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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/08/2014 TO: 13/08/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	2025 On 06-November-14			Bond Future	117.81	117.8333	117.8120	117.8333	0.00
13/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	822	1	1	1	0.00
13/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	802	1	1	1	0.00
13/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	812	1	1	1	0.00
13/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2025 On 05-February-15			Bond Future	118.57	118.5966	118.5719	118.5966	0.00
13/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	418	0	0	0	0.00
13/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	428	0	0	0	0.00
13/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	438	0	0	0	0.00
13/08/2014	2030 On 06-November-14			Bond Future	8.80	95.4491	95.5499	95.4491	4,185.00
13/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1457	1	1	1	0.00
13/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1611	2	2	2	0.00
13/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1534	1	2	1	0.00
13/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	2030 On 05-February-15			Bond Future	8.87	92.9835	93.0837	92.9835	0.00
13/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	2817	3	3	3	0.00
13/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	2965	3	3	3	0.00
13/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	2891	3	3	3	0.00
13/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2030 On 07-May-15			Bond Future	8.92	94.6486	94.7464	94.6486	0.00
13/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1323	1	1	1	0.00
13/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1401	1	1	1	0.00
13/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	1244	1	1	1	0.00
13/08/2014	2037 On 06-November-14			Bond Future	9.04	97.1421	97.2575	97.1421	6,708.00
13/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	5684	6	6	6	0.00
13/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	5849	6	6	6	0.00
13/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	5767	6	6	6	0.00
13/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2037 On 05-February-15			Bond Future	9.10	94.4534	94.5683	94.4534	3,280.00
13/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3410	3	3	3	0.00
13/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	3495	3	3	3	0.00
13/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	3580	3	4	3	0.00
13/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2037 On 07-May-15			Bond Future	9.15	96.1450	96.2578	96.1450	0.00
13/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	1447	2	1	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
13/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	1356	1	1	1	0.00
13/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	1265	1	1	1	0.00
13/08/2014	2038 On 06-November-14			Bond Future	122.22	122.2371	122.2167	122.2371	2,062.00
13/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2227	2	2	2	0.00
13/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2207	2	2	2	0.00
13/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2217	2	2	2	0.00
13/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2038 On 05-February-15			Bond Future	122.90	122.9276	122.9041	122.9276	0.00
13/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	96	0	0	0	0.00
13/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	106	0	0	0	0.00
13/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	86	0	0	0	0.00
13/08/2014	2044 On 06-November-14			Bond Future	9.12	98.5042	98.6276	98.5042	173.00
13/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	1232	1	1	1	0.00
13/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	1332	1	1	1	0.00
13/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	1132	1	1	1	0.00
13/08/2014	2044 On 05-February-15			Bond Future	9.19	95.7123	95.8353	95.7123	0.00
13/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1840	2	2	2	0.00
13/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	1941	2	2	2	0.00
13/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1740	2	2	2	0.00
13/08/2014	2044 On 07-May-15			Bond Future	9.24	97.4265	97.5475	97.4265	0.00
13/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	2414	3	2	3	0.00
13/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	2314	2	2	2	0.00
13/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	2214	2	2	2	0.00
13/08/2014	2046 On 06-November-14			Bond Future	121.60	121.6188	121.5990	121.6188	5,348.00
13/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17169	17	17	17	0.00
13/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17149	17	17	17	0.00
13/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17159	17	17	17	0.00
13/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2046 On 05-February-15			Bond Future	123.57	123.5976	123.5744	123.5976	0.00
13/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
13/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	416	0	0	0	0.00
13/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	426	0	0	0	0.00
13/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	436	0	0	0	0.00
13/08/2014	2050 On 06-November-14			Bond Future	129.54	129.5629	129.5424	129.5629	2,800.00
13/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3542	4	4	4	0.00
13/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3532	4	4	4	0.00
13/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3552	4	4	4	0.00
13/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2050 On 05-February-15			Bond Future	130.20	130.2261	130.2023	130.2261	0.00
13/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	212	0	0	0	0.00
13/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	192	0	0	0	0.00
13/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	202	0	0	0	0.00
13/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
13/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	AL12 On 06-November-14			Index Future	507.52	506.9080	507.5240	506.9080	0.00
13/08/2014	AL12 On 05-February-15			Index Future	515.71	515.0890	515.7080	515.0890	0.00
13/08/2014	AL12 On 07-May-15			Index Future	524.90	524.2820	524.8960	524.2820	0.00
13/08/2014	AL37 On 06-November-14			Index Future	433.82	433.4230	433.8240	433.4230	0.00
13/08/2014	AL37 On 05-February-15			Index Future	440.82	440.4190	440.8180	440.4190	0.00
13/08/2014	AL7T On 06-November-14			Index Future	509.52	508.9730	509.5170	508.9730	1.00
13/08/2014	AL7T On 05-February-15			Index Future	517.73	517.1880	517.7330	517.1880	0.00
13/08/2014	ALBI On 06-November-14			Index Future	463.59	463.0950	463.5890	463.0950	586.00
13/08/2014	ALBI On 05-February-15			Index Future	471.06	470.5690	471.0630	470.5690	65.00
13/08/2014	ALBI On 07-May-15			Index Future	479.46	478.9670	479.4560	478.9670	0.00
13/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/08/2014	EL28 On 06-November-14			Bond Future	123.93	123.9463	123.9261	123.9463	0.00
13/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1926	2	2	2	0.00
13/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1936	2	2	2	0.00
13/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1916	2	2	2	0.00
13/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
13/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
13/08/2014	EL28 On 05-February-15			Bond Future	125.94	125.9631	125.9397	125.9631	0.00
13/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
13/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
13/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
13/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	60	0	0	0	0.00
13/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	50	0	0	0	0.00
13/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	70	0	0	0	0.00
13/08/2014	ES33 On 06-November-14			Bond Future	9.70	82.2315	82.2549	82.2315	6,220.00
13/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4115	4	4	4	0.00
13/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4182	4	4	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
13/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4249	4	4	4	0.00
13/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
13/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
13/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
13/08/2014	ES33 On 05-February-15			Bond Future	9.80	83.5598	83.5816	83.5598	0.00
13/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1525	2	2	2	0.00
13/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1455	1	1	1	0.00
13/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1385	1	1	1	0.00
13/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
13/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
13/08/2014	ES33 On 07-May-15			Bond Future	9.87	81.2630	81.2816	81.2630	0.00
13/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
13/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
13/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
13/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	902	1	1	1	0.00
13/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	758	1	1	1	0.00
13/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	830	1	1	1	0.00
13/08/2014	GOVI On 06-November-14			GOVI	462.36	461.8490	462.3640	461.8490	385.00
13/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	133740	13	13	13	0.00
13/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	133540	13	13	13	0.00
13/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	133640	13	13	13	0.00
13/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
13/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
13/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
13/08/2014	GOVI On 05-February-15			GOVI	469.82	469.3030	469.8190	469.3030	45.00
13/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	98290	9	10	9	0.00
13/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	98190	9	10	9	0.00
13/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	98090	9	10	9	0.00
13/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
13/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
13/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
13/08/2014	GOVI On 07-May-15			GOVI	478.19	477.6790	478.1900	477.6790	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
13/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	282000	28	28	28	0.00
13/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	281900	28	28	28	0.00
13/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	281800	28	28	28	0.00
13/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
13/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
13/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
13/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.79	144.8202	144.7860	144.8202	635.00
13/08/2014	IGOV On 06-November-14			Index Future	219.22	219.2300	219.2160	219.2300	1,192.00
13/08/2014	IGOV On 05-February-15			Index Future	222.78	222.7940	222.7780	222.7940	0.00
13/08/2014	IGOV On 07-May-15			Index Future	226.77	226.7970	226.7730	226.7970	0.00
13/08/2014	ILBI On 06-November-14			Index Future	593.67	593.7700	593.6680	593.7700	0.00
13/08/2014	ILBI On 05-February-15			Index Future	603.14	603.2480	603.1430	603.2480	157.00
13/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.06	93.9600	93.9400	93.9600	0.00
13/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.11	93.9200	93.8900	93.9200	33,000.00
13/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.17	93.8300	93.8300	93.8300	0.00
13/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.22	93.7800	93.7800	93.7800	0.00
13/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.30	93.6600	93.7000	93.6600	0.00
13/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.36	93.6000	93.6400	93.6000	0.00
13/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.48	93.4500	93.5200	93.4500	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
13/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.70	93.2300	93.3000	93.2300	5,000.00
13/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.91	93.0300	93.0900	93.0300	0.00
13/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.08	92.8600	92.9200	92.8600	0.00
13/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.26	92.6800	92.7400	92.6800	0.00
13/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.40	92.5400	92.6000	92.5400	0.00
13/08/2014	R023 On 06-November-14			Bond Future	8.18	98.8481	98.9856	98.8481	11,612.00
13/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3011	3	3	3	0.00
13/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	2968	3	3	3	0.00
13/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	2925	3	3	3	0.00
13/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	534	1	1	1	0.00
13/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	520	1	1	1	0.00
13/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	548	1	1	1	0.00
13/08/2014	R023 On 05-February-15			Bond Future	8.25	100.4445	100.5818	100.4445	0.00
13/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	3851	4	4	4	0.00
13/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	3890	4	4	4	0.00
13/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	3813	4	4	4	0.00
13/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	1043	1	1	1	0.00
13/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	1059	1	1	1	0.00
13/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	1075	1	1	1	0.00
13/08/2014	R023 On 07-May-15			Bond Future	8.29	98.3119	98.4474	98.3119	0.00
13/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2302	2	2	2	0.00
13/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2354	2	2	2	0.00
13/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2328	2	2	2	0.00
13/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	3123	3	3	3	0.00
13/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	3093	3	3	3	0.00
13/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	3154	3	3	3	0.00
13/08/2014	R023 On 06-August-15			Bond Future	8.32	100.1736	100.3138	100.1736	0.00
13/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	2865	3	3	3	0.00
13/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	5501	6	6	6	0.00
13/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	2892	3	3	3	0.00
13/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	2919	3	3	3	0.00
13/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	3304	3	3	3	0.00
13/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	3249	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	3277	3	3	3	0.00
13/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	1549	2	2	2	911.00
13/08/2014	R157 On 06-November-14			Bond Future	6.81	107.4559	107.4880	107.4559	0.00
13/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	42	0	0	0	0.00
13/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	45	0	0	0	0.00
13/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	43	0	0	0	0.00
13/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	556	1	1	1	0.00
13/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	570	1	1	1	0.00
13/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	563	1	1	1	0.00
13/08/2014	R157 On 05-February-15			Bond Future	6.97	109.1919	109.2219	109.1919	0.00
13/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1074	1	1	1	0.00
13/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1084	1	1	1	0.00
13/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1079	1	1	1	0.00
13/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	35	0	0	0	0.00
13/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	35	0	0	0	0.00
13/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	34	0	0	0	0.00
13/08/2014	R186 On 06-November-14			Bond Future	8.37	119.9164	120.1097	119.9164	56,483.00
13/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	6689	7	7	7	0.00
13/08/2014	R186 On 06-November-14	8.30	Call	Bond Future	1767	2	2	2	100.00
13/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1219	1	1	1	0.00
13/08/2014	R186 On 06-November-14	8.53	Call	Bond Future	2781	3	3	3	0.00
13/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1280	1	1	1	0.00
13/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1249	1	1	1	0.00
13/08/2014	R186 On 06-November-14	7.80	Call	Bond Future	462	0	0	0	100.00
13/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	268	0	0	0	2,010.00
13/08/2014	R186 On 06-November-14	8.30	Put	Bond Future	2347	2	2	2	0.00
13/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	3153	3	3	3	0.00
13/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	3044	3	3	3	0.00
13/08/2014	R186 On 06-November-14	8.53	Put	Bond Future	1450	2	1	2	100.00
13/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	3098	3	3	3	0.00
13/08/2014	R186 On 06-November-14	7.80	Put	Bond Future	5348	6	5	6	0.00
13/08/2014	R186 On 05-February-15			Bond Future	8.43	116.5563	116.7500	116.5563	540.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4592	4	5	4	0.00
13/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4542	4	5	4	0.00
13/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	5869	6	6	6	0.00
13/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4492	4	4	4	0.00
13/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	2027	2	2	2	0.00
13/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1367	1	1	1	9,600.00
13/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	1998	2	2	2	0.00
13/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	1969	2	2	2	0.00
13/08/2014	R186 On 07-May-15			Bond Future	8.48	118.6424	118.8343	118.6424	0.00
13/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3027	3	3	3	0.00
13/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3062	3	3	3	0.00
13/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	2992	3	3	3	0.00
13/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4828	5	5	5	0.00
13/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4874	5	5	5	0.00
13/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	4922	5	5	5	0.00
13/08/2014	R197 On 06-November-14			Bond Future	289.05	289.1031	289.0503	289.1031	908.00
13/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	4050	4	4	4	0.00
13/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	4060	4	4	4	0.00
13/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	4040	4	4	4	0.00
13/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R197 On 05-February-15			Bond Future	287.74	287.8041	287.7436	287.8041	0.00
13/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
13/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
13/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
13/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	1256	1	1	1	0.00
13/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	1266	1	1	1	0.00
13/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	1246	1	1	1	0.00
13/08/2014	R202 On 06-November-14			Bond Future	231.74	231.7816	231.7425	231.7816	47,072.00
13/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4752	5	5	5	0.00
13/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4742	5	5	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
13/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4732	5	5	5	0.00
13/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R202 On 05-February-15			Bond Future	232.32	232.3644	232.3189	232.3644	0.00
13/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
13/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
13/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
13/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	681	1	1	1	0.00
13/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	691	1	1	1	0.00
13/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	671	1	1	1	0.00
13/08/2014	R203 On 06-November-14			Bond Future	7.16	103.9548	104.0475	103.9548	12,128.00
13/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	206	0	0	0	45.00
13/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	322	0	0	0	14.00
13/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	220	0	0	0	0.00
13/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	213	0	0	0	0.00
13/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	1030	1	1	1	0.00
13/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	782	1	1	1	0.00
13/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	992	1	1	1	0.00
13/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	1011	1	1	1	0.00
13/08/2014	R203 On 05-February-15			Bond Future	7.23	105.6340	105.7256	105.6340	0.00
13/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1423	1	1	1	55.00
13/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2682	3	3	3	0.00
13/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2703	3	3	3	0.00
13/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2662	3	3	3	0.00
13/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	88	0	0	0	0.00
13/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	86	0	0	0	0.00
13/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	352	0	0	0	0.00
13/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	90	0	0	0	0.00
13/08/2014	R203 On 07-May-15			Bond Future	7.23	103.3526	103.4412	103.3526	0.00
13/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	919	1	1	1	0.00
13/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	930	1	1	1	0.00
13/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	908	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	881	1	1	1	0.00
13/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	871	1	1	1	0.00
13/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	892	1	1	1	0.00
13/08/2014	R204 On 06-November-14			Bond Future	7.51	104.7127	104.8177	104.7127	13,177.00
13/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	164	0	0	0	0.00
13/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	1886	2	2	2	0.00
13/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	177	0	0	0	0.00
13/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	171	0	0	0	0.00
13/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	1985	2	2	2	0.00
13/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	215	0	0	0	1,270.00
13/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	2015	2	2	2	0.00
13/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	1955	2	2	2	0.00
13/08/2014	R204 On 05-February-15			Bond Future	7.59	102.3682	102.4724	102.3682	0.00
13/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2547	2	3	2	0.00
13/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2521	2	3	2	0.00
13/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2572	3	3	3	0.00
13/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	360	0	0	0	0.00
13/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	367	0	0	0	0.00
13/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	374	0	0	0	0.00
13/08/2014	R204 On 07-May-15			Bond Future	7.62	104.1998	104.3014	104.1998	0.00
13/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1184	1	1	1	0.00
13/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1214	1	1	1	0.00
13/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1199	1	1	1	0.00
13/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1578	2	2	2	0.00
13/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1562	2	2	2	0.00
13/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1545	2	2	2	0.00
13/08/2014	R204 On 06-August-15			Bond Future	7.62	102.1315	102.2372	102.1315	0.00
13/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	2961	3	3	3	0.00
13/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	1694	2	2	2	0.00
13/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	1727	2	2	2	0.00
13/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	1710	2	2	2	0.00
13/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	665	1	1	1	699.00
13/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	1321	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	1334	1	1	1	0.00
13/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	1308	1	1	1	0.00
13/08/2014	R207 On 06-November-14			Bond Future	7.77	100.0420	100.1417	100.0420	36,237.00
13/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	302	0	0	0	0.00
13/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	321	0	0	0	0.00
13/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	311	0	0	0	0.00
13/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	2108	2	2	2	0.00
13/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	2075	2	2	2	0.00
13/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	2043	2	2	2	0.00
13/08/2014	R207 On 05-February-15			Bond Future	7.85	98.0161	98.1150	98.0161	0.00
13/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3029	3	3	3	0.00
13/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3088	3	3	3	0.00
13/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3058	3	3	3	0.00
13/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	506	1	1	1	0.00
13/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	497	1	0	1	0.00
13/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	515	1	1	1	0.00
13/08/2014	R207 On 07-May-15			Bond Future	7.89	99.7703	99.8667	99.7703	0.00
13/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2543	2	3	2	0.00
13/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1468	1	1	1	66.00
13/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2567	3	3	3	0.00
13/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2519	2	3	2	0.00
13/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1173	1	1	1	0.00
13/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	2075	2	2	2	0.00
13/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1187	1	1	1	0.00
13/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1200	1	1	1	0.00
13/08/2014	R208 On 06-November-14			Bond Future	7.94	94.7636	94.8769	94.7636	16,257.00
13/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	290	0	0	0	0.00
13/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	310	0	0	0	0.00
13/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	300	0	0	0	0.00
13/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	2876	3	3	3	0.00
13/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2685	3	3	3	0.00
13/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2646	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2725	3	3	3	0.00
13/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	278	0	0	0	1,520.00
13/08/2014	R208 On 05-February-15			Bond Future	8.02	96.2945	96.4072	96.2945	0.00
13/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	2971	3	3	3	0.00
13/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3034	3	3	3	0.00
13/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	3002	3	3	3	0.00
13/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	827	1	1	1	0.00
13/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	814	1	1	1	0.00
13/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	801	1	1	1	0.00
13/08/2014	R208 On 07-May-15			Bond Future	8.06	94.6143	94.7249	94.6143	0.00
13/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	1928	2	2	2	0.00
13/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	1972	2	2	2	0.00
13/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	1950	2	2	2	0.00
13/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2233	2	2	2	0.00
13/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	2188	2	2	2	0.00
13/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	2211	2	2	2	0.00
13/08/2014	R208 On 06-August-15			Bond Future	8.08	96.4066	96.5214	96.4066	0.00
13/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2161	2	2	2	0.00
13/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2139	2	2	2	0.00
13/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	2182	2	2	2	0.00
13/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	4343	4	4	4	0.00
13/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	1118	1	1	1	198.00
13/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	2538	3	3	3	0.00
13/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	2516	3	3	3	0.00
13/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	2494	3	2	3	0.00
13/08/2014	R209 On 06-November-14			Bond Future	8.96	75.0260	75.1207	75.0260	25,471.00
13/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7419	7	7	7	0.00
13/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	1961	2	2	2	2,050.00
13/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4534	4	5	4	0.00
13/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	7716	8	8	8	0.00
13/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7122	7	7	7	0.00
13/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	701	1	1	1	5,500.00
13/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2113	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3248	3	3	3	0.00
13/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2353	2	2	2	2,050.00
13/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	4975	5	5	5	0.00
13/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2192	2	2	2	0.00
13/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1299	1	1	1	2,200.00
13/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2152	2	2	2	1,640.00
13/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	1094	1	1	1	2,200.00
13/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	184	0	0	0	2,050.00
13/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	4283	4	4	4	0.00
13/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	160	0	0	0	1,640.00
13/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	136	0	0	0	2,050.00
13/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2894	3	3	3	0.00
13/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1835	2	2	2	0.00
13/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	2021	2	2	2	0.00
13/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1800	2	2	2	0.00
13/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	612	1	1	1	5,500.00
13/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1663	2	2	2	0.00
13/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	501	1	1	1	907.00
13/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1872	2	2	2	0.00
13/08/2014	R209 On 05-February-15			Bond Future	9.02	76.2381	76.3325	76.2381	0.00
13/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	3947	4	4	4	0.00
13/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	3989	4	4	4	0.00
13/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	3905	4	4	4	0.00
13/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	2958	3	3	3	0.00
13/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2279	2	2	2	0.00
13/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2219	2	2	2	0.00
13/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2249	2	2	2	0.00
13/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	3094	3	3	3	0.00
13/08/2014	R209 On 07-May-15			Bond Future	9.06	74.4516	74.5442	74.4516	0.00
13/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3566	4	4	4	0.00
13/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3638	4	4	4	0.00
13/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3602	4	4	4	0.00
13/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	4067	4	4	4	0.00
13/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	4028	4	4	4	0.00

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13/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	4106	4	4	4	0.00
13/08/2014	R209 On 06-August-15			Bond Future	9.10	75.8625	75.9586	75.8625	0.00
13/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	7728	8	8	8	0.00
13/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	4074	4	4	4	0.00
13/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	4109	4	4	4	0.00
13/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	4039	4	4	4	0.00
13/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	4803	5	5	5	0.00
13/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	2195	2	2	2	2,914.00
13/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	4764	5	5	5	0.00
13/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	4842	5	5	5	0.00
13/08/2014	R210 On 06-November-14			Bond Future	172.62	172.6477	172.6169	172.6477	602.00
13/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3627	4	4	4	0.00
13/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3607	4	4	4	0.00
13/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3617	4	4	4	0.00
13/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R210 On 05-February-15			Bond Future	175.42	175.4569	175.4216	175.4569	0.00
13/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	432	0	0	0	0.00
13/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	412	0	0	0	0.00
13/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	422	0	0	0	0.00
13/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R211 On 06-November-14			Bond Future	132.24	132.2739	132.2413	132.2739	1,070.00
13/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2251	2	2	2	0.00
13/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2241	2	2	2	0.00
13/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2231	2	2	2	0.00
13/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R211 On 05-February-15			Bond Future	132.79	132.8240	132.7878	132.8240	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
13/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
13/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
13/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
13/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	212	0	0	0	0.00
13/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	202	0	0	0	0.00
13/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	222	0	0	0	0.00
13/08/2014	R212 On 06-November-14			Bond Future	137.21	137.2361	137.2102	137.2361	18,159.00
13/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2210	2	2	2	0.00
13/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2200	2	2	2	0.00
13/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2220	2	2	2	0.00
13/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R212 On 05-February-15			Bond Future	137.68	137.7106	137.6810	137.7106	0.00
13/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
13/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
13/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
13/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	309	0	0	0	0.00
13/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	319	0	0	0	0.00
13/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	329	0	0	0	0.00
13/08/2014	R213 On 06-November-14			Bond Future	8.81	85.7111	85.8465	85.7111	29,313.00
13/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2094	2	2	2	0.00
13/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2133	2	2	2	0.00
13/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2173	2	2	2	0.00
13/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1852	2	2	2	0.00
13/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1817	2	2	2	0.00
13/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1888	2	2	2	0.00
13/08/2014	R213 On 05-February-15			Bond Future	8.88	87.0953	87.2308	87.0953	0.00
13/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4609	5	5	5	0.00
13/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4518	4	5	4	0.00
13/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4563	4	5	4	0.00
13/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1851	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1826	2	2	2	0.00
13/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1877	2	2	2	0.00
13/08/2014	R213 On 07-May-15			Bond Future	8.92	85.1044	85.2384	85.1044	0.00
13/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3183	3	3	3	0.00
13/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3250	3	3	3	0.00
13/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3216	3	3	3	0.00
13/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4516	5	5	5	0.00
13/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4474	5	4	5	0.00
13/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4559	5	5	5	0.00
13/08/2014	R214 On 06-November-14			Bond Future	9.04	75.8024	75.9007	75.8024	6,057.00
13/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	2773	3	3	3	2,500.00
13/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5046	5	5	5	0.00
13/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5103	5	5	5	0.00
13/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5160	5	5	5	0.00
13/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	5974	6	6	6	0.00
13/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1555	2	2	2	0.00
13/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	558	1	1	1	0.00
13/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	572	1	1	1	0.00
13/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	393	0	0	0	2,500.00
13/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	586	1	1	1	0.00
13/08/2014	R214 On 05-February-15			Bond Future	9.10	77.0267	77.1247	77.0267	0.00
13/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	4942	5	5	5	0.00
13/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	4895	5	5	5	0.00
13/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	4849	5	5	5	0.00
13/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1926	2	2	2	0.00
13/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1900	2	2	2	0.00
13/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1952	2	2	2	0.00
13/08/2014	R214 On 07-May-15			Bond Future	9.15	75.1091	75.2057	75.1091	0.00
13/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4080	4	4	4	0.00
13/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4119	4	4	4	0.00
13/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4043	4	4	4	0.00
13/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	4025	4	4	4	0.00
13/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	4064	4	4	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
13/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	4104	4	4	4	0.00
13/08/2014	R248 On 06-November-14			Bond Future	9.13	97.6877	97.8142	97.6877	20,114.00
13/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	5655	6	6	6	0.00
13/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	5835	6	6	6	0.00
13/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	5745	6	6	6	0.00
13/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R248 On 05-February-15			Bond Future	9.19	99.2654	99.3916	99.2654	1,277.00
13/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	2988	3	3	3	0.00
13/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	3082	3	3	3	0.00
13/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	2894	3	3	3	0.00
13/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R248 On 07-May-15			Bond Future	9.24	96.6052	96.7293	96.6052	0.00
13/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	144	0	0	0	0.00
13/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	46	0	0	0	0.00
13/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	242	0	0	0	0.00
13/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00