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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	2025 On 06-November-14			Bond Future	118.11	118.1208	118.1136	118.1208	0.00
19/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	1124	1	1124	1	0.00
19/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	1104	1	1104	1	0.00
19/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	1114	1	1114	1	0.00
19/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2025 On 05-February-15			Bond Future	118.87	118.8801	118.8710	118.8801	0.00
19/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	119	0	119	0	0.00
19/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	129	0	129	0	0.00
19/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	139	0	139	0	0.00
19/08/2014	2030 On 06-November-14			Bond Future	8.79	95.4455	8.7851	95.4455	4,185.00
19/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1603	1	1603	1	0.00
19/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1757	2	1757	2	0.00
19/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1680	1	1680	1	0.00
19/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2030 On 05-February-15			Bond Future	8.85	92.9730	8.8516	92.9730	0.00
19/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	2959	3	2959	3	0.00
19/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	3108	3	3108	3	0.00
19/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	3033	3	3033	3	0.00
19/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2030 On 07-May-15			Bond Future	8.90	94.6225	8.9036	94.6225	0.00
19/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1192	1	1192	1	0.00

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19/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1270	2	1270	2	0.00
19/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1114	1	1114	1	0.00
19/08/2014	2037 On 06-November-14			Bond Future	8.99	97.3239	8.9868	97.3239	6,708.00
19/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	6134	6	6134	6	0.00
19/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	6299	6	6299	6	0.00
19/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	6217	6	6217	6	0.00
19/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2037 On 05-February-15			Bond Future	9.05	94.6310	9.0503	94.6310	3,280.00
19/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3861	3	3861	3	0.00
19/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3946	4	3946	4	0.00
19/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	4031	4	4031	4	0.00
19/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2037 On 07-May-15			Bond Future	9.10	96.3102	9.1007	96.3102	0.00
19/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	1003	1	1003	1	0.00
19/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	911	1	911	1	0.00
19/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	820	1	820	1	0.00
19/08/2014	2038 On 06-November-14			Bond Future	122.19	122.1937	122.1870	122.1937	2,062.00
19/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2197	2	2197	2	0.00
19/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2177	2	2177	2	0.00
19/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2187	2	2187	2	0.00
19/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2038 On 05-February-15			Bond Future	122.87	122.8748	122.8661	122.8748	0.00
19/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	134	0	134	0	0.00
19/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	144	0	144	0	0.00
19/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	124	0	124	0	0.00
19/08/2014	2044 On 06-November-14			Bond Future	9.05	98.7995	9.0494	98.7995	253.00
19/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	494	1	494	1	0.00
19/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	594	1	594	1	0.00
19/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	394	1	394	1	0.00
19/08/2014	2044 On 05-February-15			Bond Future	9.11	96.0052	9.1105	96.0052	0.00
19/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1097	2	1097	2	0.00
19/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	1197	2	1197	2	0.00
19/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	997	2	997	2	0.00
19/08/2014	2044 On 07-May-15			Bond Future	9.16	97.7088	9.1593	97.7088	0.00
19/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
19/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	1672	2	1672	2	0.00
19/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	1572	2	1572	2	0.00
19/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	1472	2	1472	2	0.00
19/08/2014	2046 On 06-November-14			Bond Future	122.12	122.1253	122.1188	122.1253	5,348.00
19/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17689	18	17689	18	0.00
19/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17669	18	17669	18	0.00
19/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17679	18	17679	18	0.00
19/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2046 On 05-February-15			Bond Future	124.10	124.1038	124.0950	124.1038	0.00
19/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	105	0	105	0	0.00
19/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	85	0	85	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
19/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	95	0	95	0	0.00
19/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2050 On 06-November-14			Bond Future	129.51	129.5191	129.5124	129.5191	2,800.00
19/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3512	4	3512	4	0.00
19/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3502	4	3502	4	0.00
19/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3522	4	3522	4	0.00
19/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2050 On 05-February-15			Bond Future	130.16	130.1725	130.1636	130.1725	0.00
19/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	174	0	174	0	0.00
19/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	154	0	154	0	0.00
19/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	164	0	164	0	0.00
19/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	AL12 On 06-November-14			Index Future	509.75	507.8760	509.7460	507.8760	0.00
19/08/2014	AL12 On 05-February-15			Index Future	517.93	516.0360	517.9290	516.0360	0.00
19/08/2014	AL12 On 07-May-15			Index Future	527.07	525.1620	527.0740	525.1620	0.00
19/08/2014	AL37 On 06-November-14			Index Future	435.06	434.2710	435.0600	434.2710	0.00
19/08/2014	AL37 On 05-February-15			Index Future	442.04	441.2490	442.0440	441.2490	0.00
19/08/2014	AL7T On 06-November-14			Index Future	511.54	510.1450	511.5360	510.1450	1.00
19/08/2014	AL7T On 05-February-15			Index Future	519.75	518.3420	519.7470	518.3420	0.00
19/08/2014	ALBI On 06-November-14			Index Future	465.29	463.9940	465.2850	463.9940	586.00
19/08/2014	ALBI On 05-February-15			Index Future	472.76	471.4490	472.7550	471.4490	65.00
19/08/2014	ALBI On 07-May-15			Index Future	481.10	479.7870	481.1020	479.7870	0.00

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19/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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19/08/2014	EL28 On 06-November-14			Bond Future	123.82	123.8310	123.8243	123.8310	0.00
19/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1824	2	1824	2	0.00
19/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1834	2	1834	2	0.00
19/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1814	2	1814	2	0.00
19/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	EL28 On 05-February-15			Bond Future	125.83	125.8371	125.8285	125.8371	0.00
19/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
19/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
19/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
19/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	172	0	172	0	0.00
19/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	162	0	162	0	0.00
19/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	182	0	182	0	0.00
19/08/2014	ES33 On 06-November-14			Bond Future	9.69	82.0886	9.6851	82.0886	6,220.00
19/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4257	4	4257	4	0.00
19/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4324	4	4324	4	0.00
19/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4392	4	4392	4	0.00
19/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
19/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
19/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
19/08/2014	ES33 On 05-February-15			Bond Future	9.78	83.4086	9.7758	83.4086	0.00
19/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1664	1	1664	1	0.00
19/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1594	1	1594	1	0.00
19/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1524	1	1524	1	0.00
19/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	ES33 On 07-May-15			Bond Future	9.85	81.0956	9.8477	81.0956	0.00
19/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
19/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
19/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
19/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	773	1	773	1	0.00
19/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	628	1	628	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
19/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	700	1	700	1	0.00
19/08/2014	GOVI On 06-November-14			GOVI	463.97	462.7580	463.9690	462.7580	395.00
19/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	149790	14	149790	14	0.00
19/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	149590	14	149590	14	0.00
19/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	149690	14	149690	14	0.00
19/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
19/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
19/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
19/08/2014	GOVI On 05-February-15			GOVI	471.42	470.1930	471.4170	470.1930	45.00
19/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	114270	10	114270	10	0.00
19/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	114170	10	114170	10	0.00
19/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	114070	10	114070	10	0.00
19/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
19/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
19/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
19/08/2014	GOVI On 07-May-15			GOVI	479.74	478.5090	479.7410	478.5090	0.00
19/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	297510	29	297510	29	0.00
19/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	297410	29	297410	29	0.00
19/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	297310	28	297310	28	0.00
19/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
19/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
19/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
19/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.75	144.7600	144.7486	144.7600	635.00
19/08/2014	IGOV On 06-November-14			Index Future	219.08	219.1550	219.0830	219.1550	1,194.00
19/08/2014	IGOV On 05-February-15			Index Future	222.63	222.7030	222.6270	222.7030	0.00
19/08/2014	IGOV On 07-May-15			Index Future	226.58	226.6680	226.5830	226.6680	0.00
19/08/2014	ILBI On 06-November-14			Index Future	593.40	593.5970	593.4040	593.5970	0.00
19/08/2014	ILBI On 05-February-15			Index Future	602.87	603.0630	602.8650	603.0630	157.00
19/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
19/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
19/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
19/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
19/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
19/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.08	93.9200	6.0800	93.9200	0.00
19/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.12	93.9000	6.1200	93.9000	33,000.00
19/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.18	93.8300	6.1800	93.8300	0.00
19/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.22	93.7800	6.2200	93.7800	0.00
19/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.29	93.7200	6.2900	93.7200	0.00
19/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.34	93.6600	6.3400	93.6600	0.00
19/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.45	93.5500	6.4500	93.5500	2,850.00
19/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.63	93.3700	6.6300	93.3700	5,000.00
19/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.79	93.1900	6.7900	93.1900	0.00
19/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.95	93.0300	6.9500	93.0300	0.00
19/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.13	92.8500	7.1300	92.8500	0.00
19/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.25	92.7100	7.2500	92.7100	0.00
19/08/2014	R023 On 06-November-14			Bond Future	8.11	99.1228	8.1060	99.1228	11,612.00
19/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3298	3	3298	3	0.00
19/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	3253	3	3253	3	0.00
19/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	3208	3	3208	3	0.00
19/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	402	0	402	0	0.00
19/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	391	0	391	0	0.00
19/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	414	0	414	0	0.00
19/08/2014	R023 On 05-February-15			Bond Future	8.18	100.7163	8.1773	100.7163	0.00
19/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	4119	4	4119	4	0.00
19/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	4159	4	4159	4	0.00
19/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	4079	4	4079	4	0.00
19/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	895	1	895	1	0.00
19/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	910	1	910	1	0.00
19/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	925	1	925	1	0.00
19/08/2014	R023 On 07-May-15			Bond Future	8.22	98.5721	8.2190	98.5721	0.00
19/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2466	2	2466	2	0.00
19/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2520	2	2520	2	0.00
19/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2493	2	2493	2	0.00
19/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	2880	3	2880	3	0.00
19/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	2851	3	2851	3	0.00
19/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	2909	3	2909	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
19/08/2014	R023 On 06-August-15			Bond Future	8.24	100.4505	8.2418	100.4505	0.00
19/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	3056	3	3056	3	0.00
19/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	5786	6	5786	6	0.00
19/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	3084	3	3084	3	0.00
19/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	3112	3	3112	3	0.00
19/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	3065	3	3065	3	0.00
19/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	3013	3	3013	3	0.00
19/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	3039	3	3039	3	0.00
19/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	1404	1	1404	1	911.00
19/08/2014	R157 On 06-November-14			Bond Future	6.71	107.5282	6.7126	107.5282	0.00
19/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	52	0	52	0	0.00
19/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	55	0	55	0	0.00
19/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	54	0	54	0	0.00
19/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	481	1	481	1	0.00
19/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	495	1	495	1	0.00
19/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	488	1	488	1	0.00
19/08/2014	R157 On 05-February-15			Bond Future	6.83	109.2575	6.8341	109.2575	0.00
19/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1144	1	1144	1	0.00
19/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1155	1	1155	1	0.00
19/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1150	1	1150	1	0.00
19/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	26	0	26	0	0.00
19/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	26	0	26	0	0.00
19/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	26	0	26	0	0.00
19/08/2014	R186 On 06-November-14			Bond Future	8.31	120.2142	8.3146	120.2142	52,381.00
19/08/2014	R186 On 06-November-14	8.30	Call	Bond Future	1913	2	1913	2	100.00
19/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	7072	7	7072	7	0.00
19/08/2014	R186 On 06-November-14	8.50	Call	Bond Future	2841	3	2841	3	0.00
19/08/2014	R186 On 06-November-14	8.53	Call	Bond Future	2998	3	2998	3	0.00
19/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1321	1	1321	1	0.00
19/08/2014	R186 On 06-November-14	8.00	Call	Bond Future	913	0	913	0	1,500.00
19/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1388	1	1388	1	0.00
19/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1354	1	1354	1	0.00
19/08/2014	R186 On 06-November-14	8.60	Call	Bond Future	3379	0	3379	0	0.00
19/08/2014	R186 On 06-November-14	7.80	Call	Bond Future	497	0	497	0	100.00

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19/08/2014	R186 On 06-November-14	8.30	Put	Bond Future	2036	2	2036	2	0.00
19/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	194	0	194	0	2,010.00
19/08/2014	R186 On 06-November-14	8.50	Put	Bond Future	1301	1	1301	1	7,000.00
19/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	2798	3	2798	3	0.00
19/08/2014	R186 On 06-November-14	8.00	Put	Bond Future	3594	0	3594	0	0.00
19/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	2695	3	2695	3	0.00
19/08/2014	R186 On 06-November-14	8.53	Put	Bond Future	1211	1	1211	1	100.00
19/08/2014	R186 On 06-November-14	8.60	Put	Bond Future	1019	0	1019	0	100.00
19/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	2746	3	2746	3	0.00
19/08/2014	R186 On 06-November-14	7.80	Put	Bond Future	4927	5	4927	5	0.00
19/08/2014	R186 On 05-February-15			Bond Future	8.38	116.8503	8.3782	116.8503	540.00
19/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4842	5	4842	5	0.00
19/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4790	5	4790	5	0.00
19/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	6163	6	6163	6	0.00
19/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4738	5	4738	5	0.00
19/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	1816	2	1816	2	0.00
19/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1204	1	1204	1	9,600.00
19/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	1762	2	1762	2	0.00
19/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	1789	2	1789	2	0.00
19/08/2014	R186 On 07-May-15			Bond Future	8.42	118.9224	8.4221	118.9224	0.00
19/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3184	3	3184	3	0.00
19/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3221	3	3221	3	0.00
19/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	3148	3	3148	3	0.00
19/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4585	5	4585	5	0.00
19/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4540	5	4540	5	0.00
19/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	4631	5	4631	5	0.00
19/08/2014	R197 On 06-November-14			Bond Future	288.75	288.7725	288.7549	288.7725	908.00
19/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	3755	4	3755	4	0.00
19/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	3745	4	3745	4	0.00
19/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	3765	4	3765	4	0.00
19/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R197 On 05-February-15			Bond Future	287.43	287.4476	287.4253	287.4476	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
19/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
19/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
19/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
19/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	1575	2	1575	2	0.00
19/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	1585	2	1585	2	0.00
19/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	1565	2	1565	2	0.00
19/08/2014	R202 On 06-November-14			Bond Future	231.68	231.6979	231.6849	231.6979	47,022.00
19/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4695	5	4695	5	0.00
19/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4685	5	4685	5	0.00
19/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4675	5	4675	5	0.00
19/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R202 On 05-February-15			Bond Future	232.25	232.2628	232.2457	232.2628	0.00
19/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
19/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
19/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
19/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	754	1	754	1	0.00
19/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	764	1	764	1	0.00
19/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	744	1	744	1	0.00
19/08/2014	R203 On 06-November-14			Bond Future	7.10	104.0531	7.1005	104.0531	12,128.00
19/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	232	0	232	0	45.00
19/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	361	0	361	0	14.00
19/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	248	0	248	0	0.00
19/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	240	0	240	0	0.00
19/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	907	1	907	1	0.00
19/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	672	1	672	1	0.00
19/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	871	1	871	1	0.00
19/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	889	1	889	1	0.00
19/08/2014	R203 On 05-February-15			Bond Future	7.17	105.7262	7.1722	105.7262	0.00
19/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1517	1	1517	1	55.00
19/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2809	3	2809	3	0.00
19/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2830	3	2830	3	0.00
19/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2788	3	2788	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
19/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	70	0	70	0	0.00
19/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	69	0	69	0	0.00
19/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	302	0	302	0	0.00
19/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	72	0	72	0	0.00
19/08/2014	R203 On 07-May-15			Bond Future	7.17	103.4293	7.1716	103.4293	0.00
19/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	977	1	977	1	0.00
19/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	989	1	989	1	0.00
19/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	966	1	966	1	0.00
19/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	808	1	808	1	0.00
19/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	799	1	799	1	0.00
19/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	818	1	818	1	0.00
19/08/2014	R204 On 06-November-14			Bond Future	7.43	104.9201	7.4322	104.9201	13,177.00
19/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	196	0	196	0	0.00
19/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	2095	2	2095	2	0.00
19/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	211	0	211	0	0.00
19/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	204	0	204	0	0.00
19/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	1743	2	1743	2	0.00
19/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	150	0	150	0	1,270.00
19/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	1772	2	1772	2	0.00
19/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	1715	2	1715	2	0.00
19/08/2014	R204 On 05-February-15			Bond Future	7.50	102.5714	7.5031	102.5714	0.00
19/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2750	3	2750	3	0.00
19/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2724	3	2724	3	0.00
19/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2776	3	2776	3	0.00
19/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	291	0	291	0	0.00
19/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	297	0	297	0	0.00
19/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	303	0	303	0	0.00
19/08/2014	R204 On 07-May-15			Bond Future	7.53	104.3898	7.5321	104.3898	0.00
19/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1293	1	1293	1	0.00
19/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1325	1	1325	1	0.00
19/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1309	1	1309	1	0.00
19/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1425	2	1425	2	0.00
19/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1410	2	1410	2	0.00
19/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1394	1	1394	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
19/08/2014	R204 On 06-August-15			Bond Future	7.52	102.3377	7.5218	102.3377	0.00
19/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	3158	3	3158	3	0.00
19/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	1839	2	1839	2	0.00
19/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	1873	2	1873	2	0.00
19/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	1856	2	1856	2	0.00
19/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	582	1	582	1	699.00
19/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	1186	1	1186	1	0.00
19/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	1198	1	1198	1	0.00
19/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	1174	1	1174	1	0.00
19/08/2014	R207 On 06-November-14			Bond Future	7.68	100.3045	7.6836	100.3045	36,237.00
19/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	365	0	365	0	0.00
19/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	388	0	388	0	0.00
19/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	376	0	376	0	0.00
19/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	1807	2	1807	2	0.00
19/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	1776	2	1776	2	0.00
19/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	1746	2	1746	2	0.00
19/08/2014	R207 On 05-February-15			Bond Future	7.75	98.2756	7.7545	98.2756	0.00
19/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3293	3	3293	3	0.00
19/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3355	3	3355	3	0.00
19/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3324	3	3324	3	0.00
19/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	409	0	409	0	0.00
19/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	401	0	401	0	0.00
19/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	417	0	417	0	0.00
19/08/2014	R207 On 07-May-15			Bond Future	7.80	100.0183	7.7960	100.0183	0.00
19/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2752	3	2752	3	0.00
19/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1615	2	1615	2	66.00
19/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2777	3	2777	3	0.00
19/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2727	3	2727	3	0.00
19/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1029	1	1029	1	0.00
19/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	1867	2	1867	2	0.00
19/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1041	1	1041	1	0.00
19/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1054	1	1054	1	0.00
19/08/2014	R208 On 06-November-14			Bond Future	7.87	94.9879	7.8728	94.9879	16,257.00
19/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	333	0	333	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
19/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	355	0	355	0	0.00
19/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	344	0	344	0	0.00
19/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	3137	3	3137	3	0.00
19/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2389	3	2389	3	0.00
19/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2351	3	2351	3	0.00
19/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2427	3	2427	3	0.00
19/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	199	0	199	0	1,520.00
19/08/2014	R208 On 05-February-15			Bond Future	7.94	96.5154	7.9433	96.5154	0.00
19/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	3189	3	3189	3	0.00
19/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3254	3	3254	3	0.00
19/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	3221	3	3221	3	0.00
19/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	706	1	706	1	0.00
19/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	694	1	694	1	0.00
19/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	683	1	683	1	0.00
19/08/2014	R208 On 07-May-15			Bond Future	7.98	94.8235	7.9843	94.8235	0.00
19/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	2070	2	2070	2	0.00
19/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2116	2	2116	2	0.00
19/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	2093	2	2093	2	0.00
19/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2045	2	2045	2	0.00
19/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2001	2	2001	2	0.00
19/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2023	2	2023	2	0.00
19/08/2014	R208 On 06-August-15			Bond Future	8.00	96.6314	8.0014	96.6314	0.00
19/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2315	2	2315	2	0.00
19/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2293	2	2293	2	0.00
19/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	2338	2	2338	2	0.00
19/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	4580	4	4580	4	0.00
19/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	1005	1	1005	1	198.00
19/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	2343	2	2343	2	0.00
19/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	2322	2	2322	2	0.00
19/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	2301	2	2301	2	0.00
19/08/2014	R209 On 06-November-14			Bond Future	8.91	75.1749	8.9089	75.1749	25,626.00
19/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7745	7	7745	7	0.00
19/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2084	2	2084	2	2,050.00
19/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4783	5	4783	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
19/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	8047	8	8047	8	0.00
19/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7442	7	7442	7	0.00
19/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	739	1	739	1	5,500.00
19/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2245	2	2245	2	0.00
19/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3442	3	3442	3	0.00
19/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2499	2	2499	2	2,050.00
19/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5240	5	5240	5	0.00
19/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2328	2	2328	2	0.00
19/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1379	1	1379	1	2,200.00
19/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2286	2	2286	2	1,640.00
19/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	917	1	917	1	2,200.00
19/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	135	0	135	0	2,050.00
19/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	3950	4	3950	4	0.00
19/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	115	0	115	0	1,640.00
19/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	97	0	97	0	2,050.00
19/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2602	3	2602	3	0.00
19/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1599	2	1599	2	0.00
19/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	1773	2	1773	2	0.00
19/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1566	2	1566	2	0.00
19/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	490	1	490	1	5,500.00
19/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1439	2	1439	2	0.00
19/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	396	0	396	0	907.00
19/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1633	2	1633	2	0.00
19/08/2014	R209 On 05-February-15			Bond Future	8.97	76.3839	8.9686	76.3839	0.00
19/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4126	4	4126	4	0.00
19/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4170	4	4170	4	0.00
19/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	4082	4	4082	4	0.00
19/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3100	3	3100	3	0.00
19/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2085	2	2085	2	0.00
19/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2028	2	2028	2	0.00
19/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2057	2	2057	2	0.00
19/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	2864	3	2864	3	0.00
19/08/2014	R209 On 07-May-15			Bond Future	9.01	74.5876	9.0131	74.5876	0.00
19/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3710	4	3710	4	0.00



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19/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3784	4	3784	4	0.00
19/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3747	4	3747	4	0.00
19/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	3845	4	3845	4	0.00
19/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	3807	4	3807	4	0.00
19/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	3883	4	3883	4	0.00
19/08/2014	R209 On 06-August-15			Bond Future	9.05	76.0103	9.0465	76.0103	0.00
19/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	7973	8	7973	8	0.00
19/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	4232	4	4232	4	0.00
19/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	4269	4	4269	4	0.00
19/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	4197	4	4197	4	0.00
19/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	4577	5	4577	5	0.00
19/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	2056	2	2056	2	2,914.00
19/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	4539	5	4539	5	0.00
19/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	4616	5	4616	5	0.00
19/08/2014	R210 On 06-November-14			Bond Future	172.47	172.4826	172.4724	172.4826	602.00
19/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3482	3	3482	3	0.00
19/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3462	3	3462	3	0.00
19/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3472	3	3472	3	0.00
19/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R210 On 05-February-15			Bond Future	175.26	175.2765	175.2636	175.2765	0.00
19/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	274	0	274	0	0.00
19/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	254	0	254	0	0.00
19/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	264	0	264	0	0.00
19/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R211 On 06-November-14			Bond Future	132.23	132.2372	132.2264	132.2372	1,070.00
19/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2236	2	2236	2	0.00
19/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2226	2	2226	2	0.00
19/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2216	2	2216	2	0.00
19/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R211 On 06-November-14	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
19/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R211 On 05-February-15			Bond Future	132.76	132.7773	132.7642	132.7773	0.00
19/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
19/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
19/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
19/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	236	0	236	0	0.00
19/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	226	0	226	0	0.00
19/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	246	0	246	0	0.00
19/08/2014	R212 On 06-November-14			Bond Future	136.80	137.1811	136.8029	137.1811	18,159.00
19/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	1803	2	1803	2	0.00
19/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	1793	2	1793	2	0.00
19/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	1813	2	1813	2	0.00
19/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R212 On 05-February-15			Bond Future	137.26	137.6450	137.2585	137.6450	0.00
19/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
19/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
19/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
19/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	732	0	732	0	0.00
19/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	742	0	742	0	0.00
19/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	752	0	752	0	0.00
19/08/2014	R213 On 06-November-14			Bond Future	8.78	85.7484	8.7840	85.7484	29,313.00
19/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2141	2	2141	2	0.00
19/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2182	2	2182	2	0.00
19/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2223	2	2223	2	0.00
19/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1680	2	1680	2	0.00
19/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1646	2	1646	2	0.00
19/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1715	2	1715	2	0.00
19/08/2014	R213 On 05-February-15			Bond Future	8.85	87.1268	8.8500	87.1268	0.00
19/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4706	5	4706	5	0.00
19/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4613	4	4613	4	0.00
19/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4659	4	4659	4	0.00
19/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1730	2	1730	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
19/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1705	2	1705	2	0.00
19/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1754	2	1754	2	0.00
19/08/2014	R213 On 07-May-15			Bond Future	8.90	85.1222	8.8956	85.1222	0.00
19/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3238	3	3238	3	0.00
19/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3306	3	3306	3	0.00
19/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3272	3	3272	3	0.00
19/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4363	5	4363	5	0.00
19/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4322	5	4322	5	0.00
19/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4405	5	4405	5	0.00
19/08/2014	R214 On 06-November-14			Bond Future	8.98	75.9999	8.9836	75.9999	6,057.00
19/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	2993	3	2993	3	2,500.00
19/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5384	5	5384	5	0.00
19/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5443	5	5443	5	0.00
19/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5503	5	5503	5	0.00
19/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6345	6	6345	6	0.00
19/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1305	1	1305	1	0.00
19/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	430	0	430	0	0.00
19/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	442	1	442	1	0.00
19/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	295	0	295	0	2,500.00
19/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	454	1	454	1	0.00
19/08/2014	R214 On 05-February-15			Bond Future	9.04	77.2216	9.0443	77.2216	0.00
19/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5213	5	5213	5	0.00
19/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	5164	5	5164	5	0.00
19/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	5116	5	5116	5	0.00
19/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1722	2	1722	2	0.00
19/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1698	2	1698	2	0.00
19/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1747	2	1747	2	0.00
19/08/2014	R214 On 07-May-15			Bond Future	9.09	75.2950	9.0874	75.2950	0.00
19/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4286	4	4286	4	0.00
19/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4326	4	4326	4	0.00
19/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4247	4	4247	4	0.00
19/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	3764	4	3764	4	0.00
19/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	3801	4	3801	4	0.00
19/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	3839	4	3839	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
19/08/2014	R248 On 06-November-14			Bond Future	9.05	98.0972	9.0452	98.0972	22,699.00
19/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	6466	6	6466	6	0.00
19/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	6645	6	6645	6	0.00
19/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	6556	6	6556	6	0.00
19/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R248 On 05-February-15			Bond Future	9.11	99.6741	9.1079	99.6741	1,277.00
19/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	3805	3	3805	3	0.00
19/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	3899	3	3899	3	0.00
19/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	3712	3	3712	3	0.00
19/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R248 On 07-May-15			Bond Future	9.15	97.0049	9.1527	97.0049	0.00
19/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	961	0	961	0	0.00
19/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	863	0	863	0	0.00
19/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	1059	1	1059	1	0.00
19/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00