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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
30/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	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
30/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	2025 On 06-November-14			Bond Future	117.91	117.9111	117.9113	117.9111	16.00
30/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	921	1	921	1	0.00
30/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	901	1	901	1	0.00
30/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	911	1	911	1	0.00
30/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2025 On 05-February-15			Bond Future	118.59	118.5931	118.5930	118.5931	0.00
30/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	397	0	397	0	0.00
30/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	407	0	407	0	0.00
30/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	417	0	417	0	0.00
30/10/2014	2025 On 07-May-15			Bond Future	120.63	120.6303	120.6279	120.6303	0.00
30/10/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2025 On 07-May-15	121.01	Put	Bond Future	382	0	382	0	0.00
30/10/2014	2025 On 07-May-15	121.00	Put	Bond Future	372	0	372	0	0.00
30/10/2014	2025 On 07-May-15	120.99	Put	Bond Future	362	0	362	0	0.00
30/10/2014	2030 On 06-November-14			Bond Future	8.33	99.4399	8.3348	99.4399	4,191.00
30/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	5268	5	5268	5	0.00
30/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	5423	6	5423	6	0.00
30/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	5346	5	5346	5	0.00
30/10/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2030 On 05-February-15			Bond Future	8.39	96.9715	8.3942	96.9715	470.00
30/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	6625	7	6625	7	0.00
30/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	6774	7	6774	7	0.00
30/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	6699	7	6699	7	0.00
30/10/2014	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
30/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2030 On 07-May-15			Bond Future	8.44	98.6275	8.4397	98.6275	0.00
30/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	2397	2	2397	2	0.00
30/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	2554	3	2554	3	0.00
30/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	2475	3	2475	3	0.00
30/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2032 On 06-November-14			Bond Future	8.47	98.9479	8.4749	98.9479	0.00
30/10/2014	2032 On 06-November-14	8.49	Call	Bond Future	134	0	134	0	0.00
30/10/2014	2032 On 06-November-14	8.51	Call	Bond Future	311	0	311	0	0.00
30/10/2014	2032 On 06-November-14	8.50	Call	Bond Future	222	0	222	0	0.00
30/10/2014	2032 On 06-November-14	8.51	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2032 On 06-November-14	8.49	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2032 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2032 On 05-February-15			Bond Future	8.54	100.4788	8.5368	100.4788	2.00
30/10/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2032 On 05-February-15	8.50	Put	Bond Future	323	0	323	0	0.00
30/10/2014	2032 On 05-February-15	8.51	Put	Bond Future	235	0	235	0	0.00
30/10/2014	2032 On 05-February-15	8.49	Put	Bond Future	411	0	411	0	0.00
30/10/2014	2032 On 07-May-15			Bond Future	8.58	98.0360	8.5825	98.0360	0.00
30/10/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2032 On 07-May-15	8.50	Put	Bond Future	717	1	717	1	0.00
30/10/2014	2032 On 07-May-15	8.51	Put	Bond Future	630	1	630	1	0.00
30/10/2014	2032 On 07-May-15	8.49	Put	Bond Future	805	1	805	1	0.00
30/10/2014	2032 On 06-August-15			Bond Future	8.61	99.8561	8.6145	99.8561	0.00
30/10/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2032 On 06-August-15	8.49	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
30/10/2014	2032 On 06-August-15	8.50	Put	Bond Future	986	1	986	1	0.00
30/10/2014	2032 On 06-August-15	8.51	Put	Bond Future	900	1	900	1	0.00
30/10/2014	2032 On 06-August-15	8.49	Put	Bond Future	1073	1	1073	1	0.00
30/10/2014	2037 On 06-November-14			Bond Future	8.57	101.6153	8.5746	101.6153	9,268.00
30/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	10048	10	10048	10	0.00
30/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	10131	10	10131	10	0.00
30/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	10213	10	10213	10	0.00
30/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2037 On 05-February-15			Bond Future	8.63	98.9302	8.6323	98.9302	4,728.00
30/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	7779	8	7779	8	0.00
30/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	7864	8	7864	8	0.00
30/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	7948	8	7948	8	0.00
30/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2037 On 07-May-15			Bond Future	8.68	100.6198	8.6778	100.6198	0.00
30/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	2919	3	2919	3	0.00
30/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	3102	3	3102	3	0.00
30/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	3010	3	3010	3	0.00
30/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2037 On 06-August-15			Bond Future	8.71	98.2267	8.7118	98.2267	0.00
30/10/2014	2037 On 06-August-15	8.75	Call	Bond Future	361	0	361	0	0.00
30/10/2014	2037 On 06-August-15	8.74	Call	Bond Future	267	0	267	0	0.00
30/10/2014	2037 On 06-August-15	8.76	Call	Bond Future	455	0	455	0	0.00
30/10/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2038 On 06-November-14			Bond Future	124.84	124.1616	124.8417	124.1616	1,974.00
30/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	4852	4	4852	4	0.00
30/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	4832	4	4832	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
30/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	4842	4	4842	4	0.00
30/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2038 On 05-February-15			Bond Future	125.49	124.7967	125.4868	124.7967	0.00
30/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	2477	2	2477	2	0.00
30/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	2487	2	2487	2	0.00
30/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	2497	2	2497	2	0.00
30/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2038 On 07-May-15			Bond Future	127.64	126.9404	127.6401	126.9404	0.00
30/10/2014	2038 On 07-May-15	126.99	Call	Bond Future	650	0	650	0	0.00
30/10/2014	2038 On 07-May-15	127.00	Call	Bond Future	640	0	640	0	0.00
30/10/2014	2038 On 07-May-15	127.01	Call	Bond Future	630	0	630	0	0.00
30/10/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 06-November-14			Bond Future	8.66	103.3772	8.6645	103.3772	3,002.00
30/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	3371	3	3371	3	0.00
30/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	3471	4	3471	4	0.00
30/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	3571	4	3571	4	0.00
30/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 05-February-15			Bond Future	8.72	100.5942	8.7205	100.5942	0.00
30/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	2971	3	2971	3	0.00
30/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	2871	3	2871	3	0.00
30/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	2771	3	2771	3	0.00
30/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 07-May-15			Bond Future	8.76	102.3123	8.7650	102.3123	0.00
30/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	2300	2	2300	2	0.00

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30/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	2500	3	2500	3	0.00
30/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	2400	2	2400	2	0.00
30/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 06-August-15			Bond Future	8.80	99.8254	8.7988	99.8254	0.00
30/10/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/10/2014	2044 On 06-August-15	8.75	Put	Bond Future	507	0	507	0	0.00
30/10/2014	2044 On 06-August-15	8.76	Put	Bond Future	403	0	403	0	0.00
30/10/2014	2044 On 06-August-15	8.74	Put	Bond Future	611	1	611	1	0.00
30/10/2014	2046 On 06-November-14			Bond Future	124.47	123.6349	124.4692	123.6349	5,389.00
30/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	20039	19	20039	19	0.00
30/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	20019	19	20019	19	0.00
30/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	20029	19	20029	19	0.00
30/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2046 On 05-February-15			Bond Future	126.41	125.5630	126.4101	125.5630	0.00
30/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	2420	2	2420	2	0.00
30/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	2400	2	2400	2	0.00
30/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	2410	2	2410	2	0.00
30/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2046 On 07-May-15			Bond Future	127.20	126.3424	127.2017	126.3424	0.00
30/10/2014	2046 On 07-May-15	127.01	Call	Bond Future	192	0	192	0	0.00
30/10/2014	2046 On 07-May-15	127.00	Call	Bond Future	202	0	202	0	0.00
30/10/2014	2046 On 07-May-15	126.99	Call	Bond Future	212	0	212	0	0.00
30/10/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	1	0	1	0.00
30/10/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	1	0	1	0.00
30/10/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	1	0	1	0.00
30/10/2014	2050 On 06-November-14			Bond Future	133.19	132.2102	133.1870	132.2102	2,640.00

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30/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	7187	6	7187	6	0.00
30/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	7177	6	7177	6	0.00
30/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	7197	6	7197	6	0.00
30/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2050 On 05-February-15			Bond Future	133.82	132.8241	133.8158	132.8241	0.00
30/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	3826	3	3826	3	0.00
30/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	3806	3	3806	3	0.00
30/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	3816	3	3816	3	0.00
30/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2050 On 07-May-15			Bond Future	136.11	135.1056	136.1116	135.1056	0.00
30/10/2014	2050 On 07-May-15	135.01	Call	Bond Future	1102	0	1102	0	0.00
30/10/2014	2050 On 07-May-15	134.99	Call	Bond Future	1122	0	1122	0	0.00
30/10/2014	2050 On 07-May-15	135.00	Call	Bond Future	1112	0	1112	0	0.00
30/10/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	AL12 On 06-November-14			Index Future	527.98	528.2390	527.9810	528.2390	0.00
30/10/2014	AL12 On 05-February-15			Index Future	536.15	536.4120	536.1480	536.4120	0.00
30/10/2014	AL12 On 07-May-15			Index Future	545.28	545.5590	545.2800	545.5590	0.00
30/10/2014	AL37 On 06-November-14			Index Future	441.69	441.9470	441.6850	441.9470	3.00
30/10/2014	AL37 On 05-February-15			Index Future	448.52	448.7840	448.5170	448.7840	112.00
30/10/2014	AL37 On 07-May-15			Index Future	456.16	456.4370	456.1560	456.4370	0.00
30/10/2014	AL7T On 06-November-14			Index Future	523.31	523.7580	523.3050	523.7580	4.00
30/10/2014	AL7T On 05-February-15			Index Future	531.40	531.8620	531.4000	531.8620	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
30/10/2014	AL7T On 07-May-15			Index Future	540.45	540.9310	540.4500	540.9310	0.00
30/10/2014	ALBI On 06-November-14			Index Future	477.12	477.3760	477.1210	477.3760	284.00
30/10/2014	ALBI On 05-February-15			Index Future	484.50	484.7620	484.5010	484.7620	360.00
30/10/2014	ALBI On 07-May-15			Index Future	492.75	493.0280	492.7530	493.0280	0.00
30/10/2014	ALBI On 06-August-15			Index Future	501.79	502.0730	501.7870	502.0730	0.00
30/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	C442 On 25-April-42			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
30/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/10/2014	EL28 On 06-November-14			Bond Future	123.05	123.0513	123.0526	123.0513	0.00
30/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1053	1	1053	1	0.00
30/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1063	1	1063	1	0.00
30/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1043	1	1043	1	0.00
30/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	EL28 On 05-February-15			Bond Future	124.97	124.9704	124.9715	124.9704	0.00
30/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
30/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
30/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
30/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1028	1	1028	1	0.00
30/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1018	1	1018	1	0.00
30/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1038	1	1038	1	0.00
30/10/2014	EL28 On 07-May-15			Bond Future	125.60	125.5985	125.5972	125.5985	0.00
30/10/2014	EL28 On 07-May-15	125.01	Call	Bond Future	587	1	587	1	0.00
30/10/2014	EL28 On 07-May-15	125.00	Call	Bond Future	597	1	597	1	0.00
30/10/2014	EL28 On 07-May-15	124.99	Call	Bond Future	607	1	607	1	0.00
30/10/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	ES33 On 06-November-14			Bond Future	9.36	84.8533	9.3568	84.8533	6,220.00
30/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6720	7	6720	7	0.00
30/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6855	7	6855	7	0.00
30/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6788	7	6788	7	0.00
30/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
30/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
30/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
30/10/2014	ES33 On 05-February-15			Bond Future	9.44	86.1661	9.4437	86.1661	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
30/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4116	4	4116	4	0.00
30/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4046	4	4046	4	0.00
30/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3976	4	3976	4	0.00
30/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	ES33 On 07-May-15			Bond Future	9.51	83.8463	9.5128	83.8463	0.00
30/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1668	2	1668	2	0.00
30/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1813	2	1813	2	0.00
30/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1741	2	1741	2	0.00
30/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
30/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
30/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
30/10/2014	ES33 On 06-August-15			Bond Future	9.57	85.4028	9.5689	85.4028	0.00
30/10/2014	ES33 On 06-August-15	9.60	Call	Bond Future	229	0	229	0	0.00
30/10/2014	ES33 On 06-August-15	9.61	Call	Bond Future	302	0	302	0	0.00
30/10/2014	ES33 On 06-August-15	9.59	Call	Bond Future	155	0	155	0	0.00
30/10/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
30/10/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
30/10/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
30/10/2014	GOVI On 06-November-14			GOVI	475.20	475.4840	475.2030	475.4840	372.00
30/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	262130	26	262130	26	0.00
30/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	261930	26	261930	26	0.00
30/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	262030	26	262030	26	0.00
30/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
30/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
30/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
30/10/2014	GOVI On 05-February-15			GOVI	482.55	482.8400	482.5540	482.8400	78.00
30/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	225640	23	225640	23	0.00
30/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	225540	23	225540	23	0.00
30/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	225440	23	225440	23	0.00
30/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
30/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
30/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	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
30/10/2014	GOVI On 07-May-15			GOVI	490.77	491.0730	490.7730	491.0730	25.00
30/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	407830	41	407830	41	0.00
30/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	407730	41	407730	41	0.00
30/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	407630	41	407630	41	0.00
30/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
30/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
30/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
30/10/2014	GOVI On 06-August-15			GOVI	499.77	500.0830	499.7710	500.0830	0.00
30/10/2014	GOVI On 06-August-15	500.00	Call	GOVI	0	0	0	0	0.00
30/10/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
30/10/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
30/10/2014	GOVI On 06-August-15	500.00	Put	GOVI	2290	0	2290	0	0.00
30/10/2014	GOVI On 06-August-15	500.01	Put	GOVI	2390	0	2390	0	0.00
30/10/2014	GOVI On 06-August-15	499.99	Put	GOVI	2190	0	2190	0	0.00
30/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.29	145.2966	145.2938	145.2966	107.00
30/10/2014	IGOV On 06-November-14			Index Future	221.25	220.9820	221.2470	220.9820	926.00
30/10/2014	IGOV On 05-February-15			Index Future	224.70	224.4290	224.6970	224.4290	168.00
30/10/2014	IGOV On 07-May-15			Index Future	228.55	228.2830	228.5510	228.2830	80.00
30/10/2014	IGOV On 06-August-15			Index Future	232.77	232.4970	232.7680	232.4970	0.00
30/10/2014	ILBI On 06-November-14			Index Future	599.62	598.9740	599.6210	598.9740	0.00
30/10/2014	ILBI On 05-February-15			Index Future	609.06	608.4040	609.0600	608.4040	157.00
30/10/2014	ILBI On 07-May-15			Index Future	619.73	619.0690	619.7310	619.0690	0.00
30/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
30/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	0.00
30/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.18	93.8400	6.1800	93.8400	0.00
30/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.20	93.8200	6.2000	93.8200	0.00
30/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.30	93.7500	6.3000	93.7500	0.00
30/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.34	93.7100	6.3400	93.7100	2,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.42	93.6200	6.4200	93.6200	0.00
30/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.55	93.4800	6.5500	93.4800	5,000.00
30/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.68	93.3500	6.6800	93.3500	0.00
30/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.85	93.1900	6.8500	93.1900	0.00
30/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.97	93.0800	6.9700	93.0800	0.00
30/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.09	92.9600	7.0900	92.9600	0.00
30/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.8300	7.2200	92.8300	0.00
30/10/2014	R023 On 06-November-14			Bond Future	7.67	102.0953	7.6701	102.0953	8,612.00
30/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	5400	5	5400	5	0.00
30/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	5513	6	5513	6	0.00
30/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	5457	6	5457	6	0.00
30/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R023 On 05-February-15			Bond Future	7.73	103.6749	7.7325	103.6749	0.00
30/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	5840	6	5840	6	0.00
30/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	5893	6	5893	6	0.00
30/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	5787	6	5787	6	0.00
30/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	42	0	42	0	0.00
30/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	43	0	43	0	0.00
30/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	45	0	45	0	0.00
30/10/2014	R023 On 07-May-15			Bond Future	7.77	101.5169	7.7665	101.5169	0.00
30/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	3077	3	3077	3	0.00
30/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	3154	3	3154	3	0.00
30/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	3115	3	3115	3	0.00
30/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	933	1	933	1	0.00
30/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	916	1	916	1	0.00
30/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	951	1	951	1	0.00
30/10/2014	R023 On 06-August-15			Bond Future	7.78	103.4006	7.7789	103.4006	0.00
30/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	3812	4	3812	4	0.00
30/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	7298	7	7298	7	0.00
30/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	3849	4	3849	4	0.00
30/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3887	4	3887	4	0.00
30/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1260	1	1260	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
30/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1225	1	1225	1	0.00
30/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1242	1	1242	1	0.00
30/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	354	0	354	0	911.00
30/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
30/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	446	0	446	0	0.00
30/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	463	0	463	0	0.00
30/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	455	0	455	0	0.00
30/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
30/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1081	1	1081	1	0.00
30/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1093	1	1093	1	0.00
30/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1087	1	1087	1	0.00
30/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	8	0	8	0	0.00
30/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	8	0	8	0	0.00
30/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	8	0	8	0	0.00
30/10/2014	R186 On 06-November-14			Bond Future	7.90	124.2462	7.8997	124.2462	42,810.00
30/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	3432	4	3432	4	100.00
30/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	5094	5	5094	5	0.00
30/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	10432	11	10432	11	0.00
30/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	38	0	38	0	1,500.00
30/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	2098	2	2098	2	0.00
30/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	5341	5	5341	5	0.00
30/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	1039	1	1039	1	1,500.00
30/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	2262	2	2262	2	0.00
30/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	2180	2	2180	2	0.00
30/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	5913	6	5913	6	0.00
30/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	4681	5	4681	5	0.00
30/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	164	0	164	0	100.00
30/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	1	0	1	0	100.00
30/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
30/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	7,000.00
30/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	166	0	166	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
30/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	16	0	16	0	0.00
30/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	22	0	22	0	0.00
30/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	0	0	0	0	6,000.00
30/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	0	0	0	0	100.00
30/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	1801	2	1801	2	0.00
30/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	19	0	19	0	0.00
30/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	1040	1	1040	1	0.00
30/10/2014	R186 On 05-February-15			Bond Future	7.96	120.8730	7.9567	120.8730	4,286.00
30/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	6727	7	6727	7	0.00
30/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	6800	7	6800	7	0.00
30/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	8572	9	8572	9	0.00
30/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	6654	7	6654	7	0.00
30/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	75	0	75	0	9,600.00
30/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	194	0	194	0	0.00
30/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	181	0	181	0	0.00
30/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	187	0	187	0	0.00
30/10/2014	R186 On 07-May-15			Bond Future	7.99	122.9358	7.9947	122.9358	0.00
30/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	3897	4	3897	4	0.00
30/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	3845	4	3845	4	0.00
30/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	3949	4	3949	4	0.00
30/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	1775	2	1775	2	0.00
30/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	1745	2	1745	2	0.00
30/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	1806	2	1806	2	0.00
30/10/2014	R186 On 06-August-15			Bond Future	8.01	119.9136	8.0149	119.9136	0.00
30/10/2014	R186 On 06-August-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R186 On 06-August-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R186 On 06-August-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R186 On 06-August-15	8.00	Put	Bond Future	123	0	123	0	0.00
30/10/2014	R186 On 06-August-15	7.99	Put	Bond Future	206	0	206	0	0.00
30/10/2014	R186 On 06-August-15	8.01	Put	Bond Future	40	0	40	0	0.00
30/10/2014	R197 On 06-November-14			Bond Future	290.24	290.2409	290.2409	290.2409	908.00
30/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	5241	5	5241	5	0.00
30/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	5231	5	5231	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
30/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	5251	5	5251	5	0.00
30/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R197 On 05-February-15			Bond Future	288.75	288.7507	288.7500	288.7507	0.00
30/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	250	0	250	0	0.00
30/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	260	0	260	0	0.00
30/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	240	0	240	0	0.00
30/10/2014	R197 On 07-May-15			Bond Future	293.70	293.7106	293.7040	293.7106	0.00
30/10/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R197 On 07-May-15	294.01	Put	Bond Future	306	0	306	0	0.00
30/10/2014	R197 On 07-May-15	294.00	Put	Bond Future	296	0	296	0	0.00
30/10/2014	R197 On 07-May-15	293.99	Put	Bond Future	286	0	286	0	0.00
30/10/2014	R202 On 06-November-14			Bond Future	235.14	235.1409	235.1415	235.1409	48,833.00
30/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	8152	8	8152	8	0.00
30/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	8142	8	8142	8	0.00
30/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	8132	8	8132	8	0.00
30/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R202 On 05-February-15			Bond Future	235.61	235.6123	235.6123	235.6123	1,520.00
30/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	2622	3	2622	3	0.00
30/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	2602	3	2602	3	0.00
30/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	2612	3	2612	3	0.00
30/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R202 On 07-May-15			Bond Future	239.65	239.6589	239.6545	239.6589	0.00
30/10/2014	R202 On 07-May-15	238.49	Call	Bond Future	1164	1	1164	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
30/10/2014	R202 On 07-May-15	238.51	Call	Bond Future	1144	1	1144	1	0.00
30/10/2014	R202 On 07-May-15	238.50	Call	Bond Future	1154	1	1154	1	0.00
30/10/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R203 On 06-November-14			Bond Future	6.74	105.1822	6.7351	105.1822	11,227.00
30/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	300	0	300	0	45.00
30/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	638	1	638	1	14.00
30/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	344	0	344	0	0.00
30/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	322	0	322	0	0.00
30/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	22	0	22	0	0.00
30/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	19	0	19	0	0.00
30/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	1	0	1	0	0.00
30/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	26	0	26	0	0.00
30/10/2014	R203 On 05-February-15			Bond Future	6.79	106.8095	6.7932	106.8095	2,093.00
30/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	2130	2	2130	2	55.00
30/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	3640	4	3640	4	0.00
30/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	3617	4	3617	4	0.00
30/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	3663	4	3663	4	0.00
30/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	14	0	14	0	0.00
30/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R203 On 07-May-15			Bond Future	6.78	104.4628	6.7795	104.4628	0.00
30/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	1265	1	1265	1	0.00
30/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	1232	1	1232	1	0.00
30/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	1248	1	1248	1	0.00
30/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	230	0	230	0	0.00
30/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	225	0	225	0	0.00
30/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	235	0	235	0	0.00
30/10/2014	R203 On 06-August-15			Bond Future	6.69	106.4017	6.6867	106.4017	0.00
30/10/2014	R203 On 06-August-15	6.74	Call	Bond Future	104	0	104	0	0.00
30/10/2014	R203 On 06-August-15	6.75	Call	Bond Future	124	0	124	0	0.00
30/10/2014	R203 On 06-August-15	6.76	Call	Bond Future	144	0	144	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
30/10/2014	R203 On 06-August-15	6.75	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R203 On 06-August-15	6.74	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R203 On 06-August-15	6.76	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R204 On 06-November-14			Bond Future	7.05	106.5218	7.0451	106.5218	8,741.00
30/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	113	0	113	0	0.00
30/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	100	0	100	0	0.00
30/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	88	0	88	0	0.00
30/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	3324	3	3324	3	0.00
30/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	262	0	262	0	0.00
30/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
30/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	239	0	239	0	0.00
30/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	286	0	286	0	0.00
30/10/2014	R204 On 05-February-15			Bond Future	7.10	104.1353	7.1050	104.1353	1,988.00
30/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	3798	4	3798	4	0.00
30/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	3830	4	3830	4	0.00
30/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	3767	4	3767	4	0.00
30/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	8	0	8	0	0.00
30/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	8	0	8	0	0.00
30/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	9	0	9	0	0.00
30/10/2014	R204 On 07-May-15			Bond Future	7.12	105.9123	7.1234	105.9123	0.00
30/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1629	2	1629	2	0.00
30/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1674	2	1674	2	0.00
30/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1651	2	1651	2	0.00
30/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	468	0	468	0	0.00
30/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	459	0	459	0	0.00
30/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	450	0	450	0	0.00
30/10/2014	R204 On 06-August-15			Bond Future	7.10	103.8365	7.0971	103.8365	0.00
30/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	3979	4	3979	4	0.00
30/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	2359	2	2359	2	0.00
30/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	2403	2	2403	2	0.00
30/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	2381	2	2381	2	0.00
30/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	142	0	142	0	699.00
30/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	450	0	450	0	0.00
30/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	457	0	457	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
30/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	443	0	443	0	0.00
30/10/2014	R207 On 06-November-14			Bond Future	7.29	102.2419	7.2850	102.2419	35,198.00
30/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	354	0	354	0	0.00
30/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	413	0	413	0	0.00
30/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	383	0	383	0	0.00
30/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	121	0	121	0	0.00
30/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	107	0	107	0	0.00
30/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	95	0	95	0	0.00
30/10/2014	R207 On 05-February-15			Bond Future	7.35	100.1827	7.3463	100.1827	4,327.00
30/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	4532	5	4532	5	0.00
30/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	4607	5	4607	5	0.00
30/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	4570	5	4570	5	0.00
30/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	12	0	12	0	0.00
30/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	11	0	11	0	0.00
30/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	12	0	12	0	0.00
30/10/2014	R207 On 07-May-15			Bond Future	7.38	101.8929	7.3785	101.8929	0.00
30/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	3527	4	3527	4	0.00
30/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1976	2	1976	2	66.00
30/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	3559	4	3559	4	0.00
30/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	3494	4	3494	4	0.00
30/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	205	0	205	0	0.00
30/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	622	1	622	1	0.00
30/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	209	0	209	0	0.00
30/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	214	0	214	0	0.00
30/10/2014	R207 On 06-August-15			Bond Future	7.38	100.1382	7.3772	100.1382	0.00
30/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	2237	2	2237	2	0.00
30/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	2286	2	2286	2	0.00
30/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	2261	2	2261	2	0.00
30/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1614	2	1614	2	70.00
30/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	903	1	903	1	0.00
30/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	891	1	891	1	0.00
30/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	878	1	878	1	0.00
30/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1308	1	1308	1	0.00
30/10/2014	R208 On 06-November-14			Bond Future	7.46	97.2830	7.4601	97.2830	52,023.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	211	0	211	0	0.00
30/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	258	0	258	0	0.00
30/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	234	0	234	0	0.00
30/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	4934	5	4934	5	0.00
30/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	283	0	283	0	0.00
30/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	258	0	258	0	0.00
30/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	310	0	310	0	0.00
30/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
30/10/2014	R208 On 05-February-15			Bond Future	7.52	98.7881	7.5218	98.7881	4.00
30/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	4489	5	4489	5	0.00
30/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	4575	5	4575	5	0.00
30/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	4532	5	4532	5	0.00
30/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	36	0	36	0	0.00
30/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	35	0	35	0	0.00
30/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	33	0	33	0	0.00
30/10/2014	R208 On 07-May-15			Bond Future	7.55	97.0721	7.5545	97.0721	0.00
30/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	2609	3	2609	3	0.00
30/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2674	3	2674	3	0.00
30/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	2641	3	2641	3	0.00
30/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	642	1	642	1	0.00
30/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	630	1	630	1	0.00
30/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	617	1	617	1	0.00
30/10/2014	R208 On 06-August-15			Bond Future	7.56	98.8738	7.5604	98.8738	0.00
30/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2906	3	2906	3	0.00
30/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2877	3	2877	3	0.00
30/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2935	3	2935	3	0.00
30/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	5759	6	5759	6	0.00
30/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1000	1	1000	1	0.00
30/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	259	0	259	0	198.00
30/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	986	1	986	1	0.00
30/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	973	1	973	1	0.00
30/10/2014	R209 On 06-November-14			Bond Future	8.49	78.7434	8.4943	78.7434	27,253.00
30/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	10887	11	10887	11	0.00
30/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	3569	4	3569	4	2,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
30/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	7550	8	7550	8	0.00
30/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	11207	11	11207	11	0.00
30/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	499	1	499	1	5,500.00
30/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	10565	11	10565	11	0.00
30/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	3870	4	3870	4	0.00
30/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	5782	6	5782	6	0.00
30/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	4318	4	4318	4	2,050.00
30/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	8101	8	8101	8	0.00
30/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	4020	4	4020	4	0.00
30/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	2055	2	2055	2	2,200.00
30/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	3945	4	3945	4	1,640.00
30/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	0	0	0	0	2,200.00
30/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
30/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	453	0	453	0	0.00
30/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
30/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
30/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	21	0	21	0	0.00
30/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
30/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
30/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R209 On 05-February-15			Bond Future	8.55	79.9616	8.5485	79.9616	1,577.00
30/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	5626	6	5626	6	0.00
30/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	5689	6	5689	6	0.00
30/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	5563	6	5563	6	0.00
30/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	4107	4	4107	4	0.00
30/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	304	0	304	0	0.00
30/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	286	0	286	0	0.00
30/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	294	0	294	0	0.00
30/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	609	1	609	1	0.00
30/10/2014	R209 On 07-May-15			Bond Future	8.59	78.1766	8.5884	78.1766	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
30/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	4564	5	4564	5	0.00
30/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	4666	5	4666	5	0.00
30/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	4615	5	4615	5	0.00
30/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	1444	1	1444	1	0.00
30/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	1420	1	1420	1	0.00
30/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	1468	1	1468	1	0.00
30/10/2014	R209 On 06-August-15			Bond Future	8.62	79.6279	8.6162	79.6279	0.00
30/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	9871	10	9871	10	0.00
30/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	5178	5	5178	5	0.00
30/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	5226	5	5226	5	0.00
30/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	5131	5	5131	5	0.00
30/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2235	2	2235	2	0.00
30/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	666	1	666	1	2,914.00
30/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2208	2	2208	2	0.00
30/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	2263	2	2263	2	0.00
30/10/2014	R210 On 06-November-14			Bond Future	173.50	173.4987	173.4991	173.4987	628.00
30/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	4509	5	4509	5	0.00
30/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	4489	4	4489	4	0.00
30/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	4499	4	4499	4	0.00
30/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R210 On 05-February-15			Bond Future	176.20	176.2045	176.2045	176.2045	0.00
30/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	1215	1	1215	1	0.00
30/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	1195	1	1195	1	0.00
30/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	1205	1	1205	1	0.00
30/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R210 On 07-May-15			Bond Future	177.14	177.1431	177.1396	177.1431	0.00
30/10/2014	R210 On 07-May-15	177.00	Call	Bond Future	140	0	140	0	0.00
30/10/2014	R210 On 07-May-15	176.99	Call	Bond Future	150	0	150	0	0.00
30/10/2014	R210 On 07-May-15	177.01	Call	Bond Future	130	0	130	0	0.00
30/10/2014	R210 On 07-May-15	177.00	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
30/10/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R211 On 06-November-14			Bond Future	132.69	132.6928	132.6897	132.6928	1,120.00
30/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2700	3	2700	3	0.00
30/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2690	3	2690	3	0.00
30/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2680	3	2680	3	0.00
30/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R211 On 05-February-15			Bond Future	133.15	133.1563	133.1528	133.1563	0.00
30/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	143	0	143	0	0.00
30/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	153	0	153	0	0.00
30/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	163	0	163	0	0.00
30/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R211 On 07-May-15			Bond Future	135.44	135.4438	135.4376	135.4438	0.00
30/10/2014	R211 On 07-May-15	134.99	Call	Bond Future	448	0	448	0	0.00
30/10/2014	R211 On 07-May-15	135.00	Call	Bond Future	438	0	438	0	0.00
30/10/2014	R211 On 07-May-15	135.01	Call	Bond Future	428	0	428	0	0.00
30/10/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R212 On 06-November-14			Bond Future	137.91	138.0012	137.9105	138.0012	14,864.00
30/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	2910	3	2910	3	0.00
30/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	2900	3	2900	3	0.00
30/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	2920	3	2920	3	0.00
30/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R212 On 05-February-15			Bond Future	138.30	138.3907	138.2982	138.3907	0.00
30/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	298	0	298	0	0.00
30/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	288	0	288	0	0.00
30/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	308	0	308	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
30/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R212 On 07-May-15			Bond Future	140.67	140.7682	140.6714	140.7682	0.00
30/10/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R212 On 07-May-15	140.99	Put	Bond Future	319	0	319	0	0.00
30/10/2014	R212 On 07-May-15	141.00	Put	Bond Future	329	0	329	0	0.00
30/10/2014	R212 On 07-May-15	141.01	Put	Bond Future	339	0	339	0	0.00
30/10/2014	R213 On 06-November-14			Bond Future	8.36	89.4246	8.3648	89.4246	26,757.00
30/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	3709	4	3709	4	0.00
30/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	3860	4	3860	4	0.00
30/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	3784	4	3784	4	0.00
30/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R213 On 05-February-15			Bond Future	8.42	90.8082	8.4248	90.8082	1,900.00
30/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	6339	6	6339	6	0.00
30/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	6470	7	6470	7	0.00
30/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	6404	6	6404	6	0.00
30/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	192	0	192	0	0.00
30/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	186	0	186	0	0.00
30/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	198	0	198	0	0.00
30/10/2014	R213 On 07-May-15			Bond Future	8.47	88.8107	8.4654	88.8107	0.00
30/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3883	4	3883	4	0.00
30/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	3978	4	3978	4	0.00
30/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	3931	4	3931	4	0.00
30/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	1738	2	1738	2	0.00
30/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	1766	2	1766	2	0.00
30/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	1710	2	1710	2	0.00
30/10/2014	R213 On 06-August-15			Bond Future	8.49	90.4587	8.4928	90.4587	0.00
30/10/2014	R213 On 06-August-15	8.51	Call	Bond Future	134	0	134	0	0.00
30/10/2014	R213 On 06-August-15	8.50	Call	Bond Future	56	0	56	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
30/10/2014	R213 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R213 On 06-August-15	8.50	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R213 On 06-August-15	8.49	Put	Bond Future	21	0	21	0	0.00
30/10/2014	R213 On 06-August-15	8.51	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R214 On 06-November-14			Bond Future	8.59	79.5663	8.5944	79.5663	6,047.00
30/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	4889	5	4889	5	2,500.00
30/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	8132	8	8132	8	0.00
30/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	8273	8	8273	8	0.00
30/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	9252	9	9252	9	0.00
30/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	8203	8	8203	8	0.00
30/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
30/10/2014	R214 On 05-February-15			Bond Future	8.65	80.7972	8.6500	80.7972	893.00
30/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	6922	7	6922	7	0.00
30/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	6856	7	6856	7	0.00
30/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	6790	7	6790	7	0.00
30/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	209	0	209	0	0.00
30/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	202	0	202	0	0.00
30/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	215	0	215	0	0.00
30/10/2014	R214 On 07-May-15			Bond Future	8.69	78.8823	8.6891	78.8823	0.00
30/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	5132	5	5132	5	0.00
30/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	5186	5	5186	5	0.00
30/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	5079	5	5079	5	0.00
30/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	1412	1	1412	1	0.00
30/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	1436	1	1436	1	0.00
30/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	1460	1	1460	1	0.00
30/10/2014	R214 On 06-August-15			Bond Future	8.72	80.3462	8.7170	80.3462	0.00
30/10/2014	R214 On 06-August-15	8.74	Call	Bond Future	190	0	190	0	0.00
30/10/2014	R214 On 06-August-15	8.75	Call	Bond Future	273	0	273	0	0.00
30/10/2014	R214 On 06-August-15	8.76	Call	Bond Future	355	0	355	0	0.00
30/10/2014	R214 On 06-August-15	8.74	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
30/10/2014	R214 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R214 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 06-November-14			Bond Future	8.65	102.8034	8.6495	102.8034	26,526.00
30/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	10651	11	10651	11	0.00
30/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	10831	11	10831	11	0.00
30/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	10741	11	10741	11	0.00
30/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 05-February-15			Bond Future	8.71	104.3939	8.7065	104.3939	6,597.00
30/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	7997	8	7997	8	0.00
30/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	8091	8	8091	8	0.00
30/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	7904	8	7904	8	0.00
30/10/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 07-May-15			Bond Future	8.75	101.7416	8.7469	101.7416	0.00
30/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	5161	5	5161	5	0.00
30/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	5063	5	5063	5	0.00
30/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	5259	5	5259	5	0.00
30/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 06-August-15			Bond Future	8.78	103.6298	8.7762	103.6298	0.00
30/10/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/10/2014	R248 On 06-August-15	8.74	Put	Bond Future	388	0	388	0	0.00
30/10/2014	R248 On 06-August-15	8.76	Put	Bond Future	174	0	174	0	0.00
30/10/2014	R248 On 06-August-15	8.75	Put	Bond Future	281	0	281	0	0.00