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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 21/10/2014 TO: 21/10/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	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
21/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	2025 On 06-November-14			Bond Future	117.67	117.6495	117.6665	117.6495	16.00
21/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	677	1	1	1	0.00
21/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	657	1	1	1	0.00
21/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	667	1	1	1	0.00
21/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2025 On 05-February-15			Bond Future	118.35	118.3333	118.3493	118.3333	0.00
21/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
21/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
21/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
21/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	641	1	1	1	0.00
21/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	651	1	1	1	0.00
21/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	661	1	1	1	0.00
21/10/2014	2030 On 06-November-14			Bond Future	8.46	97.7960	98.2974	97.7960	4,663.00
21/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	4204	4	4	4	0.00
21/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	4358	4	4	4	0.00
21/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	4281	4	4	4	0.00
21/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	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
21/10/2014	2030 On 05-February-15			Bond Future	8.53	95.3072	95.8153	95.3072	0.00
21/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	5548	5	6	5	0.00
21/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	5697	5	6	5	0.00
21/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	5623	5	6	5	0.00
21/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 07-May-15			Bond Future	8.57	96.9480	97.4636	96.9480	0.00
21/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	1395	1	1	1	0.00
21/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	1473	1	1	1	0.00
21/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	1316	1	1	1	0.00
21/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 06-November-14			Bond Future	8.71	99.6048	100.2835	99.6048	10,565.00
21/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	8710	8	9	8	0.00
21/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	8875	8	9	8	0.00
21/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	8793	8	9	8	0.00
21/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 05-February-15			Bond Future	8.77	96.8937	97.5818	96.8937	3,280.00
21/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	6424	6	6	6	0.00
21/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	6509	6	7	6	0.00
21/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	6594	6	7	6	0.00
21/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 07-May-15			Bond Future	8.82	98.5620	99.2606	98.5620	0.00
21/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	1556	1	2	1	0.00
21/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	1738	1	2	1	0.00
21/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	1647	1	2	1	0.00
21/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00

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21/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2038 On 06-November-14			Bond Future	123.79	123.7713	123.7895	123.7713	1,974.00
21/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	3800	4	4	4	0.00
21/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	3780	4	4	4	0.00
21/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	3790	4	4	4	0.00
21/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2038 On 05-February-15			Bond Future	124.42	124.4063	124.4236	124.4063	0.00
21/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	1414	1	1	1	0.00
21/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	1424	1	1	1	0.00
21/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	1434	1	1	1	0.00
21/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 06-November-14			Bond Future	8.79	101.0944	101.9851	101.0944	3,002.00
21/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	2025	1	2	1	0.00
21/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	2126	1	2	1	0.00
21/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	2226	1	2	1	0.00
21/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 05-February-15			Bond Future	8.85	98.2810	99.1847	98.2810	0.00
21/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	1609	1	2	1	0.00
21/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	1509	1	2	1	0.00
21/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	1409	1	1	1	0.00
21/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 07-May-15			Bond Future	8.90	99.9733	100.8911	99.9733	0.00
21/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	930	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	1130	0	1	0	0.00
21/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	1030	0	1	0	0.00
21/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2046 On 06-November-14			Bond Future	123.49	123.4677	123.4862	123.4677	5,389.00
21/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	19056	19	19	19	0.00
21/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	19036	19	19	19	0.00
21/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	19046	19	19	19	0.00
21/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2046 On 05-February-15			Bond Future	125.42	125.3996	125.4170	125.3996	0.00
21/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1427	1	1	1	0.00
21/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1407	1	1	1	0.00
21/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1417	1	1	1	0.00
21/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2050 On 06-November-14			Bond Future	132.05	132.0308	132.0508	132.0308	2,640.00
21/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	6051	6	6	6	0.00
21/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	6041	6	6	6	0.00
21/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	6061	6	6	6	0.00
21/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	2050 On 05-February-15			Bond Future	132.67	132.6486	132.6671	132.6486	0.00
21/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2677	3	3	3	0.00
21/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2657	3	3	3	0.00
21/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2667	3	3	3	0.00
21/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	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
21/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	AL12 On 06-November-14			Index Future	522.01	518.9760	522.0100	518.9760	0.00
21/10/2014	AL12 On 05-February-15			Index Future	530.11	527.0290	530.1050	527.0290	0.00
21/10/2014	AL12 On 07-May-15			Index Future	539.20	536.0790	539.2010	536.0790	0.00
21/10/2014	AL37 On 06-November-14			Index Future	438.61	437.7680	438.6100	437.7680	3.00
21/10/2014	AL37 On 05-February-15			Index Future	445.41	444.5610	445.4110	444.5610	0.00
21/10/2014	AL7T On 06-November-14			Index Future	518.75	517.2290	518.7530	517.2290	4.00
21/10/2014	AL7T On 05-February-15			Index Future	526.80	525.2550	526.7970	525.2550	0.00
21/10/2014	ALBI On 06-November-14			Index Future	472.81	470.9770	472.8080	470.9770	582.00
21/10/2014	ALBI On 05-February-15			Index Future	480.14	478.2850	480.1390	478.2850	65.00
21/10/2014	ALBI On 07-May-15			Index Future	488.38	486.4980	488.3780	486.4980	0.00
21/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	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
21/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	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
21/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/10/2014	EL28 On 06-November-14			Bond Future	123.18	123.0207	123.1809	123.0207	0.00
21/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1181	1	1	1	0.00
21/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1191	1	1	1	0.00
21/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1171	1	1	1	0.00
21/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	EL28 On 05-February-15			Bond Future	125.11	124.9454	125.1069	124.9454	0.00
21/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
21/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
21/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
21/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	893	1	1	1	0.00
21/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	883	1	1	1	0.00
21/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	903	1	1	1	0.00
21/10/2014	ES33 On 06-November-14			Bond Future	9.50	83.2497	83.7851	83.2497	6,220.00
21/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5645	5	6	5	0.00
21/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5712	5	6	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
21/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5779	5	6	5	0.00
21/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 05-February-15			Bond Future	9.59	84.5419	85.0847	84.5419	0.00
21/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3028	2	3	2	0.00
21/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2958	2	3	2	0.00
21/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2888	2	3	2	0.00
21/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 07-May-15			Bond Future	9.66	82.2057	82.7567	82.2057	0.00
21/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	717	0	1	0	0.00
21/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	573	0	1	0	0.00
21/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	645	0	1	0	0.00
21/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
21/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
21/10/2014	GOVI On 06-November-14			GOVI	471.14	469.5170	471.1380	469.5170	426.00
21/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	221480	21	22	21	0.00
21/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	221280	21	22	21	0.00
21/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	221380	21	22	21	0.00
21/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 05-February-15			GOVI	478.44	476.8020	478.4440	476.8020	48.00
21/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	184540	17	18	17	0.00
21/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	184440	17	18	17	0.00
21/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	184340	17	18	17	0.00
21/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 07-May-15			GOVI	486.65	484.9900	486.6540	484.9900	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
21/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	366640	35	37	35	0.00
21/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	366540	35	37	35	0.00
21/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	366440	35	37	35	0.00
21/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
21/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
21/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.16	145.0080	145.1601	145.0080	107.00
21/10/2014	IGOV On 06-November-14			Index Future	220.71	220.5620	220.7110	220.5620	1,164.00
21/10/2014	IGOV On 05-February-15			Index Future	224.16	224.0110	224.1610	224.0110	10.00
21/10/2014	IGOV On 07-May-15			Index Future	228.03	227.8850	228.0340	227.8850	0.00
21/10/2014	ILBI On 06-November-14			Index Future	598.24	590.9830	598.2420	590.9830	0.00
21/10/2014	ILBI On 05-February-15			Index Future	607.67	600.3020	607.6740	600.3020	157.00
21/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
21/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
21/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
21/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
21/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
21/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
21/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.09	93.9100	93.9100	93.9100	0.00
21/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.23	93.7800	93.7700	93.7800	0.00
21/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.27	93.7200	93.7300	93.7200	0.00
21/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.37	93.6100	93.6300	93.6100	0.00
21/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.42	93.5600	93.5800	93.5600	2,850.00
21/10/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.52	93.4700	93.4800	93.4700	0.00
21/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.66	93.3200	93.3400	93.3200	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
21/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.85	93.1200	93.1500	93.1200	0.00
21/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.01	92.9600	92.9900	92.9600	0.00
21/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.14	92.8400	92.8600	92.8400	0.00
21/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.26	92.7200	92.7400	92.7200	0.00
21/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.39	92.5900	92.6100	92.5900	0.00
21/10/2014	R023 On 06-November-14			Bond Future	7.82	100.8295	101.1066	100.8295	7,833.00
21/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	4555	4	5	4	0.00
21/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	4612	4	5	4	0.00
21/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	4499	4	4	4	0.00
21/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R023 On 05-February-15			Bond Future	7.89	102.3946	102.6749	102.3946	0.00
21/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	4989	5	5	5	0.00
21/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	5041	5	5	5	0.00
21/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	4938	5	5	5	0.00
21/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	104	0	0	0	0.00
21/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	100	0	0	0	0.00
21/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	108	0	0	0	0.00
21/10/2014	R023 On 07-May-15			Bond Future	7.93	100.2284	100.5123	100.2284	0.00
21/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	2526	2	3	2	0.00
21/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	2596	2	3	2	0.00
21/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	2561	2	3	2	0.00
21/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	1291	1	1	1	0.00
21/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	1313	1	1	1	0.00
21/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	1270	1	1	1	0.00
21/10/2014	R023 On 06-August-15			Bond Future	7.94	102.0904	102.3804	102.0904	0.00
21/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	3252	3	3	3	0.00
21/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	6518	6	7	6	0.00
21/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	3286	3	3	3	0.00
21/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3320	3	3	3	0.00
21/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1624	2	2	2	0.00
21/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1583	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
21/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1604	2	2	2	0.00
21/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	499	1	0	1	911.00
21/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
21/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	2	0	0	0	0.00
21/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	2	0	0	0	0.00
21/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	2	0	0	0	0.00
21/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	448	0	0	0	0.00
21/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	465	0	0	0	0.00
21/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	457	0	0	0	0.00
21/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
21/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1084	1	1	1	0.00
21/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1095	1	1	1	0.00
21/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1089	1	1	1	0.00
21/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	10	0	0	0	0.00
21/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	10	0	0	0	0.00
21/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	10	0	0	0	0.00
21/10/2014	R186 On 06-November-14			Bond Future	8.02	122.5667	123.0500	122.5667	42,992.00
21/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	2449	2	2	2	100.00
21/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	4034	4	4	4	0.00
21/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	9361	9	9	9	0.00
21/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	4278	4	4	4	0.00
21/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	46	0	0	0	1,500.00
21/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	1342	1	1	1	0.00
21/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	632	0	1	0	1,500.00
21/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	1466	1	1	1	0.00
21/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	1403	1	1	1	0.00
21/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	4846	4	5	4	0.00
21/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	3630	3	4	3	0.00
21/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	131	0	0	0	100.00
21/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	89	0	0	0	100.00
21/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
21/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	10	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
21/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	829	1	1	1	0.00
21/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	290	0	0	0	0.00
21/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	336	1	0	1	0.00
21/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	19	0	0	0	6,000.00
21/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	7	0	0	0	100.00
21/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	2879	3	3	3	0.00
21/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	3	0	0	0	0.00
21/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	312	0	0	0	0.00
21/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	2077	3	2	3	0.00
21/10/2014	R186 On 05-February-15			Bond Future	8.08	119.1736	119.6632	119.1736	2,736.00
21/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	5801	5	6	5	0.00
21/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	5870	5	6	5	0.00
21/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	7570	7	8	7	0.00
21/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	5733	5	6	5	0.00
21/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	154	0	0	0	9,600.00
21/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	354	0	0	0	0.00
21/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	333	0	0	0	0.00
21/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	343	0	0	0	0.00
21/10/2014	R186 On 07-May-15			Bond Future	8.12	121.2239	121.7204	121.2239	0.00
21/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	3310	3	3	3	0.00
21/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	3264	3	3	3	0.00
21/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	3357	3	3	3	0.00
21/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	2271	2	2	2	0.00
21/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	2236	2	2	2	0.00
21/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	2307	3	2	3	0.00
21/10/2014	R197 On 06-November-14			Bond Future	289.91	289.8695	289.9110	289.8695	908.00
21/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	4911	5	5	5	0.00
21/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	4901	5	5	5	0.00
21/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	4921	5	5	5	0.00
21/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R197 On 05-February-15			Bond Future	288.43	288.3880	288.4271	288.3880	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
21/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
21/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
21/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
21/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	573	1	1	1	0.00
21/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	583	1	1	1	0.00
21/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	563	1	1	1	0.00
21/10/2014	R202 On 06-November-14			Bond Future	234.53	234.3217	234.5262	234.3217	50,353.00
21/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	7536	7	8	7	0.00
21/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	7526	7	8	7	0.00
21/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	7516	7	8	7	0.00
21/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R202 On 05-February-15			Bond Future	235.00	234.7922	234.9972	234.7922	0.00
21/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	2007	2	2	2	0.00
21/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	1987	2	2	2	0.00
21/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	1997	2	2	2	0.00
21/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R203 On 06-November-14			Bond Future	6.94	104.4844	104.6059	104.4844	13,305.00
21/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	72	0	0	0	45.00
21/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	229	0	0	0	14.00
21/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	88	0	0	0	0.00
21/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	80	0	0	0	0.00
21/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	338	0	0	0	0.00
21/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	131	0	0	0	0.00
21/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	301	0	0	0	0.00
21/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	319	0	0	0	0.00
21/10/2014	R203 On 05-February-15			Bond Future	7.02	106.1061	106.2285	106.1061	0.00
21/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	1625	2	2	2	55.00
21/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	3099	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
21/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	3122	3	3	3	0.00
21/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	3076	3	3	3	0.00
21/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	2	0	0	0	0.00
21/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	2	0	0	0	0.00
21/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	51	0	0	0	0.00
21/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	2	0	0	0	0.00
21/10/2014	R203 On 07-May-15			Bond Future	7.03	103.7616	103.8847	103.7616	0.00
21/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	891	1	1	1	0.00
21/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	905	1	1	1	0.00
21/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	877	1	1	1	0.00
21/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	410	0	0	0	0.00
21/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	403	0	0	0	0.00
21/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	418	0	0	0	0.00
21/10/2014	R204 On 06-November-14			Bond Future	7.24	105.6055	105.7710	105.6055	11,939.00
21/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	23	0	0	0	0.00
21/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	2624	2	3	2	0.00
21/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	30	0	0	0	0.00
21/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	26	0	0	0	0.00
21/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	887	1	1	1	0.00
21/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
21/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	920	1	1	1	0.00
21/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	855	1	1	1	0.00
21/10/2014	R204 On 05-February-15			Bond Future	7.31	103.2100	103.3771	103.2100	0.00
21/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	3115	3	3	3	0.00
21/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	3084	3	3	3	0.00
21/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	3146	3	3	3	0.00
21/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	29	0	0	0	0.00
21/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	31	0	0	0	0.00
21/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	32	0	0	0	0.00
21/10/2014	R204 On 07-May-15			Bond Future	7.34	104.9855	105.1540	104.9855	0.00
21/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1187	1	1	1	0.00
21/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1224	1	1	1	0.00
21/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1205	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
21/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	728	1	1	1	0.00
21/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	715	1	1	1	0.00
21/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	703	1	1	1	0.00
21/10/2014	R204 On 06-August-15			Bond Future	7.34	102.8950	103.0675	102.8950	0.00
21/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	3366	3	3	3	0.00
21/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	1874	2	2	2	0.00
21/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	1914	2	2	2	0.00
21/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	1894	2	2	2	0.00
21/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	241	0	0	0	699.00
21/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	674	1	1	1	0.00
21/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	684	1	1	1	0.00
21/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	665	1	1	1	0.00
21/10/2014	R207 On 06-November-14			Bond Future	7.46	101.2468	101.4417	101.2468	35,969.00
21/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	136	0	0	0	0.00
21/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	160	0	0	0	0.00
21/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	148	0	0	0	0.00
21/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	642	1	1	1	0.00
21/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	611	1	1	1	0.00
21/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	581	1	1	1	0.00
21/10/2014	R207 On 05-February-15			Bond Future	7.53	99.1772	99.3742	99.1772	3,106.00
21/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	3813	4	4	4	0.00
21/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	3886	4	4	4	0.00
21/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	3850	4	4	4	0.00
21/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	38	0	0	0	0.00
21/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	37	0	0	0	0.00
21/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	40	0	0	0	0.00
21/10/2014	R207 On 07-May-15			Bond Future	7.57	100.8839	101.0829	100.8839	0.00
21/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	2924	3	3	3	0.00
21/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1533	1	2	1	66.00
21/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	2955	3	3	3	0.00
21/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	2894	3	3	3	0.00
21/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	345	0	0	0	0.00
21/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	923	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
21/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	352	0	0	0	0.00
21/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	359	0	0	0	0.00
21/10/2014	R207 On 06-August-15			Bond Future	7.58	99.1128	99.3164	99.1128	0.00
21/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	1780	2	2	2	0.00
21/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	1823	2	2	2	0.00
21/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	1801	2	2	2	0.00
21/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1246	1	1	1	70.00
21/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	1200	1	1	1	0.00
21/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	1185	1	1	1	0.00
21/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	1170	1	1	1	0.00
21/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1694	2	2	2	0.00
21/10/2014	R208 On 06-November-14			Bond Future	7.61	96.2358	96.4599	96.2358	53,508.00
21/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	99	0	0	0	0.00
21/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	119	0	0	0	0.00
21/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	108	0	0	0	0.00
21/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	4181	4	4	4	0.00
21/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	911	1	1	1	0.00
21/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	872	1	1	1	0.00
21/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	950	1	1	1	0.00
21/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
21/10/2014	R208 On 05-February-15			Bond Future	7.68	97.7295	97.9562	97.7295	0.00
21/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	3782	4	4	4	0.00
21/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	3865	4	4	4	0.00
21/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	3823	4	4	4	0.00
21/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	90	0	0	0	0.00
21/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	86	0	0	0	0.00
21/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	83	0	0	0	0.00
21/10/2014	R208 On 07-May-15			Bond Future	7.72	96.0085	96.2379	96.0085	0.00
21/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	2127	2	2	2	0.00
21/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2185	2	2	2	0.00
21/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	2156	2	2	2	0.00
21/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	919	1	1	1	0.00
21/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	903	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
21/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	888	1	1	1	0.00
21/10/2014	R208 On 06-August-15			Bond Future	7.74	97.7926	98.0269	97.7926	0.00
21/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2442	2	2	2	0.00
21/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2416	2	2	2	0.00
21/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2469	2	2	2	0.00
21/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	5107	5	5	5	0.00
21/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1309	1	1	1	0.00
21/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	376	0	0	0	198.00
21/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1292	1	1	1	0.00
21/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	1275	1	1	1	0.00
21/10/2014	R209 On 06-November-14			Bond Future	8.63	77.0833	77.6444	77.0833	28,853.00
21/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	9783	9	10	9	0.00
21/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	2535	2	3	2	2,050.00
21/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	6446	6	6	6	0.00
21/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	10103	10	10	10	0.00
21/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	306	0	0	0	5,500.00
21/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	9461	9	9	9	0.00
21/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	2814	2	3	2	0.00
21/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	4681	4	5	4	0.00
21/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	3241	3	3	3	2,050.00
21/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	6997	6	7	6	0.00
21/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	2956	2	3	2	0.00
21/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	1273	1	1	1	2,200.00
21/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	2885	2	3	2	1,640.00
21/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	3	0	0	0	2,200.00
21/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
21/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	1365	2	1	2	0.00
21/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
21/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
21/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	343	1	0	1	0.00
21/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	44	0	0	0	0.00
21/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	71	0	0	0	0.00
21/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	40	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
21/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
21/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	27	0	0	0	0.00
21/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
21/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	49	0	0	0	0.00
21/10/2014	R209 On 05-February-15			Bond Future	8.69	78.2797	78.8488	78.2797	26.00
21/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	4729	4	5	4	0.00
21/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	4787	4	5	4	0.00
21/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	4671	4	5	4	0.00
21/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	3348	3	3	3	0.00
21/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	528	1	1	1	0.00
21/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	501	1	1	1	0.00
21/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	515	1	1	1	0.00
21/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	968	1	1	1	0.00
21/10/2014	R209 On 07-May-15			Bond Future	8.73	76.4764	77.0542	76.4764	0.00
21/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	3884	4	4	4	0.00
21/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	3976	4	4	4	0.00
21/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	3930	4	4	4	0.00
21/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	1885	2	2	2	0.00
21/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	1857	2	2	2	0.00
21/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	1914	2	2	2	0.00
21/10/2014	R209 On 06-August-15			Bond Future	8.76	77.8979	78.4870	77.8979	0.00
21/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	8936	8	9	8	0.00
21/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	4520	4	5	4	0.00
21/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	4564	4	5	4	0.00
21/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	4477	4	4	4	0.00
21/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2721	3	3	3	0.00
21/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	875	1	1	1	2,914.00
21/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2690	3	3	3	0.00
21/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	2752	3	3	3	0.00
21/10/2014	R210 On 06-November-14			Bond Future	173.69	173.2716	173.6930	173.2716	628.00
21/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	4703	4	5	4	0.00
21/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	4683	4	5	4	0.00
21/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	4693	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
21/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R210 On 05-February-15			Bond Future	176.41	175.9825	176.4089	175.9825	0.00
21/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	1419	1	1	1	0.00
21/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	1399	1	1	1	0.00
21/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	1409	1	1	1	0.00
21/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R211 On 06-November-14			Bond Future	132.57	132.4113	132.5731	132.4113	1,120.00
21/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2583	2	3	2	0.00
21/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2573	2	3	2	0.00
21/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2563	2	3	2	0.00
21/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R211 On 05-February-15			Bond Future	133.04	132.8770	133.0399	132.8770	0.00
21/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	30	0	0	0	0.00
21/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	40	0	0	0	0.00
21/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	50	0	0	0	0.00
21/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R212 On 06-November-14			Bond Future	138.03	138.0106	138.0298	138.0106	14,864.00
21/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	3030	3	3	3	0.00
21/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	3020	3	3	3	0.00
21/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	3040	3	3	3	0.00
21/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R212 On 05-February-15			Bond Future	138.43	138.4071	138.4253	138.4071	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
21/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	425	0	0	0	0.00
21/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	415	0	0	0	0.00
21/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	435	0	0	0	0.00
21/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R213 On 06-November-14			Bond Future	8.48	87.9629	88.4056	87.9629	28,658.00
21/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	2812	2	3	2	0.00
21/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	2883	2	3	2	0.00
21/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	2955	3	3	3	0.00
21/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	43	0	0	0	0.00
21/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	39	0	0	0	0.00
21/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	47	0	0	0	0.00
21/10/2014	R213 On 05-February-15			Bond Future	8.55	89.3282	89.7768	89.3282	0.00
21/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	5656	5	6	5	0.00
21/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	5532	5	6	5	0.00
21/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	5594	5	6	5	0.00
21/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	336	0	0	0	0.00
21/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	326	0	0	0	0.00
21/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	346	0	0	0	0.00
21/10/2014	R213 On 07-May-15			Bond Future	8.59	87.3174	87.7726	87.3174	0.00
21/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3327	3	3	3	0.00
21/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	3414	3	3	3	0.00
21/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	3370	3	3	3	0.00
21/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	2136	2	2	2	0.00
21/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	2104	2	2	2	0.00
21/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	2169	2	2	2	0.00
21/10/2014	R214 On 06-November-14			Bond Future	8.73	77.7860	78.4140	77.7860	6,069.00
21/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	3751	3	4	3	2,500.00
21/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	6974	6	7	6	0.00
21/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	7045	6	7	6	0.00
21/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	7116	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
21/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	8094	7	8	7	0.00
21/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	19	0	0	0	0.00
21/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
21/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R214 On 05-February-15			Bond Future	8.79	78.9934	79.6303	78.9934	0.00
21/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	5920	5	6	5	0.00
21/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	5858	5	6	5	0.00
21/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	5796	5	6	5	0.00
21/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	383	0	0	0	0.00
21/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	373	0	0	0	0.00
21/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	394	0	0	0	0.00
21/10/2014	R214 On 07-May-15			Bond Future	8.83	77.0583	77.7050	77.0583	0.00
21/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	4355	4	4	4	0.00
21/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	4404	4	4	4	0.00
21/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	4307	4	4	4	0.00
21/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	1812	2	2	2	0.00
21/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	1840	2	2	2	0.00
21/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	1868	2	2	2	0.00
21/10/2014	R248 On 06-November-14			Bond Future	8.78	100.5081	101.3703	100.5081	32,476.00
21/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	9211	8	9	8	0.00
21/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	9391	9	9	9	0.00
21/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	9301	8	9	8	0.00
21/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 05-February-15			Bond Future	8.84	102.0681	102.9427	102.0681	1,277.00
21/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	6539	6	7	6	0.00
21/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	6633	6	7	6	0.00
21/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	6446	6	6	6	0.00
21/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/10/2014	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
21/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 07-May-15			Bond Future	8.89	99.3898	100.2780	99.3898	0.00
21/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	3693	3	4	3	0.00
21/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	3595	3	4	3	0.00
21/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	3791	3	4	3	0.00
21/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
21/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00