10/2014	R214 On 06-November-14			Bond Future	8.84	77.5689	77.4927	77.5689	6,069.00
17/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	2905	3	3	3	2,500.00
17/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	6054	6	6	6	0.00
17/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	6125	6	6	6	0.00
17/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	6196	6	6	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
17/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	7173	7	7	7	0.00
17/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	95	0	0	0	0.00
17/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	1	0	0	0	0.00
17/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	2	0	0	0	0.00
17/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
17/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	2	0	0	0	0.00
17/10/2014	R214 On 05-February-15			Bond Future	8.91	78.7739	78.6963	78.7739	0.00
17/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	5156	5	5	5	0.00
17/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	5097	5	5	5	0.00
17/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	5038	5	5	5	0.00
17/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	556	1	1	1	0.00
17/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	542	1	1	1	0.00
17/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	570	1	1	1	0.00
17/10/2014	R214 On 07-May-15			Bond Future	8.95	76.8377	76.7581	76.8377	0.00
17/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	3789	4	4	4	0.00
17/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	3834	4	4	4	0.00
17/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	3744	4	4	4	0.00
17/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	2189	2	2	2	0.00
17/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	2221	2	2	2	0.00
17/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	2253	2	2	2	0.00
17/10/2014	R248 On 06-November-14			Bond Future	8.90	100.2284	100.1305	100.2284	32,476.00
17/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	7971	8	8	8	0.00
17/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	8151	8	8	8	0.00
17/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	8061	8	8	8	0.00
17/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R248 On 05-February-15			Bond Future	8.96	101.7854	101.6857	101.7854	1,277.00
17/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	5282	5	5	5	0.00
17/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	5376	5	5	5	0.00
17/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	5189	5	5	5	0.00
17/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
17/10/2014	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
17/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R248 On 07-May-15			Bond Future	9.01	99.1056	99.0034	99.1056	0.00
17/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	2418	3	2	3	0.00
17/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	2320	2	2	2	0.00
17/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	2516	3	3	3	0.00
17/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
17/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00