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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
27/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	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
27/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	2025 On 06-November-14			Bond Future	117.93	117.9494	117.9278	117.9494	16.00
27/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	938	1	938	1	0.00
27/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	918	1	918	1	0.00
27/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	928	1	928	1	0.00
27/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2025 On 05-February-15			Bond Future	118.67	118.6960	118.6715	118.6960	0.00
27/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
27/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
27/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
27/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	319	0	319	0	0.00
27/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	329	0	329	0	0.00
27/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	339	0	339	0	0.00
27/08/2014	2030 On 06-November-14			Bond Future	8.52	96.7624	8.5161	96.7624	4,185.00
27/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	3769	3	3769	3	0.00
27/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	3923	3	3923	3	0.00
27/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	3846	3	3846	3	0.00
27/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2030 On 05-February-15			Bond Future	8.58	94.3030	8.5751	94.3030	0.00
27/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	5151	4	5151	4	0.00
27/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	5299	4	5299	4	0.00
27/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	5225	4	5225	4	0.00
27/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2030 On 07-May-15			Bond Future	8.62	95.9558	8.6211	95.9558	0.00
27/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	1017	0	1017	0	0.00
27/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	1095	0	1095	0	0.00
27/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	939	0	939	0	0.00
27/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00

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27/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2037 On 06-November-14			Bond Future	8.72	99.0406	8.7186	99.0406	6,708.00
27/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	8653	7	8653	7	0.00
27/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	8818	8	8818	8	0.00
27/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	8735	8	8735	8	0.00
27/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2037 On 05-February-15			Bond Future	8.78	96.3670	8.7752	96.3670	3,280.00
27/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	6412	5	6412	5	0.00
27/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	6496	5	6496	5	0.00
27/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	6581	5	6581	5	0.00
27/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2037 On 07-May-15			Bond Future	8.82	98.0563	8.8202	98.0563	0.00
27/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	1571	0	1571	0	0.00
27/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	1753	1	1753	1	0.00
27/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	1662	0	1662	0	0.00
27/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2038 On 06-November-14			Bond Future	122.68	122.5851	122.6770	122.5851	1,804.00
27/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2687	3	2687	3	0.00
27/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2667	3	2667	3	0.00
27/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2677	3	2677	3	0.00
27/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2038 On 05-February-15			Bond Future	123.35	123.2624	123.3529	123.2624	0.00
27/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	343	0	343	0	0.00
27/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	353	0	353	0	0.00
27/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	363	0	363	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
27/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2044 On 06-November-14			Bond Future	8.78	100.8601	8.7816	100.8601	1,773.00
27/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	2135	1	2135	1	0.00
27/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	2236	1	2236	1	0.00
27/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	2336	1	2336	1	0.00
27/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2044 On 05-February-15			Bond Future	8.84	98.0906	8.8360	98.0906	0.00
27/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	1768	1	1768	1	0.00
27/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	1667	0	1667	0	0.00
27/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	1567	0	1567	0	0.00
27/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2044 On 07-May-15			Bond Future	8.88	99.8100	8.8794	99.8100	0.00
27/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	1119	0	1119	0	0.00
27/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	1319	0	1319	0	0.00
27/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	1219	0	1219	0	0.00
27/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2046 On 06-November-14			Bond Future	122.60	122.6200	122.5997	122.6200	5,389.00
27/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	18170	18	18170	18	0.00
27/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	18150	18	18150	18	0.00
27/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	18160	18	18160	18	0.00
27/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2046 On 05-February-15			Bond Future	124.57	124.5961	124.5727	124.5961	0.00
27/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	583	1	583	1	0.00
27/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	563	1	563	1	0.00

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27/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	573	1	573	1	0.00
27/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2050 On 06-November-14			Bond Future	131.04	131.0632	131.0420	131.0632	2,490.00
27/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	5042	5	5042	5	0.00
27/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	5032	5	5032	5	0.00
27/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	5052	5	5052	5	0.00
27/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2050 On 05-February-15			Bond Future	131.71	131.7304	131.7063	131.7304	0.00
27/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	1716	2	1716	2	0.00
27/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	1696	2	1696	2	0.00
27/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	1706	2	1706	2	0.00
27/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	AL12 On 06-November-14			Index Future	521.86	515.8660	521.8620	515.8660	0.00
27/08/2014	AL12 On 05-February-15			Index Future	530.20	524.1120	530.1960	524.1120	0.00
27/08/2014	AL12 On 07-May-15			Index Future	539.45	533.2720	539.4470	533.2720	0.00
27/08/2014	AL37 On 06-November-14			Index Future	440.02	437.2110	440.0160	437.2110	0.00
27/08/2014	AL37 On 05-February-15			Index Future	447.04	444.1990	447.0420	444.1990	0.00
27/08/2014	AL7T On 06-November-14			Index Future	520.54	515.6630	520.5420	515.6630	1.00
27/08/2014	AL7T On 05-February-15			Index Future	528.86	523.9050	528.8550	523.9050	0.00
27/08/2014	ALBI On 06-November-14			Index Future	473.52	469.2510	473.5240	469.2510	586.00
27/08/2014	ALBI On 05-February-15			Index Future	481.09	476.7520	481.0860	476.7520	65.00
27/08/2014	ALBI On 07-May-15			Index Future	489.48	485.0840	489.4800	485.0840	0.00

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27/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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27/08/2014	EL28 On 06-November-14			Bond Future	124.12	124.1356	124.1152	124.1356	0.00
27/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2115	2	2115	2	0.00
27/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2125	2	2125	2	0.00
27/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2105	2	2105	2	0.00
27/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	EL28 On 05-February-15			Bond Future	126.11	126.1362	126.1128	126.1362	0.00
27/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	103	0	103	0	0.00
27/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	113	0	113	0	0.00
27/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	123	0	123	0	0.00
27/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	ES33 On 06-November-14			Bond Future	9.41	83.4764	9.4083	83.4764	6,220.00
27/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6326	5	6326	5	0.00
27/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6394	5	6394	5	0.00
27/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6461	5	6461	5	0.00
27/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
27/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
27/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
27/08/2014	ES33 On 05-February-15			Bond Future	9.49	84.8116	9.4912	84.8116	0.00
27/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3759	3	3759	3	0.00
27/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3689	3	3689	3	0.00
27/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3619	3	3619	3	0.00
27/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	ES33 On 07-May-15			Bond Future	9.56	82.5057	9.5569	82.5057	0.00
27/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1485	0	1485	0	0.00
27/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1340	0	1340	0	0.00
27/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1412	0	1412	0	0.00
27/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
27/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
27/08/2014	GOVI On 06-November-14			GOVI	471.75	467.6420	471.7530	467.6420	396.00
27/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	227630	19	227630	19	0.00
27/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	227430	19	227430	19	0.00
27/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	227530	19	227530	19	0.00
27/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
27/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
27/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
27/08/2014	GOVI On 05-February-15			GOVI	479.29	475.1170	479.2870	475.1170	45.00
27/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	192970	15	192970	15	0.00
27/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	192870	15	192870	15	0.00
27/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	192770	15	192770	15	0.00
27/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
27/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
27/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
27/08/2014	GOVI On 07-May-15			GOVI	487.65	483.4210	487.6500	483.4210	0.00
27/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	376600	33	376600	33	0.00
27/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	376500	33	376500	33	0.00
27/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	376400	33	376400	33	0.00
27/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
27/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
27/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
27/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.60	144.6304	144.5963	144.6304	571.00
27/08/2014	IGOV On 06-November-14			Index Future	219.45	219.3060	219.4520	219.3060	1,194.00
27/08/2014	IGOV On 05-February-15			Index Future	222.98	222.8390	222.9830	222.8390	0.00
27/08/2014	IGOV On 07-May-15			Index Future	226.90	226.7590	226.9000	226.7590	0.00
27/08/2014	ILBI On 06-November-14			Index Future	594.37	594.0440	594.3660	594.0440	0.00
27/08/2014	ILBI On 05-February-15			Index Future	603.83	603.5030	603.8290	603.5030	157.00
27/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
27/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
27/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
27/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
27/08/2014	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
27/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
27/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	33,000.00
27/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.17	93.8200	6.1700	93.8200	0.00
27/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
27/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.24	93.7400	6.2400	93.7400	0.00
27/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.29	93.6900	6.2900	93.6900	0.00
27/08/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.34	93.6400	6.3400	93.6400	0.00
27/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.39	93.5800	6.3900	93.5800	2,850.00
27/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.52	93.4400	6.5200	93.4400	5,000.00
27/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.63	93.3000	6.6300	93.3000	0.00
27/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.79	93.1300	6.7900	93.1300	0.00
27/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.95	92.9600	6.9500	92.9600	0.00
27/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.8300	7.1000	92.8300	0.00
27/08/2014	R023 On 06-November-14			Bond Future	7.80	100.1982	7.7985	100.1982	10,582.00
27/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	4856	4	4856	4	0.00
27/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	4804	4	4804	4	0.00
27/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	4752	4	4752	4	0.00
27/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	123	0	123	0	0.00
27/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	119	0	119	0	0.00
27/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	128	0	128	0	0.00
27/08/2014	R023 On 05-February-15			Bond Future	7.86	101.8005	7.8579	101.8005	0.00
27/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	5528	5	5528	5	0.00
27/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	5574	5	5574	5	0.00
27/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	5482	5	5482	5	0.00
27/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	460	1	460	1	0.00
27/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	469	1	469	1	0.00
27/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	478	1	478	1	0.00
27/08/2014	R023 On 07-May-15			Bond Future	7.89	99.6545	7.8898	99.6545	0.00
27/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	3413	3	3413	3	0.00
27/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	3480	3	3480	3	0.00
27/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	3446	3	3446	3	0.00
27/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	1972	2	1972	2	0.00
27/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	1950	2	1950	2	0.00
27/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	1995	2	1995	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
27/08/2014	R023 On 06-August-15			Bond Future	7.90	101.5668	7.8957	101.5668	0.00
27/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	4070	3	4070	3	0.00
27/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	7196	6	7196	6	0.00
27/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	4103	3	4103	3	0.00
27/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	4137	4	4137	4	0.00
27/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	2172	3	2172	3	0.00
27/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	2130	3	2130	3	0.00
27/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	2151	3	2151	3	0.00
27/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	907	1	907	1	911.00
27/08/2014	R157 On 06-November-14			Bond Future	6.65	107.6484	6.6503	107.6484	0.00
27/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	55	0	55	0	0.00
27/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	59	0	59	0	0.00
27/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	57	0	57	0	0.00
27/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	432	0	432	0	0.00
27/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	445	0	445	0	0.00
27/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	439	0	439	0	0.00
27/08/2014	R157 On 05-February-15			Bond Future	6.76	109.3704	6.7608	109.3704	0.00
27/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1182	1	1182	1	0.00
27/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1193	1	1193	1	0.00
27/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1188	1	1188	1	0.00
27/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	21	0	21	0	0.00
27/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	21	0	21	0	0.00
27/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	20	0	20	0	0.00
27/08/2014	R186 On 06-November-14			Bond Future	8.02	121.7423	8.0189	121.7423	47,877.00
27/08/2014	R186 On 06-November-14	8.30	Call	Bond Future	3336	2	3336	2	100.00
27/08/2014	R186 On 06-November-14	8.50	Call	Bond Future	4587	4	4587	4	0.00
27/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	9443	8	9443	8	0.00
27/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	2466	2	2466	2	0.00
27/08/2014	R186 On 06-November-14	8.53	Call	Bond Future	4787	4	4787	4	0.00
27/08/2014	R186 On 06-November-14	8.00	Call	Bond Future	1818	1	1818	1	1,500.00
27/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	2567	2	2567	2	0.00
27/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	2516	2	2516	2	0.00
27/08/2014	R186 On 06-November-14	8.60	Call	Bond Future	5264	4	5264	4	0.00
27/08/2014	R186 On 06-November-14	8.45	Call	Bond Future	4260	3	4260	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
27/08/2014	R186 On 06-November-14	7.80	Call	Bond Future	1091	1	1091	1	100.00
27/08/2014	R186 On 06-November-14	8.30	Put	Bond Future	942	1	942	1	0.00
27/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	48	0	48	0	2,010.00
27/08/2014	R186 On 06-November-14	8.50	Put	Bond Future	529	1	529	1	7,000.00
27/08/2014	R186 On 06-November-14	8.00	Put	Bond Future	1981	3	1981	3	0.00
27/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	1357	2	1357	2	0.00
27/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	1426	2	1426	2	0.00
27/08/2014	R186 On 06-November-14	8.45	Put	Bond Future	615	1	615	1	6,000.00
27/08/2014	R186 On 06-November-14	8.53	Put	Bond Future	482	1	482	1	100.00
27/08/2014	R186 On 06-November-14	8.60	Put	Bond Future	387	1	387	1	100.00
27/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	1392	2	1392	2	0.00
27/08/2014	R186 On 06-November-14	7.80	Put	Bond Future	3004	4	3004	4	0.00
27/08/2014	R186 On 05-February-15			Bond Future	8.07	118.3929	8.0731	118.3929	540.00
27/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	6557	6	6557	6	0.00
27/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	6618	6	6618	6	0.00
27/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	8143	7	8143	7	0.00
27/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	6496	5	6496	5	0.00
27/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	637	1	637	1	9,600.00
27/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	1027	1	1027	1	0.00
27/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	991	1	991	1	0.00
27/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	1009	1	1009	1	0.00
27/08/2014	R186 On 07-May-15			Bond Future	8.11	120.4670	8.1091	120.4670	0.00
27/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	4415	4	4415	4	0.00
27/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	4370	4	4370	4	0.00
27/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	4461	4	4461	4	0.00
27/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	3251	4	3251	4	0.00
27/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	3215	4	3215	4	0.00
27/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	3288	4	3288	4	0.00
27/08/2014	R197 On 06-November-14			Bond Future	288.14	288.1901	288.1383	288.1901	939.00
27/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	3138	3	3138	3	0.00
27/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	3128	3	3128	3	0.00
27/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	3148	3	3148	3	0.00
27/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R197 On 06-November-14	285.01	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
27/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R197 On 05-February-15			Bond Future	286.77	286.8320	286.7730	286.8320	0.00
27/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
27/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
27/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
27/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	2227	2	2227	2	0.00
27/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	2237	2	2237	2	0.00
27/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	2217	2	2217	2	0.00
27/08/2014	R202 On 06-November-14			Bond Future	232.23	231.5872	232.2270	231.5872	47,047.00
27/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	5237	5	5237	5	0.00
27/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	5227	5	5227	5	0.00
27/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	5217	5	5217	5	0.00
27/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R202 On 05-February-15			Bond Future	232.78	232.1311	232.7757	232.1311	0.00
27/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
27/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
27/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
27/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	224	1	224	1	0.00
27/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	234	1	234	1	0.00
27/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	214	1	214	1	0.00
27/08/2014	R203 On 06-November-14			Bond Future	6.78	104.4905	6.7793	104.4905	12,128.00
27/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	562	0	562	0	45.00
27/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	786	0	786	0	14.00
27/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	591	0	591	0	0.00
27/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	576	0	576	0	0.00
27/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	404	1	404	1	0.00
27/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	264	0	264	0	0.00
27/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	381	1	381	1	0.00
27/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	392	1	392	1	0.00
27/08/2014	R203 On 05-February-15			Bond Future	6.82	106.1618	6.8202	106.1618	0.00
27/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	2176	2	2176	2	55.00
27/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	3596	3	3596	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
27/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	3619	3	3619	3	0.00
27/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	3574	3	3574	3	0.00
27/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	21	0	21	0	0.00
27/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	20	0	20	0	0.00
27/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	123	0	123	0	0.00
27/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	22	0	22	0	0.00
27/08/2014	R203 On 07-May-15			Bond Future	6.79	103.8503	6.7892	103.8503	0.00
27/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	1457	1	1457	1	0.00
27/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	1473	1	1473	1	0.00
27/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	1443	1	1443	1	0.00
27/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	461	1	461	1	0.00
27/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	454	1	454	1	0.00
27/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	467	1	467	1	0.00
27/08/2014	R204 On 06-November-14			Bond Future	7.13	105.5451	7.1274	105.5451	13,177.00
27/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	472	0	472	0	0.00
27/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	3063	2	3063	2	0.00
27/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	501	0	501	0	0.00
27/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	486	0	486	0	0.00
27/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	943	1	943	1	0.00
27/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	34	0	34	0	1,270.00
27/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	965	1	965	1	0.00
27/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	922	1	922	1	0.00
27/08/2014	R204 On 05-February-15			Bond Future	7.18	103.1978	7.1779	103.1978	0.00
27/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	3676	3	3676	3	0.00
27/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	3647	3	3647	3	0.00
27/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	3705	3	3705	3	0.00
27/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	129	0	129	0	0.00
27/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	132	0	132	0	0.00
27/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	136	0	136	0	0.00
27/08/2014	R204 On 07-May-15			Bond Future	7.19	105.0052	7.1882	105.0052	0.00
27/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1878	2	1878	2	0.00
27/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1918	2	1918	2	0.00
27/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1898	2	1898	2	0.00
27/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	924	1	924	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
27/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	912	1	912	1	0.00
27/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	901	1	901	1	0.00
27/08/2014	R204 On 06-August-15			Bond Future	7.14	102.9787	7.1442	102.9787	0.00
27/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	4038	4	4038	4	0.00
27/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	2531	2	2531	2	0.00
27/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	2572	2	2572	2	0.00
27/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	2551	2	2551	2	0.00
27/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	342	0	342	0	699.00
27/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	761	1	761	1	0.00
27/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	770	1	770	1	0.00
27/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	753	1	753	1	0.00
27/08/2014	R207 On 06-November-14			Bond Future	7.38	101.0986	7.3769	101.0986	36,237.00
27/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	787	1	787	1	0.00
27/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	828	1	828	1	0.00
27/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	807	1	807	1	0.00
27/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	943	1	943	1	0.00
27/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	921	1	921	1	0.00
27/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	899	1	899	1	0.00
27/08/2014	R207 On 05-February-15			Bond Future	7.43	99.0741	7.4313	99.0741	0.00
27/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	4374	4	4374	4	0.00
27/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	4442	4	4442	4	0.00
27/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	4408	4	4408	4	0.00
27/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	195	0	195	0	0.00
27/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	191	0	191	0	0.00
27/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	199	0	199	0	0.00
27/08/2014	R207 On 07-May-15			Bond Future	7.46	100.8097	7.4579	100.8097	0.00
27/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	3654	3	3654	3	0.00
27/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	2296	2	2296	2	66.00
27/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	3683	3	3683	3	0.00
27/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	3625	3	3625	3	0.00
27/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	636	1	636	1	0.00
27/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	1250	2	1250	2	0.00
27/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	645	1	645	1	0.00
27/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	653	1	653	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
27/08/2014	R208 On 06-November-14			Bond Future	7.56	95.8937	7.5629	95.8937	16,437.00
27/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	744	0	744	0	0.00
27/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	785	0	785	0	0.00
27/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	764	0	764	0	0.00
27/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	4480	4	4480	4	0.00
27/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	1316	2	1316	2	0.00
27/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	1287	2	1287	2	0.00
27/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	1344	2	1344	2	0.00
27/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	48	0	48	0	1,520.00
27/08/2014	R208 On 05-February-15			Bond Future	7.62	97.4276	7.6195	97.4276	0.00
27/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	4343	4	4343	4	0.00
27/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	4419	4	4419	4	0.00
27/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	4381	4	4381	4	0.00
27/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	352	1	352	1	0.00
27/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	345	0	345	0	0.00
27/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	338	0	338	0	0.00
27/08/2014	R208 On 07-May-15			Bond Future	7.65	95.7314	7.6483	95.7314	0.00
27/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	2885	2	2885	2	0.00
27/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2942	2	2942	2	0.00
27/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	2913	2	2913	2	0.00
27/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	1345	2	1345	2	0.00
27/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	1313	2	1313	2	0.00
27/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	1329	2	1329	2	0.00
27/08/2014	R208 On 06-August-15			Bond Future	7.64	97.5693	7.6446	97.5693	0.00
27/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	3145	3	3145	3	0.00
27/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	3118	3	3118	3	0.00
27/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	3172	3	3172	3	0.00
27/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	5750	5	5750	5	0.00
27/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	620	1	620	1	198.00
27/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	1613	2	1613	2	0.00
27/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	1596	2	1596	2	0.00
27/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	1580	2	1580	2	0.00
27/08/2014	R209 On 06-November-14			Bond Future	8.64	76.5910	8.6361	76.5910	25,626.00
27/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	9778	9	9778	9	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
27/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	3312	3	3312	3	2,050.00
27/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	6586	6	6586	6	0.00
27/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	10093	9	10093	9	0.00
27/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	9462	8	9462	8	0.00
27/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	1364	1	1364	1	5,500.00
27/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	3526	3	3526	3	0.00
27/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	5027	4	5027	4	0.00
27/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	3856	3	3856	3	2,050.00
27/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	7097	6	7097	6	0.00
27/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	3634	3	3634	3	0.00
27/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	2335	2	2335	2	2,200.00
27/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	3580	3	3580	3	1,640.00
27/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	383	1	383	1	2,200.00
27/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	35	0	35	0	2,050.00
27/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	2456	3	2456	3	0.00
27/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	29	0	29	0	1,640.00
27/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	23	0	23	0	2,050.00
27/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	1439	2	1439	2	0.00
27/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	773	1	773	1	0.00
27/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	882	1	882	1	0.00
27/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	753	1	753	1	0.00
27/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	175	0	175	0	5,500.00
27/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	676	1	676	1	0.00
27/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	134	0	134	0	907.00
27/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	794	1	794	1	0.00
27/08/2014	R209 On 05-February-15			Bond Future	8.69	77.8162	8.6892	77.8162	0.00
27/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	5519	5	5519	5	0.00
27/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	5570	5	5570	5	0.00
27/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	5468	5	5468	5	0.00
27/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	4289	4	4289	4	0.00
27/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	1324	2	1324	2	0.00
27/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	1283	2	1283	2	0.00
27/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	1303	2	1303	2	0.00
27/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	1907	2	1907	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
27/08/2014	R209 On 07-May-15			Bond Future	8.73	76.0288	8.7285	76.0288	0.00
27/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	4867	4	4867	4	0.00
27/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	4954	4	4954	4	0.00
27/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	4910	4	4910	4	0.00
27/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	2841	3	2841	3	0.00
27/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	2810	3	2810	3	0.00
27/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	2872	3	2872	3	0.00
27/08/2014	R209 On 06-August-15			Bond Future	8.75	77.4892	8.7532	77.4892	0.00
27/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	9613	9	9613	9	0.00
27/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	5406	5	5406	5	0.00
27/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	5448	5	5448	5	0.00
27/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	5364	5	5364	5	0.00
27/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	3533	4	3533	4	0.00
27/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	1479	2	1479	2	2,914.00
27/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	3501	4	3501	4	0.00
27/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	3566	4	3566	4	0.00
27/08/2014	R210 On 06-November-14			Bond Future	172.87	172.8963	172.8654	172.8963	642.00
27/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3875	4	3875	4	0.00
27/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3855	4	3855	4	0.00
27/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3865	4	3865	4	0.00
27/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R210 On 05-February-15			Bond Future	175.65	175.6823	175.6471	175.6823	0.00
27/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	657	1	657	1	0.00
27/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	637	1	637	1	0.00
27/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	647	1	647	1	0.00
27/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R211 On 06-November-14			Bond Future	132.11	132.1469	132.1144	132.1469	1,120.00
27/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2124	2	2124	2	0.00
27/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2114	2	2114	2	0.00
27/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2104	2	2104	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
27/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R211 On 05-February-15			Bond Future	132.64	132.6745	132.6385	132.6745	0.00
27/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
27/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
27/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
27/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	362	0	362	0	0.00
27/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	352	0	352	0	0.00
27/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	372	0	372	0	0.00
27/08/2014	R212 On 06-November-14			Bond Future	137.17	137.2008	137.1748	137.2008	14,864.00
27/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2175	2	2175	2	0.00
27/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2165	2	2165	2	0.00
27/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2185	2	2185	2	0.00
27/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R212 On 05-February-15			Bond Future	137.62	137.6534	137.6239	137.6534	0.00
27/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
27/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
27/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
27/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	366	0	366	0	0.00
27/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	376	0	376	0	0.00
27/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	386	0	386	0	0.00
27/08/2014	R213 On 06-November-14			Bond Future	8.53	87.0499	8.5259	87.0499	29,313.00
27/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	3302	3	3302	3	0.00
27/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	3355	3	3355	3	0.00
27/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	3409	3	3409	3	0.00
27/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	854	1	854	1	0.00
27/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	832	1	832	1	0.00
27/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	876	1	876	1	0.00
27/08/2014	R213 On 05-February-15			Bond Future	8.59	88.4421	8.5850	88.4421	0.00
27/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	6127	5	6127	5	0.00
27/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	6020	5	6020	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
27/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	6074	5	6074	5	0.00
27/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1119	1	1119	1	0.00
27/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1102	1	1102	1	0.00
27/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1138	1	1138	1	0.00
27/08/2014	R213 On 07-May-15			Bond Future	8.63	86.4424	8.6255	86.4424	0.00
27/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	4223	4	4223	4	0.00
27/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	4304	4	4304	4	0.00
27/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	4263	4	4263	4	0.00
27/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	3314	4	3314	4	0.00
27/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	3279	4	3279	4	0.00
27/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	3349	4	3349	4	0.00
27/08/2014	R214 On 06-November-14			Bond Future	8.71	77.5605	8.7112	77.5605	6,057.00
27/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	4499	4	4499	4	2,500.00
27/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	7306	6	7306	6	0.00
27/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	7371	6	7371	6	0.00
27/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	7437	6	7437	6	0.00
27/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	8360	7	8360	7	0.00
27/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	595	1	595	1	0.00
27/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	148	0	148	0	0.00
27/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	153	0	153	0	0.00
27/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	93	0	93	0	2,500.00
27/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	158	0	158	0	0.00
27/08/2014	R214 On 05-February-15			Bond Future	8.77	78.8008	8.7653	78.8008	0.00
27/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	6832	6	6832	6	0.00
27/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	6776	6	6776	6	0.00
27/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	6721	6	6721	6	0.00
27/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1089	1	1089	1	0.00
27/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1072	1	1072	1	0.00
27/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1106	1	1106	1	0.00
27/08/2014	R214 On 07-May-15			Bond Future	8.80	76.8859	8.8032	76.8859	0.00
27/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	5594	5	5594	5	0.00
27/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	5640	5	5640	5	0.00
27/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	5548	5	5548	5	0.00
27/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	2810	3	2810	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
27/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	2841	3	2841	3	0.00
27/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	2872	3	2872	3	0.00
27/08/2014	R248 On 06-November-14			Bond Future	8.78	100.1010	8.7776	100.1010	26,250.00
27/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	9263	8	9263	8	0.00
27/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	9442	8	9442	8	0.00
27/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	9353	8	9353	8	0.00
27/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R248 On 05-February-15			Bond Future	8.83	101.7018	8.8334	101.7018	1,277.00
27/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	6638	5	6638	5	0.00
27/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	6731	5	6731	5	0.00
27/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	6544	5	6544	5	0.00
27/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R248 On 07-May-15			Bond Future	8.87	99.0475	8.8731	99.0475	0.00
27/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	3821	2	3821	2	0.00
27/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	3723	2	3723	2	0.00
27/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	3919	3	3919	3	0.00
27/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00