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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 22/10/2014 TO: 22/10/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	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
22/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	2025 On 06-November-14			Bond Future	117.72	117.6665	117.7175	117.6665	16.00
22/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	727	1	1	1	0.00
22/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	707	1	1	1	0.00
22/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	717	1	1	1	0.00
22/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2025 On 05-February-15			Bond Future	118.40	118.3493	118.4002	118.3493	0.00
22/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
22/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
22/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
22/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	590	1	1	1	0.00
22/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	600	1	1	1	0.00
22/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	610	1	1	1	0.00
22/10/2014	2030 On 06-November-14			Bond Future	8.34	98.2974	99.3161	98.2974	4,663.00
22/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	5223	4	5	4	0.00
22/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	5377	4	5	4	0.00
22/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	5300	4	5	4	0.00
22/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	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
22/10/2014	2030 On 05-February-15			Bond Future	8.40	95.8153	96.8490	95.8153	0.00
22/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	6582	6	7	6	0.00
22/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	6731	6	7	6	0.00
22/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	6657	6	7	6	0.00
22/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2030 On 07-May-15			Bond Future	8.44	97.4636	98.5116	97.4636	0.00
22/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	2443	1	2	1	0.00
22/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	2521	1	3	1	0.00
22/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	2364	1	2	1	0.00
22/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2037 On 06-November-14			Bond Future	8.59	100.2835	101.4717	100.2835	10,565.00
22/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	9898	9	10	9	0.00
22/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	10063	9	10	9	0.00
22/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	9981	9	10	9	0.00
22/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2037 On 05-February-15			Bond Future	8.65	97.5818	98.7877	97.5818	3,280.00
22/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	7630	6	8	6	0.00
22/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	7715	7	8	7	0.00
22/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	7799	7	8	7	0.00
22/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2037 On 07-May-15			Bond Future	8.69	99.2606	100.4837	99.2606	0.00
22/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	2779	2	3	2	0.00
22/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	2961	2	3	2	0.00
22/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	2870	2	3	2	0.00
22/10/2014	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
22/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2038 On 06-November-14			Bond Future	123.84	123.7895	123.8441	123.7895	1,974.00
22/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	3854	4	4	4	0.00
22/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	3834	4	4	4	0.00
22/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	3844	4	4	4	0.00
22/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2038 On 05-February-15			Bond Future	124.48	124.4236	124.4781	124.4236	0.00
22/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	1468	1	1	1	0.00
22/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	1478	1	1	1	0.00
22/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	1488	1	1	1	0.00
22/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2044 On 06-November-14			Bond Future	8.67	101.9851	103.2761	101.9851	3,002.00
22/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	3316	2	3	2	0.00
22/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	3416	2	3	2	0.00
22/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	3517	2	4	2	0.00
22/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2044 On 05-February-15			Bond Future	8.73	99.1847	100.4949	99.1847	0.00
22/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	2919	2	3	2	0.00
22/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	2819	2	3	2	0.00
22/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	2719	1	3	1	0.00
22/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2044 On 07-May-15			Bond Future	8.77	100.8911	102.2202	100.8911	0.00
22/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	2259	1	2	1	0.00

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22/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	2459	1	2	1	0.00
22/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	2359	1	2	1	0.00
22/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2046 On 06-November-14			Bond Future	123.54	123.4862	123.5415	123.4862	5,389.00
22/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	19111	19	19	19	0.00
22/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	19091	19	19	19	0.00
22/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	19101	19	19	19	0.00
22/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2046 On 05-February-15			Bond Future	125.47	125.4170	125.4722	125.4170	0.00
22/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1482	1	1	1	0.00
22/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1462	1	1	1	0.00
22/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1472	1	1	1	0.00
22/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2050 On 06-November-14			Bond Future	132.11	132.0508	132.1100	132.0508	2,640.00
22/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	6110	6	6	6	0.00
22/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	6100	6	6	6	0.00
22/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	6120	6	6	6	0.00
22/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2050 On 05-February-15			Bond Future	132.73	132.6671	132.7262	132.6671	0.00
22/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2736	3	3	3	0.00
22/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2716	3	3	3	0.00
22/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2726	3	3	3	0.00
22/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00

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22/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	AL12 On 06-November-14			Index Future	527.65	522.0100	527.6490	522.0100	0.00
22/10/2014	AL12 On 05-February-15			Index Future	535.83	530.1050	535.8290	530.1050	0.00
22/10/2014	AL12 On 07-May-15			Index Future	545.01	539.2010	545.0120	539.2010	0.00
22/10/2014	AL37 On 06-November-14			Index Future	441.22	438.6100	441.2190	438.6100	3.00
22/10/2014	AL37 On 05-February-15			Index Future	448.06	445.4110	448.0590	445.4110	0.00
22/10/2014	AL7T On 06-November-14			Index Future	522.87	518.7530	522.8660	518.7530	4.00
22/10/2014	AL7T On 05-February-15			Index Future	530.97	526.7970	530.9720	526.7970	0.00
22/10/2014	ALBI On 06-November-14			Index Future	476.75	472.8080	476.7450	472.8080	579.00
22/10/2014	ALBI On 05-February-15			Index Future	484.14	480.1390	484.1360	480.1390	65.00
22/10/2014	ALBI On 07-May-15			Index Future	492.43	488.3780	492.4340	488.3780	0.00
22/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	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
22/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
22/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	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
22/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
22/10/2014	EL28 On 06-November-14			Bond Future	122.95	123.1809	122.9548	123.1809	0.00
22/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	955	1	1	1	0.00
22/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	965	1	1	1	0.00
22/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	945	1	1	1	0.00
22/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	EL28 On 05-February-15			Bond Future	124.88	125.1069	124.8763	125.1069	0.00
22/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
22/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
22/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
22/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1124	1	1	1	0.00
22/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1114	1	1	1	0.00
22/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1134	1	1	1	0.00
22/10/2014	ES33 On 06-November-14			Bond Future	9.37	83.7851	84.7240	83.7851	6,220.00
22/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6584	6	7	6	0.00
22/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6651	6	7	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
22/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6718	6	7	6	0.00
22/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
22/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
22/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
22/10/2014	ES33 On 05-February-15			Bond Future	9.46	85.0847	86.0375	85.0847	0.00
22/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3980	3	4	3	0.00
22/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3910	3	4	3	0.00
22/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3840	3	4	3	0.00
22/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	ES33 On 07-May-15			Bond Future	9.53	82.7567	83.7229	82.7567	0.00
22/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1684	1	2	1	0.00
22/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1539	1	2	1	0.00
22/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1611	1	2	1	0.00
22/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
22/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
22/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
22/10/2014	GOVI On 06-November-14			GOVI	474.84	471.1380	474.8400	471.1380	426.00
22/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	258500	22	26	22	0.00
22/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	258300	22	26	22	0.00
22/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	258400	22	26	22	0.00
22/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
22/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
22/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
22/10/2014	GOVI On 05-February-15			GOVI	482.20	478.4440	482.2020	478.4440	48.00
22/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	222120	18	22	18	0.00
22/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	222020	18	22	18	0.00
22/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	221920	18	22	18	0.00
22/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
22/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
22/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
22/10/2014	GOVI On 07-May-15			GOVI	490.47	486.6540	490.4660	486.6540	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
22/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	404760	37	40	37	0.00
22/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	404660	37	40	37	0.00
22/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	404560	37	40	37	0.00
22/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
22/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
22/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
22/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
22/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.21	145.1601	145.2136	145.1601	107.00
22/10/2014	IGOV On 06-November-14			Index Future	220.68	220.7110	220.6770	220.7110	1,164.00
22/10/2014	IGOV On 05-February-15			Index Future	224.13	224.1610	224.1260	224.1610	10.00
22/10/2014	IGOV On 07-May-15			Index Future	227.99	228.0340	227.9940	228.0340	0.00
22/10/2014	ILBI On 06-November-14			Index Future	598.32	598.2420	598.3210	598.2420	0.00
22/10/2014	ILBI On 05-February-15			Index Future	607.75	607.6740	607.7530	607.6740	157.00
22/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
22/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
22/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
22/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
22/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
22/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
22/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.05	93.9100	93.9500	93.9100	0.00
22/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.14	93.7700	93.8600	93.7700	0.00
22/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.18	93.7300	93.8200	93.7300	0.00
22/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.26	93.6300	93.7400	93.6300	0.00
22/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.29	93.5800	93.7100	93.5800	2,850.00
22/10/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.39	93.4800	93.6100	93.4800	0.00
22/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.53	93.3400	93.4700	93.3400	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
22/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.67	93.1500	93.3300	93.1500	0.00
22/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.82	92.9900	93.1800	92.9900	0.00
22/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.95	92.8600	93.0500	92.8600	0.00
22/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.07	92.7400	92.9300	92.7400	0.00
22/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.20	92.6100	92.8000	92.6100	0.00
22/10/2014	R023 On 06-November-14			Bond Future	7.69	101.1066	101.9117	101.1066	7,833.00
22/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	5360	5	5	5	0.00
22/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	5417	5	5	5	0.00
22/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	5304	4	5	4	0.00
22/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R023 On 05-February-15			Bond Future	7.75	102.6749	103.4916	102.6749	0.00
22/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	5760	5	6	5	0.00
22/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	5812	5	6	5	0.00
22/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	5707	5	6	5	0.00
22/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	58	0	0	0	0.00
22/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	55	0	0	0	0.00
22/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	60	0	0	0	0.00
22/10/2014	R023 On 07-May-15			Bond Future	7.78	100.5123	101.3394	100.5123	0.00
22/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	3053	3	3	3	0.00
22/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	3130	3	3	3	0.00
22/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	3091	3	3	3	0.00
22/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	994	1	1	1	0.00
22/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	1012	1	1	1	0.00
22/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	977	1	1	1	0.00
22/10/2014	R023 On 06-August-15			Bond Future	7.79	102.3804	103.2225	102.3804	0.00
22/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	3786	3	4	3	0.00
22/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	7242	7	7	7	0.00
22/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	3823	3	4	3	0.00
22/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3860	3	4	3	0.00
22/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1316	2	1	2	0.00
22/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1281	2	1	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
22/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1299	2	1	2	0.00
22/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	381	0	0	0	911.00
22/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
22/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	1	0	0	0	0.00
22/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	2	0	0	0	0.00
22/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	1	0	0	0	0.00
22/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	448	0	0	0	0.00
22/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	465	0	0	0	0.00
22/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	456	0	0	0	0.00
22/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
22/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1083	1	1	1	0.00
22/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1094	1	1	1	0.00
22/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1089	1	1	1	0.00
22/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	10	0	0	0	0.00
22/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	10	0	0	0	0.00
22/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	10	0	0	0	0.00
22/10/2014	R186 On 06-November-14			Bond Future	7.90	123.0500	124.1175	123.0500	42,992.00
22/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	3447	2	3	2	100.00
22/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	5093	4	5	4	0.00
22/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	10429	9	10	9	0.00
22/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	145	0	0	0	1,500.00
22/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	2181	1	2	1	0.00
22/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	5339	4	5	4	0.00
22/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	1224	1	1	1	1,500.00
22/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	2332	1	2	1	0.00
22/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	2256	1	2	1	0.00
22/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	5911	5	6	5	0.00
22/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	4681	4	5	4	0.00
22/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	349	0	0	0	100.00
22/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	19	0	0	0	100.00
22/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
22/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	1	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
22/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	354	1	0	1	0.00
22/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	89	0	0	0	0.00
22/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	108	0	0	0	0.00
22/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	3	0	0	0	6,000.00
22/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	1	0	0	0	100.00
22/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	1912	3	2	3	0.00
22/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	98	0	0	0	0.00
22/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	1228	2	1	2	0.00
22/10/2014	R186 On 05-February-15			Bond Future	7.96	119.6632	120.7463	119.6632	2,936.00
22/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	6759	6	7	6	0.00
22/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	6831	6	7	6	0.00
22/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	8590	8	9	8	0.00
22/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	6687	6	7	6	0.00
22/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	92	0	0	0	9,600.00
22/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	226	0	0	0	0.00
22/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	211	0	0	0	0.00
22/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	218	0	0	0	0.00
22/10/2014	R186 On 07-May-15			Bond Future	7.99	121.7204	122.8178	121.7204	0.00
22/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	3960	3	4	3	0.00
22/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	3908	3	4	3	0.00
22/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	4012	3	4	3	0.00
22/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	1824	2	2	2	0.00
22/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	1794	2	2	2	0.00
22/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	1855	2	2	2	0.00
22/10/2014	R197 On 06-November-14			Bond Future	290.03	289.9110	290.0349	289.9110	908.00
22/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	5035	5	5	5	0.00
22/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	5025	5	5	5	0.00
22/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	5045	5	5	5	0.00
22/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R197 On 05-February-15			Bond Future	288.55	288.4271	288.5506	288.4271	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
22/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
22/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
22/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
22/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	449	1	0	1	0.00
22/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	459	1	0	1	0.00
22/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	439	1	0	1	0.00
22/10/2014	R202 On 06-November-14			Bond Future	234.63	234.5262	234.6284	234.5262	50,353.00
22/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	7638	8	8	8	0.00
22/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	7628	8	8	8	0.00
22/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	7618	8	8	8	0.00
22/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R202 On 05-February-15			Bond Future	235.10	234.9972	235.0996	234.9972	0.00
22/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	2110	2	2	2	0.00
22/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	2090	2	2	2	0.00
22/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	2100	2	2	2	0.00
22/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R203 On 06-November-14			Bond Future	6.77	104.6059	105.0496	104.6059	13,305.00
22/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	272	0	0	0	45.00
22/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	562	0	1	0	14.00
22/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	308	0	0	0	0.00
22/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	290	0	0	0	0.00
22/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	94	0	0	0	0.00
22/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	20	0	0	0	0.00
22/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	78	0	0	0	0.00
22/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	85	0	0	0	0.00
22/10/2014	R203 On 05-February-15			Bond Future	6.83	106.2285	106.6782	106.2285	0.00
22/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	2044	2	2	2	55.00
22/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	3547	3	4	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
22/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	3570	3	4	3	0.00
22/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	3524	3	4	3	0.00
22/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	1	0	0	0	0.00
22/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	21	0	0	0	0.00
22/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	1	0	0	0	0.00
22/10/2014	R203 On 07-May-15			Bond Future	6.82	103.8847	104.3385	103.8847	0.00
22/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	1197	1	1	1	0.00
22/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	1213	1	1	1	0.00
22/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	1181	1	1	1	0.00
22/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	262	0	0	0	0.00
22/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	257	0	0	0	0.00
22/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	268	0	0	0	0.00
22/10/2014	R204 On 06-November-14			Bond Future	7.09	105.7710	106.3224	105.7710	11,939.00
22/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	112	0	0	0	0.00
22/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	3176	3	3	3	0.00
22/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	134	0	0	0	0.00
22/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	123	0	0	0	0.00
22/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	432	1	0	1	0.00
22/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
22/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	457	1	0	1	0.00
22/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	408	1	0	1	0.00
22/10/2014	R204 On 05-February-15			Bond Future	7.15	103.3771	103.9361	103.3771	0.00
22/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	3657	3	4	3	0.00
22/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	3625	3	4	3	0.00
22/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	3689	3	4	3	0.00
22/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	13	0	0	0	0.00
22/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	13	0	0	0	0.00
22/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	14	0	0	0	0.00
22/10/2014	R204 On 07-May-15			Bond Future	7.17	105.1540	105.7190	105.1540	0.00
22/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1553	1	2	1	0.00
22/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1596	1	2	1	0.00
22/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1574	1	2	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	530	1	1	1	0.00
22/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	520	1	1	1	0.00
22/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	510	1	1	1	0.00
22/10/2014	R204 On 06-August-15			Bond Future	7.14	103.0675	103.6425	103.0675	0.00
22/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	3865	3	4	3	0.00
22/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	2272	2	2	2	0.00
22/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	2315	2	2	2	0.00
22/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	2294	2	2	2	0.00
22/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	164	0	0	0	699.00
22/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	499	1	0	1	0.00
22/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	507	1	1	1	0.00
22/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	492	1	0	1	0.00
22/10/2014	R207 On 06-November-14			Bond Future	7.32	101.4417	102.0493	101.4417	35,969.00
22/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	372	0	0	0	0.00
22/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	421	0	0	0	0.00
22/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	396	0	0	0	0.00
22/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	270	1	0	1	0.00
22/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	252	1	0	1	0.00
22/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	234	1	0	1	0.00
22/10/2014	R207 On 05-February-15			Bond Future	7.38	99.3742	99.9905	99.3742	3,106.00
22/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	4408	4	4	4	0.00
22/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	4483	4	4	4	0.00
22/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	4446	4	4	4	0.00
22/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	18	0	0	0	0.00
22/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	17	0	0	0	0.00
22/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	19	0	0	0	0.00
22/10/2014	R207 On 07-May-15			Bond Future	7.41	101.0829	101.7062	101.0829	0.00
22/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	3437	3	3	3	0.00
22/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1917	2	2	2	66.00
22/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	3469	3	3	3	0.00
22/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	3405	3	3	3	0.00
22/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	236	0	0	0	0.00
22/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	684	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
22/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	241	0	0	0	0.00
22/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	246	0	0	0	0.00
22/10/2014	R207 On 06-August-15			Bond Future	7.41	99.3164	99.9508	99.3164	0.00
22/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	2180	2	2	2	0.00
22/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	2228	2	2	2	0.00
22/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	2204	2	2	2	0.00
22/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1571	1	2	1	70.00
22/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	966	1	1	1	0.00
22/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	953	1	1	1	0.00
22/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	940	1	1	1	0.00
22/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1384	2	1	2	0.00
22/10/2014	R208 On 06-November-14			Bond Future	7.48	96.4599	97.1349	96.4599	53,508.00
22/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	295	0	0	0	0.00
22/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	339	0	0	0	0.00
22/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	317	0	0	0	0.00
22/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	4856	4	5	4	0.00
22/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	444	1	0	1	0.00
22/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	418	1	0	1	0.00
22/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	471	1	0	1	0.00
22/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
22/10/2014	R208 On 05-February-15			Bond Future	7.54	97.9562	98.6408	97.9562	0.00
22/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	4425	4	4	4	0.00
22/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	4510	4	5	4	0.00
22/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	4467	4	4	4	0.00
22/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	48	0	0	0	0.00
22/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	46	0	0	0	0.00
22/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	44	0	0	0	0.00
22/10/2014	R208 On 07-May-15			Bond Future	7.57	96.2379	96.9308	96.2379	0.00
22/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	2587	2	3	2	0.00
22/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2651	2	3	2	0.00
22/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	2619	2	3	2	0.00
22/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	687	1	1	1	0.00
22/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	674	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
22/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	661	1	1	1	0.00
22/10/2014	R208 On 06-August-15			Bond Future	7.57	98.0269	98.7324	98.0269	0.00
22/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2886	2	3	2	0.00
22/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2857	2	3	2	0.00
22/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2915	2	3	2	0.00
22/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	5715	5	6	5	0.00
22/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1045	1	1	1	0.00
22/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	279	0	0	0	198.00
22/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1031	1	1	1	0.00
22/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	1017	1	1	1	0.00
22/10/2014	R209 On 06-November-14			Bond Future	8.51	77.6444	78.6267	77.6444	28,814.00
22/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	10765	10	11	10	0.00
22/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	3463	3	3	3	2,050.00
22/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	7428	6	7	6	0.00
22/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	11085	10	11	10	0.00
22/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	658	0	1	0	5,500.00
22/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	10443	9	10	9	0.00
22/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	3758	3	4	3	0.00
22/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	5661	5	6	5	0.00
22/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	4201	3	4	3	2,050.00
22/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	7979	7	8	7	0.00
22/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	3906	3	4	3	0.00
22/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	2032	1	2	1	2,200.00
22/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	3832	3	4	3	1,640.00
22/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	0	0	0	0	2,200.00
22/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
22/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	734	1	1	1	0.00
22/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
22/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
22/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	120	0	0	0	0.00
22/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	9	0	0	0	0.00
22/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	16	0	0	0	0.00
22/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	8	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
22/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
22/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	5	0	0	0	0.00
22/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
22/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	10	0	0	0	0.00
22/10/2014	R209 On 05-February-15			Bond Future	8.56	78.8488	79.8457	78.8488	26.00
22/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	5561	5	6	5	0.00
22/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	5623	5	6	5	0.00
22/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	5499	5	5	5	0.00
22/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	4071	3	4	3	0.00
22/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	360	1	0	1	0.00
22/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	340	1	0	1	0.00
22/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	350	1	0	1	0.00
22/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	694	1	1	1	0.00
22/10/2014	R209 On 07-May-15			Bond Future	8.60	77.0542	78.0655	77.0542	0.00
22/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	4538	4	5	4	0.00
22/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	4638	4	5	4	0.00
22/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	4588	4	5	4	0.00
22/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	1531	2	2	2	0.00
22/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	1507	2	2	2	0.00
22/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	1556	2	2	2	0.00
22/10/2014	R209 On 06-August-15			Bond Future	8.63	78.4870	79.5168	78.4870	0.00
22/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	9802	9	10	9	0.00
22/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	5152	5	5	5	0.00
22/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	5199	5	5	5	0.00
22/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	5105	4	5	4	0.00
22/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2323	3	2	3	0.00
22/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	710	1	1	1	2,914.00
22/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2295	3	2	3	0.00
22/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	2350	3	2	3	0.00
22/10/2014	R210 On 06-November-14			Bond Future	173.37	173.6930	173.3721	173.6930	628.00
22/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	4382	5	4	5	0.00
22/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	4362	5	4	5	0.00
22/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	4372	5	4	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R210 On 05-February-15			Bond Future	176.08	176.4089	176.0816	176.4089	0.00
22/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	1092	1	1	1	0.00
22/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	1072	1	1	1	0.00
22/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	1082	1	1	1	0.00
22/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R211 On 06-November-14			Bond Future	132.62	132.5731	132.6204	132.5731	1,120.00
22/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2630	3	3	3	0.00
22/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2620	3	3	3	0.00
22/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2610	3	3	3	0.00
22/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R211 On 05-February-15			Bond Future	133.09	133.0399	133.0870	133.0399	0.00
22/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	77	0	0	0	0.00
22/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	87	0	0	0	0.00
22/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	97	0	0	0	0.00
22/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R212 On 06-November-14			Bond Future	138.09	138.0298	138.0874	138.0298	14,864.00
22/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	3087	3	3	3	0.00
22/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	3077	3	3	3	0.00
22/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	3097	3	3	3	0.00
22/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R212 On 05-February-15			Bond Future	138.48	138.4253	138.4827	138.4253	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
22/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	483	0	0	0	0.00
22/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	473	0	0	0	0.00
22/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	493	0	0	0	0.00
22/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R213 On 06-November-14			Bond Future	8.36	88.4056	89.3861	88.4056	28,658.00
22/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	3755	3	4	3	0.00
22/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	3829	3	4	3	0.00
22/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	3904	3	4	3	0.00
22/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	9	0	0	0	0.00
22/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	8	0	0	0	0.00
22/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	10	0	0	0	0.00
22/10/2014	R213 On 05-February-15			Bond Future	8.42	89.7768	90.7719	89.7768	0.00
22/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	6537	6	7	6	0.00
22/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	6407	6	6	6	0.00
22/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	6472	6	6	6	0.00
22/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	219	0	0	0	0.00
22/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	212	0	0	0	0.00
22/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	226	0	0	0	0.00
22/10/2014	R213 On 07-May-15			Bond Future	8.46	87.7726	88.7816	87.7726	0.00
22/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3969	3	4	3	0.00
22/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	4064	3	4	3	0.00
22/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	4017	3	4	3	0.00
22/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	1774	2	2	2	0.00
22/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	1746	2	2	2	0.00
22/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	1802	2	2	2	0.00
22/10/2014	R214 On 06-November-14			Bond Future	8.61	78.4140	79.4431	78.4140	6,069.00
22/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	4764	4	5	4	2,500.00
22/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	8003	7	8	7	0.00
22/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	8074	7	8	7	0.00
22/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	8145	7	8	7	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
22/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	9123	8	9	8	0.00
22/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	3	0	0	0	0.00
22/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
22/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R214 On 05-February-15			Bond Future	8.67	79.6303	80.6747	79.6303	0.00
22/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	6839	6	7	6	0.00
22/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	6774	6	7	6	0.00
22/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	6709	6	7	6	0.00
22/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	255	0	0	0	0.00
22/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	247	0	0	0	0.00
22/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	262	0	0	0	0.00
22/10/2014	R214 On 07-May-15			Bond Future	8.70	77.7050	78.7646	77.7050	0.00
22/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	5101	4	5	4	0.00
22/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	5154	4	5	4	0.00
22/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	5048	4	5	4	0.00
22/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	1502	2	2	2	0.00
22/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	1526	2	2	2	0.00
22/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	1550	2	2	2	0.00
22/10/2014	R248 On 06-November-14			Bond Future	8.66	101.3703	102.6984	101.3703	31,463.00
22/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	10539	9	11	9	0.00
22/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	10719	9	11	9	0.00
22/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	10629	9	11	9	0.00
22/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R248 On 05-February-15			Bond Future	8.72	102.9427	104.2905	102.9427	1,277.00
22/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	7887	7	8	7	0.00
22/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	7981	7	8	7	0.00
22/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	7793	6	8	6	0.00
22/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
22/10/2014	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
22/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R248 On 07-May-15			Bond Future	8.76	100.2780	101.6455	100.2780	0.00
22/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	5060	4	5	4	0.00
22/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	4962	4	5	4	0.00
22/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	5158	4	5	4	0.00
22/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
22/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00