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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	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
28/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	2025 On 06-November-14			Bond Future	117.89	117.8769	117.8938	117.8769	16.00
28/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	904	1	904	1	0.00
28/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	884	1	884	1	0.00
28/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	894	1	894	1	0.00
28/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2025 On 05-February-15			Bond Future	118.58	118.5604	118.5764	118.5604	0.00
28/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	414	0	414	0	0.00
28/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	424	0	424	0	0.00
28/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	434	0	434	0	0.00
28/10/2014	2025 On 07-May-15			Bond Future	120.62	120.6010	120.6158	120.6010	0.00
28/10/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2025 On 07-May-15	121.01	Put	Bond Future	394	0	394	0	0.00
28/10/2014	2025 On 07-May-15	121.00	Put	Bond Future	384	0	384	0	0.00
28/10/2014	2025 On 07-May-15	120.99	Put	Bond Future	374	0	374	0	0.00
28/10/2014	2030 On 06-November-14			Bond Future	8.36	99.1236	8.3575	99.1236	4,191.00
28/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	5078	5	5078	5	0.00
28/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	5232	5	5232	5	0.00
28/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	5155	5	5155	5	0.00
28/10/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2030 On 05-February-15			Bond Future	8.42	96.6521	8.4176	96.6521	470.00
28/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	6433	6	6433	6	0.00
28/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	6581	7	6581	7	0.00
28/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	6507	6	6507	6	0.00
28/10/2014	2030 On 05-February-15	9.24	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
28/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2030 On 07-May-15			Bond Future	8.46	98.3061	8.4633	98.3061	0.00
28/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	2206	2	2206	2	0.00
28/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	2362	2	2362	2	0.00
28/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	2284	2	2284	2	0.00
28/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2037 On 06-November-14			Bond Future	8.60	101.2462	8.5973	101.2462	10,025.00
28/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	9826	10	9826	10	0.00
28/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	9991	10	9991	10	0.00
28/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	9909	10	9909	10	0.00
28/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2037 On 05-February-15			Bond Future	8.66	98.5571	8.6556	98.5571	3,820.00
28/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	7554	7	7554	7	0.00
28/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	7639	7	7639	7	0.00
28/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	7724	8	7724	8	0.00
28/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2037 On 07-May-15			Bond Future	8.70	100.2438	8.7013	100.2438	0.00
28/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	2695	3	2695	3	0.00
28/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	2877	3	2877	3	0.00
28/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	2786	3	2786	3	0.00
28/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2037 On 06-August-15			Bond Future	8.74	97.8449	8.7356	97.8449	0.00
28/10/2014	2037 On 06-August-15	8.75	Call	Bond Future	136	0	136	0	0.00
28/10/2014	2037 On 06-August-15	8.74	Call	Bond Future	41	0	41	0	0.00
28/10/2014	2037 On 06-August-15	8.76	Call	Bond Future	230	0	230	0	0.00

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28/10/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2038 On 06-November-14			Bond Future	124.14	124.1244	124.1425	124.1244	1,974.00
28/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	4152	4	4152	4	0.00
28/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	4132	4	4132	4	0.00
28/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	4142	4	4142	4	0.00
28/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2038 On 05-February-15			Bond Future	124.78	124.7608	124.7782	124.7608	0.00
28/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	1768	2	1768	2	0.00
28/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	1778	2	1778	2	0.00
28/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	1788	2	1788	2	0.00
28/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2038 On 07-May-15			Bond Future	126.92	126.9083	126.9241	126.9083	0.00
28/10/2014	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2038 On 07-May-15	127.00	Put	Bond Future	76	0	76	0	0.00
28/10/2014	2038 On 07-May-15	127.01	Put	Bond Future	86	0	86	0	0.00
28/10/2014	2038 On 07-May-15	126.99	Put	Bond Future	66	0	66	0	0.00
28/10/2014	2044 On 06-November-14			Bond Future	8.69	102.9236	8.6871	102.9236	3,002.00
28/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	3130	3	3130	3	0.00
28/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	3230	3	3230	3	0.00
28/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	3331	3	3331	3	0.00
28/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2044 On 05-February-15			Bond Future	8.74	100.1354	8.7437	100.1354	0.00
28/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	2728	3	2728	3	0.00
28/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	2628	2	2628	2	0.00

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28/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	2527	2	2527	2	0.00
28/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2044 On 07-May-15			Bond Future	8.79	101.8490	8.7884	101.8490	0.00
28/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	2057	2	2057	2	0.00
28/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	2257	2	2257	2	0.00
28/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	2157	2	2157	2	0.00
28/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2044 On 06-August-15			Bond Future	8.82	99.3546	8.8225	99.3546	0.00
28/10/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2044 On 06-August-15	8.75	Put	Bond Future	752	1	752	1	0.00
28/10/2014	2044 On 06-August-15	8.76	Put	Bond Future	647	1	647	1	0.00
28/10/2014	2044 On 06-August-15	8.74	Put	Bond Future	856	1	856	1	0.00
28/10/2014	2046 On 06-November-14			Bond Future	123.61	123.5965	123.6150	123.5965	5,389.00
28/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	19185	19	19185	19	0.00
28/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	19165	19	19165	19	0.00
28/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	19175	19	19175	19	0.00
28/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2046 On 05-February-15			Bond Future	125.54	125.5264	125.5439	125.5264	0.00
28/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1554	2	1554	2	0.00
28/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1534	2	1534	2	0.00
28/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1544	2	1544	2	0.00
28/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2046 On 07-May-15			Bond Future	126.33	126.3092	126.3253	126.3092	0.00
28/10/2014	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00

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28/10/2014	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
28/10/2014	2046 On 07-May-15	127.00	Put	Bond Future	675	1	675	1	0.00
28/10/2014	2046 On 07-May-15	127.01	Put	Bond Future	685	1	685	1	0.00
28/10/2014	2046 On 07-May-15	126.99	Put	Bond Future	665	1	665	1	0.00
28/10/2014	2050 On 06-November-14			Bond Future	132.19	132.1691	132.1889	132.1691	2,640.00
28/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	6189	6	6189	6	0.00
28/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	6179	6	6179	6	0.00
28/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	6199	6	6199	6	0.00
28/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2050 On 05-February-15			Bond Future	132.80	132.7844	132.8033	132.7844	0.00
28/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2813	3	2813	3	0.00
28/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2793	3	2793	3	0.00
28/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2803	3	2803	3	0.00
28/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2050 On 07-May-15			Bond Future	135.09	135.0696	135.0869	135.0696	0.00
28/10/2014	2050 On 07-May-15	135.01	Call	Bond Future	77	0	77	0	0.00
28/10/2014	2050 On 07-May-15	134.99	Call	Bond Future	97	0	97	0	0.00
28/10/2014	2050 On 07-May-15	135.00	Call	Bond Future	87	0	87	0	0.00
28/10/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	AL12 On 06-November-14			Index Future	527.14	526.3700	527.1400	526.3700	0.00
28/10/2014	AL12 On 05-February-15			Index Future	535.30	534.5200	535.2970	534.5200	0.00

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28/10/2014	AL12 On 07-May-15			Index Future	544.43	543.6450	544.4290	543.6450	0.00
28/10/2014	AL37 On 06-November-14			Index Future	441.44	440.9640	441.4390	440.9640	3.00
28/10/2014	AL37 On 05-February-15			Index Future	448.27	447.7920	448.2700	447.7920	111.00
28/10/2014	AL37 On 07-May-15			Index Future	455.92	455.4360	455.9170	455.4360	0.00
28/10/2014	AL7T On 06-November-14			Index Future	523.09	522.1360	523.0900	522.1360	4.00
28/10/2014	AL7T On 05-February-15			Index Future	531.19	530.2200	531.1850	530.2200	0.00
28/10/2014	AL7T On 07-May-15			Index Future	540.25	539.2720	540.2460	539.2720	0.00
28/10/2014	ALBI On 06-November-14			Index Future	476.62	476.0070	476.6240	476.0070	379.00
28/10/2014	ALBI On 05-February-15			Index Future	484.00	483.3770	483.9990	483.3770	265.00
28/10/2014	ALBI On 07-May-15			Index Future	492.26	491.6290	492.2550	491.6290	0.00
28/10/2014	ALBI On 06-August-15			Index Future	501.29	500.6480	501.2890	500.6480	0.00
28/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C212 On 31-January-22			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
28/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/10/2014	EL28 On 06-November-14			Bond Future	123.03	123.4349	123.0299	123.4349	0.00
28/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1030	1	1030	1	0.00
28/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1040	1	1040	1	0.00
28/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1020	1	1020	1	0.00
28/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	EL28 On 05-February-15			Bond Future	124.95	125.3621	124.9496	125.3621	0.00
28/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
28/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
28/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
28/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1050	1	1050	1	0.00
28/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1040	1	1040	1	0.00
28/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1060	1	1060	1	0.00
28/10/2014	EL28 On 07-May-15			Bond Future	125.58	126.0011	125.5799	126.0011	0.00
28/10/2014	EL28 On 07-May-15	125.01	Call	Bond Future	570	1	570	1	0.00
28/10/2014	EL28 On 07-May-15	125.00	Call	Bond Future	580	1	580	1	0.00
28/10/2014	EL28 On 07-May-15	124.99	Call	Bond Future	590	1	590	1	0.00
28/10/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	ES33 On 06-November-14			Bond Future	9.38	84.5545	9.3808	84.5545	6,220.00
28/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6537	6	6537	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6671	7	6671	7	0.00
28/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6604	6	6604	6	0.00
28/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
28/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
28/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
28/10/2014	ES33 On 05-February-15			Bond Future	9.47	85.8642	9.4683	85.8642	0.00
28/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3931	4	3931	4	0.00
28/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3861	4	3861	4	0.00
28/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3791	4	3791	4	0.00
28/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	ES33 On 07-May-15			Bond Future	9.54	83.5421	9.5377	83.5421	0.00
28/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1483	1	1483	1	0.00
28/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1627	2	1627	2	0.00
28/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1555	1	1555	1	0.00
28/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
28/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
28/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
28/10/2014	ES33 On 06-August-15			Bond Future	9.59	85.0939	9.5942	85.0939	0.00
28/10/2014	ES33 On 06-August-15	9.60	Call	Bond Future	42	0	42	0	0.00
28/10/2014	ES33 On 06-August-15	9.61	Call	Bond Future	116	0	116	0	0.00
28/10/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
28/10/2014	ES33 On 06-August-15	9.59	Put	Bond Future	31	0	31	0	0.00
28/10/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
28/10/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
28/10/2014	GOVI On 06-November-14			GOVI	474.80	474.1730	474.7950	474.1730	429.00
28/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	258050	25	258050	25	0.00
28/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	257850	25	257850	25	0.00
28/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	257950	25	257950	25	0.00
28/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
28/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
28/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
28/10/2014	GOVI On 05-February-15			GOVI	482.14	481.5150	482.1420	481.5150	48.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	221520	22	221520	22	0.00
28/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	221420	22	221420	22	0.00
28/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	221320	22	221320	22	0.00
28/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
28/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
28/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
28/10/2014	GOVI On 07-May-15			GOVI	490.37	489.7350	490.3660	489.7350	0.00
28/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	403760	40	403760	40	0.00
28/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	403660	40	403660	40	0.00
28/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	403560	40	403560	40	0.00
28/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
28/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
28/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
28/10/2014	GOVI On 06-August-15			GOVI	499.37	498.7190	499.3660	498.7190	0.00
28/10/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
28/10/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
28/10/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
28/10/2014	GOVI On 06-August-15	500.00	Put	GOVI	6340	1	6340	1	0.00
28/10/2014	GOVI On 06-August-15	500.01	Put	GOVI	6440	1	6440	1	0.00
28/10/2014	GOVI On 06-August-15	499.99	Put	GOVI	6240	1	6240	1	0.00
28/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.28	145.2669	145.2847	145.2669	107.00
28/10/2014	IGOV On 06-November-14			Index Future	220.74	220.8050	220.7380	220.8050	1,091.00
28/10/2014	IGOV On 05-February-15			Index Future	224.18	224.2510	224.1810	224.2510	83.00
28/10/2014	IGOV On 07-May-15			Index Future	228.03	228.1060	228.0320	228.1060	0.00
28/10/2014	IGOV On 06-August-15			Index Future	232.24	232.3170	232.2430	232.3170	0.00
28/10/2014	ILBI On 06-November-14			Index Future	598.32	598.4980	598.3190	598.4980	0.00
28/10/2014	ILBI On 05-February-15			Index Future	607.74	607.9240	607.7410	607.9240	157.00
28/10/2014	ILBI On 07-May-15			Index Future	618.40	618.5900	618.3980	618.5900	0.00
28/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
28/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/10/2014	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
28/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	0.00
28/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.16	93.8100	6.1600	93.8100	0.00
28/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.19	93.7800	6.1900	93.7800	0.00
28/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.26	93.7000	6.2600	93.7000	0.00
28/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.29	93.6600	6.2900	93.6600	2,850.00
28/10/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.40	93.5800	6.4000	93.5800	0.00
28/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.54	93.4400	6.5400	93.4400	5,000.00
28/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.66	93.2600	6.6600	93.2600	0.00
28/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.82	93.1400	6.8200	93.1400	0.00
28/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.94	93.0200	6.9400	93.0200	0.00
28/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.06	92.9000	7.0600	92.9000	0.00
28/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.19	92.7800	7.1900	92.7800	0.00
28/10/2014	R023 On 06-November-14			Bond Future	7.68	101.7725	7.6780	101.7725	7,643.00
28/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	5352	5	5352	5	0.00
28/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	5465	5	5465	5	0.00
28/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	5409	5	5409	5	0.00
28/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R023 On 05-February-15			Bond Future	7.74	103.3489	7.7407	103.3489	0.00
28/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	5796	6	5796	6	0.00
28/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	5849	6	5849	6	0.00
28/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	5743	6	5743	6	0.00
28/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	46	0	46	0	0.00
28/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	48	0	48	0	0.00
28/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	50	0	50	0	0.00
28/10/2014	R023 On 07-May-15			Bond Future	7.77	101.1888	7.7742	101.1888	0.00
28/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	3055	3	3055	3	0.00
28/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	3132	3	3132	3	0.00
28/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	3093	3	3093	3	0.00
28/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	956	1	956	1	0.00
28/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	939	1	939	1	0.00
28/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	973	1	973	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
28/10/2014	R023 On 06-August-15			Bond Future	7.79	103.0675	7.7864	103.0675	0.00
28/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	3791	4	3791	4	0.00
28/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	7264	7	7264	7	0.00
28/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	3828	4	3828	4	0.00
28/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3865	4	3865	4	0.00
28/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1281	1	1281	1	0.00
28/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1246	1	1246	1	0.00
28/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1263	1	1263	1	0.00
28/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	363	0	363	0	911.00
28/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
28/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	446	0	446	0	0.00
28/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	463	0	463	0	0.00
28/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	455	0	455	0	0.00
28/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
28/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1082	1	1082	1	0.00
28/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1093	1	1093	1	0.00
28/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1087	1	1087	1	0.00
28/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	8	0	8	0	0.00
28/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	9	0	9	0	0.00
28/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	8	0	8	0	0.00
28/10/2014	R186 On 06-November-14			Bond Future	7.91	123.8281	7.9074	123.8281	43,213.00
28/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	3367	3	3367	3	100.00
28/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	5027	5	5027	5	0.00
28/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	10364	10	10364	10	0.00
28/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	56	0	56	0	1,500.00
28/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	2053	2	2053	2	0.00
28/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	5274	5	5274	5	0.00
28/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	1041	1	1041	1	1,500.00
28/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	2213	2	2213	2	0.00
28/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	2133	2	2133	2	0.00
28/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	5846	6	5846	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	4614	4	4614	4	0.00
28/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	198	0	198	0	100.00
28/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	4	0	4	0	100.00
28/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
28/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	7,000.00
28/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	235	0	235	0	0.00
28/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	34	0	34	0	0.00
28/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	45	0	45	0	0.00
28/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	0	0	0	0	6,000.00
28/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	0	0	0	0	100.00
28/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	1887	2	1887	2	0.00
28/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	39	0	39	0	0.00
28/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	1141	1	1141	1	0.00
28/10/2014	R186 On 05-February-15			Bond Future	7.96	120.4506	7.9645	120.4506	4,186.00
28/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	6673	6	6673	6	0.00
28/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	6746	7	6746	7	0.00
28/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	8512	8	8512	8	0.00
28/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	6601	6	6601	6	0.00
28/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	81	0	81	0	9,600.00
28/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	208	0	208	0	0.00
28/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	194	0	194	0	0.00
28/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	201	0	201	0	0.00
28/10/2014	R186 On 07-May-15			Bond Future	8.00	122.5104	8.0022	122.5104	0.00
28/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	3870	4	3870	4	0.00
28/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	3819	4	3819	4	0.00
28/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	3922	4	3922	4	0.00
28/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	1812	2	1812	2	0.00
28/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	1782	2	1782	2	0.00
28/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	1843	2	1843	2	0.00
28/10/2014	R186 On 06-August-15			Bond Future	8.02	119.4816	8.0222	119.4816	0.00
28/10/2014	R186 On 06-August-15	7.99	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R186 On 06-August-15	8.01	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R186 On 06-August-15	8.00	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
28/10/2014	R186 On 06-August-15	8.00	Put	Bond Future	183	0	183	0	0.00
28/10/2014	R186 On 06-August-15	7.99	Put	Bond Future	266	1	266	1	0.00
28/10/2014	R186 On 06-August-15	8.01	Put	Bond Future	101	0	101	0	0.00
28/10/2014	R197 On 06-November-14			Bond Future	290.20	290.1586	290.1998	290.1586	908.00
28/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	5200	5	5200	5	0.00
28/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	5190	5	5190	5	0.00
28/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	5210	5	5210	5	0.00
28/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R197 On 05-February-15			Bond Future	288.71	288.6720	288.7111	288.6720	0.00
28/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	289	0	289	0	0.00
28/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	299	0	299	0	0.00
28/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	279	0	279	0	0.00
28/10/2014	R197 On 07-May-15			Bond Future	293.68	293.6403	293.6765	293.6403	0.00
28/10/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R197 On 07-May-15	294.01	Put	Bond Future	334	0	334	0	0.00
28/10/2014	R197 On 07-May-15	294.00	Put	Bond Future	324	0	324	0	0.00
28/10/2014	R197 On 07-May-15	293.99	Put	Bond Future	314	0	314	0	0.00
28/10/2014	R202 On 06-November-14			Bond Future	234.08	234.0510	234.0849	234.0510	48,833.00
28/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	7095	7	7095	7	0.00
28/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	7085	7	7085	7	0.00
28/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	7075	7	7075	7	0.00
28/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R202 On 05-February-15			Bond Future	234.54	234.5094	234.5419	234.5094	1,520.00
28/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	1552	2	1552	2	0.00
28/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	1532	1	1532	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
28/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	1542	2	1542	2	0.00
28/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R202 On 07-May-15			Bond Future	238.57	238.5450	238.5748	238.5450	0.00
28/10/2014	R202 On 07-May-15	238.49	Call	Bond Future	85	0	85	0	0.00
28/10/2014	R202 On 07-May-15	238.51	Call	Bond Future	65	0	65	0	0.00
28/10/2014	R202 On 07-May-15	238.50	Call	Bond Future	75	0	75	0	0.00
28/10/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R203 On 06-November-14			Bond Future	6.75	105.0160	6.7533	105.0160	11,231.00
28/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	273	0	273	0	45.00
28/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	594	1	594	1	14.00
28/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	314	0	314	0	0.00
28/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	293	0	293	0	0.00
28/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	41	0	41	0	0.00
28/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	36	0	36	0	0.00
28/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	5	0	5	0	0.00
28/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	47	0	47	0	0.00
28/10/2014	R203 On 05-February-15			Bond Future	6.81	106.6426	6.8129	106.6426	2,093.00
28/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	2086	2	2086	2	55.00
28/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	3593	4	3593	4	0.00
28/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	3570	3	3570	3	0.00
28/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	3616	4	3616	4	0.00
28/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	16	0	16	0	0.00
28/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R203 On 07-May-15			Bond Future	6.80	104.2966	6.7995	104.2966	0.00
28/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	1235	1	1235	1	0.00
28/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	1202	1	1202	1	0.00
28/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	1218	1	1218	1	0.00
28/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	244	0	244	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
28/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	239	0	239	0	0.00
28/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	249	0	249	0	0.00
28/10/2014	R203 On 06-August-15			Bond Future	6.71	106.2334	6.7077	106.2334	0.00
28/10/2014	R203 On 06-August-15	6.74	Call	Bond Future	63	0	63	0	0.00
28/10/2014	R203 On 06-August-15	6.75	Call	Bond Future	83	0	83	0	0.00
28/10/2014	R203 On 06-August-15	6.76	Call	Bond Future	102	0	102	0	0.00
28/10/2014	R203 On 06-August-15	6.75	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R203 On 06-August-15	6.74	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R203 On 06-August-15	6.76	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R204 On 06-November-14			Bond Future	7.07	106.2944	7.0682	106.2944	9,979.00
28/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	105	0	105	0	0.00
28/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	94	0	94	0	0.00
28/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	83	0	83	0	0.00
28/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	3241	3	3241	3	0.00
28/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	338	0	338	0	0.00
28/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
28/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	314	0	314	0	0.00
28/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	364	0	364	0	0.00
28/10/2014	R204 On 05-February-15			Bond Future	7.13	103.9061	7.1295	103.9061	1,988.00
28/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	3717	4	3717	4	0.00
28/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	3749	4	3749	4	0.00
28/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	3685	4	3685	4	0.00
28/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	9	0	9	0	0.00
28/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	10	0	10	0	0.00
28/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	11	0	11	0	0.00
28/10/2014	R204 On 07-May-15			Bond Future	7.15	105.6828	7.1485	105.6828	0.00
28/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1578	2	1578	2	0.00
28/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1622	2	1622	2	0.00
28/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1600	2	1600	2	0.00
28/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	498	1	498	1	0.00
28/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	488	1	488	1	0.00
28/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	478	1	478	1	0.00
28/10/2014	R204 On 06-August-15			Bond Future	7.12	103.6040	7.1233	103.6040	0.00
28/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	3911	4	3911	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
28/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	2304	2	2304	2	0.00
28/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	2348	2	2348	2	0.00
28/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	2326	2	2326	2	0.00
28/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	152	0	152	0	699.00
28/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	474	1	474	1	0.00
28/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	481	1	481	1	0.00
28/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	466	0	466	0	0.00
28/10/2014	R207 On 06-November-14			Bond Future	7.30	102.0160	7.2979	102.0160	36,349.00
28/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	346	0	346	0	0.00
28/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	400	0	400	0	0.00
28/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	373	0	373	0	0.00
28/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	168	0	168	0	0.00
28/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	152	0	152	0	0.00
28/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	137	0	137	0	0.00
28/10/2014	R207 On 05-February-15			Bond Future	7.36	99.9551	7.3598	99.9551	3,127.00
28/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	4479	4	4479	4	0.00
28/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	4554	4	4554	4	0.00
28/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	4517	4	4517	4	0.00
28/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	14	0	14	0	0.00
28/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	13	0	13	0	0.00
28/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	14	0	14	0	0.00
28/10/2014	R207 On 07-May-15			Bond Future	7.39	101.6648	7.3918	101.6648	0.00
28/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	3486	3	3486	3	0.00
28/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1947	2	1947	2	66.00
28/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	3518	3	3518	3	0.00
28/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	3453	3	3453	3	0.00
28/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	215	0	215	0	0.00
28/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	644	1	644	1	0.00
28/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	220	0	220	0	0.00
28/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	225	0	225	0	0.00
28/10/2014	R207 On 06-August-15			Bond Future	7.39	99.9070	7.3905	99.9070	0.00
28/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	2210	2	2210	2	0.00
28/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	2258	2	2258	2	0.00
28/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	2234	2	2234	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
28/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1593	2	1593	2	70.00
28/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	925	1	925	1	0.00
28/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	913	1	913	1	0.00
28/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	901	1	901	1	0.00
28/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1336	1	1336	1	0.00
28/10/2014	R208 On 06-November-14			Bond Future	7.47	97.0472	7.4680	97.0472	53,508.00
28/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	228	0	228	0	0.00
28/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	273	0	273	0	0.00
28/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	250	0	250	0	0.00
28/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	4895	5	4895	5	0.00
28/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	338	0	338	0	0.00
28/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	312	0	312	0	0.00
28/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	366	0	366	0	0.00
28/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
28/10/2014	R208 On 05-February-15			Bond Future	7.53	98.5503	7.5299	98.5503	0.00
28/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	4454	4	4454	4	0.00
28/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	4540	4	4540	4	0.00
28/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	4497	4	4497	4	0.00
28/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	40	0	40	0	0.00
28/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	38	0	38	0	0.00
28/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	36	0	36	0	0.00
28/10/2014	R208 On 07-May-15			Bond Future	7.56	96.8336	7.5622	96.8336	0.00
28/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	2590	3	2590	3	0.00
28/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2655	3	2655	3	0.00
28/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	2622	3	2622	3	0.00
28/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	658	1	658	1	0.00
28/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	646	1	646	1	0.00
28/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	633	1	633	1	0.00
28/10/2014	R208 On 06-August-15			Bond Future	7.57	98.6318	7.5678	98.6318	0.00
28/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2890	3	2890	3	0.00
28/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2860	3	2860	3	0.00
28/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2919	3	2919	3	0.00
28/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	5733	6	5733	6	0.00
28/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1017	1	1017	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
28/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	266	0	266	0	198.00
28/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1003	1	1003	1	0.00
28/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	989	1	989	1	0.00
28/10/2014	R209 On 06-November-14			Bond Future	8.52	78.4391	8.5169	78.4391	28,283.00
28/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	10705	11	10705	11	0.00
28/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	3388	3	3388	3	2,050.00
28/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	7367	7	7367	7	0.00
28/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	11025	11	11025	11	0.00
28/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	10382	10	10382	10	0.00
28/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	473	0	473	0	5,500.00
28/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	3688	4	3688	4	0.00
28/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	5599	5	5599	5	0.00
28/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	4136	4	4136	4	2,050.00
28/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	7918	8	7918	8	0.00
28/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	3838	4	3838	4	0.00
28/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	1903	2	1903	2	2,200.00
28/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	3763	4	3763	4	1,640.00
28/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	0	0	0	0	2,200.00
28/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
28/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	610	1	610	1	0.00
28/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
28/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
28/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	52	0	52	0	0.00
28/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	1	0	1	0	0.00
28/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	3	0	3	0	0.00
28/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	1	0	1	0	0.00
28/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
28/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
28/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	1	0	1	0	0.00
28/10/2014	R209 On 05-February-15			Bond Future	8.57	79.6540	8.5716	79.6540	546.00
28/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	5475	5	5475	5	0.00
28/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	5537	5	5537	5	0.00
28/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	5413	5	5413	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
28/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	3978	4	3978	4	0.00
28/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	338	0	338	0	0.00
28/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	318	0	318	0	0.00
28/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	328	0	328	0	0.00
28/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	665	1	665	1	0.00
28/10/2014	R209 On 07-May-15			Bond Future	8.61	77.8664	8.6117	77.8664	0.00
28/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	4451	4	4451	4	0.00
28/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	4551	4	4551	4	0.00
28/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	4501	4	4501	4	0.00
28/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	1515	2	1515	2	0.00
28/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	1490	2	1490	2	0.00
28/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	1539	2	1539	2	0.00
28/10/2014	R209 On 06-August-15			Bond Future	8.64	79.3128	8.6397	79.3128	0.00
28/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	9718	10	9718	10	0.00
28/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	5070	5	5070	5	0.00
28/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	5117	5	5117	5	0.00
28/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	5024	5	5024	5	0.00
28/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2313	2	2313	2	0.00
28/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	698	1	698	1	2,914.00
28/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2285	2	2285	2	0.00
28/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	2341	2	2341	2	0.00
28/10/2014	R210 On 06-November-14			Bond Future	173.47	174.0422	173.4727	174.0422	628.00
28/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	4483	5	4483	5	0.00
28/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	4463	5	4463	5	0.00
28/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	4473	5	4473	5	0.00
28/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R210 On 05-February-15			Bond Future	176.18	176.7596	176.1794	176.7596	0.00
28/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	1189	2	1189	2	0.00
28/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	1169	2	1169	2	0.00
28/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	1179	2	1179	2	0.00
28/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R210 On 05-February-15	175.00	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
28/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R210 On 07-May-15			Bond Future	177.12	177.7136	177.1213	177.7136	0.00
28/10/2014	R210 On 07-May-15	177.00	Call	Bond Future	121	1	121	1	0.00
28/10/2014	R210 On 07-May-15	176.99	Call	Bond Future	131	1	131	1	0.00
28/10/2014	R210 On 07-May-15	177.01	Call	Bond Future	111	1	111	1	0.00
28/10/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R211 On 06-November-14			Bond Future	132.68	132.6676	132.6833	132.6676	1,120.00
28/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2693	3	2693	3	0.00
28/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2683	3	2683	3	0.00
28/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2673	3	2673	3	0.00
28/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R211 On 05-February-15			Bond Future	133.15	133.1330	133.1477	133.1330	0.00
28/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	138	0	138	0	0.00
28/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	148	0	148	0	0.00
28/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	158	0	158	0	0.00
28/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R211 On 07-May-15			Bond Future	135.44	135.4246	135.4379	135.4246	0.00
28/10/2014	R211 On 07-May-15	134.99	Call	Bond Future	448	0	448	0	0.00
28/10/2014	R211 On 07-May-15	135.00	Call	Bond Future	438	0	438	0	0.00
28/10/2014	R211 On 07-May-15	135.01	Call	Bond Future	428	0	428	0	0.00
28/10/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R212 On 06-November-14			Bond Future	137.98	137.9637	137.9829	137.9637	14,864.00
28/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	2983	3	2983	3	0.00
28/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	2973	3	2973	3	0.00
28/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	2993	3	2993	3	0.00
28/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00

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28/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R212 On 05-February-15			Bond Future	138.37	138.3549	138.3731	138.3549	0.00
28/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	373	0	373	0	0.00
28/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	363	0	363	0	0.00
28/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	383	0	383	0	0.00
28/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R212 On 07-May-15			Bond Future	140.75	140.7365	140.7532	140.7365	0.00
28/10/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R212 On 07-May-15	140.99	Put	Bond Future	237	0	237	0	0.00
28/10/2014	R212 On 07-May-15	141.00	Put	Bond Future	247	0	247	0	0.00
28/10/2014	R212 On 07-May-15	141.01	Put	Bond Future	257	0	257	0	0.00
28/10/2014	R213 On 06-November-14			Bond Future	8.39	89.0801	8.3876	89.0801	28,655.00
28/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	3527	3	3527	3	0.00
28/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	3678	4	3678	4	0.00
28/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	3602	4	3602	4	0.00
28/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	2	0	2	0	0.00
28/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	2	0	2	0	0.00
28/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	1	0	1	0	0.00
28/10/2014	R213 On 05-February-15			Bond Future	8.45	90.4598	8.4481	90.4598	0.00
28/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	6179	6	6179	6	0.00
28/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	6308	6	6308	6	0.00
28/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	6244	6	6244	6	0.00
28/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	216	0	216	0	0.00
28/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	209	0	209	0	0.00
28/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	223	0	223	0	0.00
28/10/2014	R213 On 07-May-15			Bond Future	8.49	88.4594	8.4890	88.4594	0.00
28/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3780	4	3780	4	0.00
28/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	3874	4	3874	4	0.00
28/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	3826	4	3826	4	0.00

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28/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	1819	2	1819	2	0.00
28/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	1848	2	1848	2	0.00
28/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	1790	2	1790	2	0.00
28/10/2014	R213 On 06-August-15			Bond Future	8.52	90.1018	8.5167	90.1018	0.00
28/10/2014	R213 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R213 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R213 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R213 On 06-August-15	8.50	Put	Bond Future	129	0	129	0	0.00
28/10/2014	R213 On 06-August-15	8.49	Put	Bond Future	207	0	207	0	0.00
28/10/2014	R213 On 06-August-15	8.51	Put	Bond Future	52	0	52	0	0.00
28/10/2014	R214 On 06-November-14			Bond Future	8.62	79.2468	8.6170	79.2468	6,069.00
28/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	4697	5	4697	5	2,500.00
28/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	7940	8	7940	8	0.00
28/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	8081	8	8081	8	0.00
28/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	9060	9	9060	9	0.00
28/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	8011	8	8011	8	0.00
28/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
28/10/2014	R214 On 05-February-15			Bond Future	8.67	80.4742	8.6732	80.4742	0.00
28/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	6753	7	6753	7	0.00
28/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	6688	7	6688	7	0.00
28/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	6622	7	6622	7	0.00
28/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	235	0	235	0	0.00
28/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	228	0	228	0	0.00
28/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	242	0	242	0	0.00
28/10/2014	R214 On 07-May-15			Bond Future	8.71	78.5565	8.7124	78.5565	0.00
28/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	5009	5	5009	5	0.00
28/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	5062	5	5062	5	0.00
28/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	4957	5	4957	5	0.00
28/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	1483	2	1483	2	0.00
28/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	1507	2	1507	2	0.00

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28/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	1531	2	1531	2	0.00
28/10/2014	R214 On 06-August-15			Bond Future	8.74	80.0152	8.7407	80.0152	0.00
28/10/2014	R214 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R214 On 06-August-15	8.75	Call	Bond Future	77	0	77	0	0.00
28/10/2014	R214 On 06-August-15	8.76	Call	Bond Future	160	0	160	0	0.00
28/10/2014	R214 On 06-August-15	8.74	Put	Bond Future	5	0	5	0	0.00
28/10/2014	R214 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R214 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 06-November-14			Bond Future	8.68	102.3907	8.6772	102.3907	28,143.00
28/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	10348	10	10348	10	0.00
28/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	10528	10	10528	10	0.00
28/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	10438	10	10438	10	0.00
28/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 05-February-15			Bond Future	8.73	103.9766	8.7349	103.9766	4,597.00
28/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	7691	8	7691	8	0.00
28/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	7784	8	7784	8	0.00
28/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	7597	7	7597	7	0.00
28/10/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 07-May-15			Bond Future	8.78	101.3207	8.7756	101.3207	0.00
28/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	4854	5	4854	5	0.00
28/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	4756	5	4756	5	0.00
28/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	4952	5	4952	5	0.00
28/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 06-August-15			Bond Future	8.81	103.2022	8.8054	103.2022	0.00
28/10/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
28/10/2014	R248 On 06-August-15	8.74	Put	Bond Future	699	1	699	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
28/10/2014	R248 On 06-August-15	8.76	Put	Bond Future	484	1	484	1	0.00
28/10/2014	R248 On 06-August-15	8.75	Put	Bond Future	591	1	591	1	0.00