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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 14/08/2014 TO: 14/08/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	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
14/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	2025 On 06-November-14			Bond Future	117.80	117.8120	117.8042	117.8120	0.00
14/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	814	1	1	1	0.00
14/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	794	1	1	1	0.00
14/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	804	1	1	1	0.00
14/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2025 On 05-February-15			Bond Future	118.56	118.5719	118.5630	118.5719	0.00
14/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	427	0	0	0	0.00
14/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	437	0	0	0	0.00
14/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	447	0	0	0	0.00
14/08/2014	2030 On 06-November-14			Bond Future	8.73	95.5499	96.1275	95.5499	4,185.00
14/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	2034	1	2	1	0.00
14/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	2189	2	2	2	0.00
14/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	2112	2	2	2	0.00
14/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	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
14/08/2014	2030 On 05-February-15			Bond Future	8.79	93.0837	93.6697	93.0837	0.00
14/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	3403	3	3	3	0.00
14/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	3551	3	4	3	0.00
14/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	3477	3	3	3	0.00
14/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2030 On 07-May-15			Bond Future	8.84	94.7464	95.3400	94.7464	0.00
14/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	729	1	1	1	0.00
14/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	808	1	1	1	0.00
14/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	651	1	1	1	0.00
14/08/2014	2037 On 06-November-14			Bond Future	8.97	97.2575	97.8295	97.2575	6,708.00
14/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	6256	6	6	6	0.00
14/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	6421	6	6	6	0.00
14/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	6339	6	6	6	0.00
14/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2037 On 05-February-15			Bond Future	9.04	94.5683	95.1485	94.5683	3,280.00
14/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3991	3	4	3	0.00
14/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	4075	3	4	3	0.00
14/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	4160	4	4	4	0.00
14/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2037 On 07-May-15			Bond Future	9.08	96.2578	96.8455	96.2578	0.00
14/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	860	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
14/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	768	1	1	1	0.00
14/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	677	1	1	1	0.00
14/08/2014	2038 On 06-November-14			Bond Future	122.21	122.2167	122.2094	122.2167	2,062.00
14/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2219	2	2	2	0.00
14/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2199	2	2	2	0.00
14/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2209	2	2	2	0.00
14/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2038 On 05-February-15			Bond Future	122.90	122.9041	122.8952	122.9041	0.00
14/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	105	0	0	0	0.00
14/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	115	0	0	0	0.00
14/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	95	0	0	0	0.00
14/08/2014	2044 On 06-November-14			Bond Future	9.07	98.6276	99.1921	98.6276	253.00
14/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	667	1	1	1	0.00
14/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	768	1	1	1	0.00
14/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	567	1	1	1	0.00
14/08/2014	2044 On 05-February-15			Bond Future	9.13	95.8353	96.4078	95.8353	0.00
14/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	1268	2	1	2	0.00
14/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	1368	2	1	2	0.00
14/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	1168	2	1	2	0.00
14/08/2014	2044 On 07-May-15			Bond Future	9.18	97.5475	98.1273	97.5475	0.00
14/08/2014	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
14/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	1834	2	2	2	0.00
14/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	1734	2	2	2	0.00
14/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	1634	2	2	2	0.00
14/08/2014	2046 On 06-November-14			Bond Future	121.87	121.5990	121.8657	121.5990	5,348.00
14/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17436	17	17	17	0.00
14/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17416	17	17	17	0.00
14/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17426	17	17	17	0.00
14/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2046 On 05-February-15			Bond Future	123.84	123.5744	123.8445	123.5744	0.00
14/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
14/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	146	0	0	0	0.00
14/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	156	0	0	0	0.00
14/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	166	0	0	0	0.00
14/08/2014	2050 On 06-November-14			Bond Future	129.53	129.5424	129.5348	129.5424	2,800.00
14/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3535	4	4	4	0.00
14/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3525	4	4	4	0.00
14/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3545	4	4	4	0.00
14/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
14/08/2014	2050 On 05-February-15			Bond Future	130.19	130.2023	130.1935	130.2023	0.00
14/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	203	0	0	0	0.00
14/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	183	0	0	0	0.00
14/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	193	0	0	0	0.00
14/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
14/08/2014	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
14/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	AL12 On 06-November-14			Index Future	510.47	507.5240	510.4730	507.5240	0.00
14/08/2014	AL12 On 05-February-15			Index Future	518.70	515.7080	518.6990	515.7080	0.00
14/08/2014	AL12 On 07-May-15			Index Future	527.92	524.8960	527.9240	524.8960	0.00
14/08/2014	AL37 On 06-November-14			Index Future	435.15	433.8240	435.1470	433.8240	0.00
14/08/2014	AL37 On 05-February-15			Index Future	442.16	440.8180	442.1590	440.8180	0.00
14/08/2014	AL7T On 06-November-14			Index Future	512.03	509.5170	512.0250	509.5170	1.00
14/08/2014	AL7T On 05-February-15			Index Future	520.28	517.7330	520.2760	517.7330	0.00
14/08/2014	ALBI On 06-November-14			Index Future	465.69	463.5890	465.6910	463.5890	586.00
14/08/2014	ALBI On 05-February-15			Index Future	473.20	471.0630	473.1950	471.0630	65.00
14/08/2014	ALBI On 07-May-15			Index Future	481.61	479.4560	481.6110	479.4560	0.00
14/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	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
14/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	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
14/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/08/2014	EL28 On 06-November-14			Bond Future	123.63	123.9261	123.6298	123.9261	0.00
14/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1630	2	2	2	0.00
14/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1640	2	2	2	0.00
14/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1620	2	2	2	0.00
14/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
14/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
14/08/2014	EL28 On 05-February-15			Bond Future	125.64	125.9397	125.6373	125.9397	0.00
14/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
14/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
14/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	363	0	0	0	0.00
14/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	353	0	0	0	0.00
14/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	373	0	0	0	0.00
14/08/2014	ES33 On 06-November-14			Bond Future	9.64	82.2549	82.7161	82.2549	6,220.00
14/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4576	4	5	4	0.00
14/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4643	4	5	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
14/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4710	4	5	4	0.00
14/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
14/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
14/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
14/08/2014	ES33 On 05-February-15			Bond Future	9.73	83.5816	84.0494	83.5816	0.00
14/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1992	2	2	2	0.00
14/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1922	1	2	1	0.00
14/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1852	1	2	1	0.00
14/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
14/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
14/08/2014	ES33 On 07-May-15			Bond Future	9.80	81.2816	81.7552	81.2816	0.00
14/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
14/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
14/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
14/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	429	1	0	1	0.00
14/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	284	1	0	1	0.00
14/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	356	1	0	1	0.00
14/08/2014	GOVI On 06-November-14			GOVI	464.39	462.3640	464.3860	462.3640	388.00
14/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	153960	13	15	13	0.00
14/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	153760	13	15	13	0.00
14/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	153860	13	15	13	0.00
14/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
14/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
14/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
14/08/2014	GOVI On 05-February-15			GOVI	471.87	469.8190	471.8690	469.8190	45.00
14/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	118790	10	12	10	0.00
14/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	118690	10	12	10	0.00
14/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	118590	10	12	10	0.00
14/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
14/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
14/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
14/08/2014	GOVI On 07-May-15			GOVI	480.26	478.1900	480.2620	478.1900	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
14/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	302720	28	30	28	0.00
14/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	302620	28	30	28	0.00
14/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	302520	28	30	28	0.00
14/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
14/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
14/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
14/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.73	144.7860	144.7301	144.7860	635.00
14/08/2014	IGOV On 06-November-14			Index Future	219.02	219.2160	219.0160	219.2160	1,192.00
14/08/2014	IGOV On 05-February-15			Index Future	222.57	222.7780	222.5720	222.7780	0.00
14/08/2014	IGOV On 07-May-15			Index Future	226.56	226.7730	226.5560	226.7730	0.00
14/08/2014	ILBI On 06-November-14			Index Future	593.14	593.6680	593.1390	593.6680	0.00
14/08/2014	ILBI On 05-February-15			Index Future	602.60	603.1430	602.6040	603.1430	157.00
14/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
14/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
14/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
14/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
14/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
14/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
14/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.08	93.9400	93.9200	93.9400	0.00
14/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.8900	93.9000	93.8900	33,000.00
14/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.17	93.8300	93.8300	93.8300	0.00
14/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.22	93.7800	93.7800	93.7800	0.00
14/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.29	93.7000	93.7100	93.7000	0.00
14/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.34	93.6400	93.6600	93.6400	0.00
14/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.45	93.5200	93.5500	93.5200	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
14/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.64	93.3000	93.3600	93.3000	5,000.00
14/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.83	93.0900	93.1700	93.0900	0.00
14/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.00	92.9200	93.0000	92.9200	0.00
14/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.17	92.7400	92.8300	92.7400	0.00
14/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.31	92.6000	92.6900	92.6000	0.00
14/08/2014	R023 On 06-November-14			Bond Future	8.09	98.9856	99.4780	98.9856	11,612.00
14/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3390	3	3	3	0.00
14/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	3345	3	3	3	0.00
14/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	3300	3	3	3	0.00
14/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	418	1	0	1	0.00
14/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	407	1	0	1	0.00
14/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	430	1	0	1	0.00
14/08/2014	R023 On 05-February-15			Bond Future	8.16	100.5818	101.0812	100.5818	0.00
14/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	4206	4	4	4	0.00
14/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	4246	4	4	4	0.00
14/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	4165	4	4	4	0.00
14/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	899	1	1	1	0.00
14/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	914	1	1	1	0.00
14/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	929	1	1	1	0.00
14/08/2014	R023 On 07-May-15			Bond Future	8.20	98.4474	98.9526	98.4474	0.00
14/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2539	2	3	2	0.00
14/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2594	2	3	2	0.00
14/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2566	2	3	2	0.00
14/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	2856	3	3	3	0.00
14/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	2828	3	3	3	0.00
14/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	2885	3	3	3	0.00
14/08/2014	R023 On 06-August-15			Bond Future	8.23	100.3138	100.8293	100.3138	0.00
14/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	3122	3	3	3	0.00
14/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	5867	6	6	6	0.00
14/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	3150	3	3	3	0.00
14/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	3179	3	3	3	0.00
14/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	3045	3	3	3	0.00
14/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	2993	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
14/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	3019	3	3	3	0.00
14/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	1400	2	1	2	911.00
14/08/2014	R157 On 06-November-14			Bond Future	6.70	107.4880	107.5816	107.4880	0.00
14/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	58	0	0	0	0.00
14/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	61	0	0	0	0.00
14/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	60	0	0	0	0.00
14/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	479	1	0	1	0.00
14/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	492	1	0	1	0.00
14/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	485	1	0	1	0.00
14/08/2014	R157 On 05-February-15			Bond Future	6.81	109.2219	109.3159	109.2219	0.00
14/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1159	1	1	1	0.00
14/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1170	1	1	1	0.00
14/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1165	1	1	1	0.00
14/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	27	0	0	0	0.00
14/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	27	0	0	0	0.00
14/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	26	0	0	0	0.00
14/08/2014	R186 On 06-November-14			Bond Future	8.29	120.1097	120.8088	120.1097	56,333.00
14/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	7318	7	7	7	0.00
14/08/2014	R186 On 06-November-14	8.30	Call	Bond Future	2098	2	2	2	100.00
14/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1477	1	1	1	0.00
14/08/2014	R186 On 06-November-14	8.53	Call	Bond Future	3214	3	3	3	0.00
14/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1548	1	2	1	0.00
14/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1512	1	2	1	0.00
14/08/2014	R186 On 06-November-14	7.80	Call	Bond Future	588	0	1	0	100.00
14/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	198	0	0	0	2,010.00
14/08/2014	R186 On 06-November-14	8.30	Put	Bond Future	1979	2	2	2	0.00
14/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	2713	3	3	3	0.00
14/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	2613	3	3	3	0.00
14/08/2014	R186 On 06-November-14	8.53	Put	Bond Future	1185	1	1	1	100.00
14/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	2662	3	3	3	0.00
14/08/2014	R186 On 06-November-14	7.80	Put	Bond Future	4776	5	5	5	0.00
14/08/2014	R186 On 05-February-15			Bond Future	8.35	116.7500	117.4590	116.7500	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
14/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	5053	5	5	5	0.00
14/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	5000	5	5	5	0.00
14/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	6389	6	6	6	0.00
14/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4947	4	5	4	0.00
14/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	1773	2	2	2	0.00
14/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1178	1	1	1	9,600.00
14/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	1747	2	2	2	0.00
14/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	1720	2	2	2	0.00
14/08/2014	R186 On 07-May-15			Bond Future	8.39	118.8343	119.5525	118.8343	0.00
14/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3346	3	3	3	0.00
14/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3384	3	3	3	0.00
14/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	3309	3	3	3	0.00
14/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4432	5	4	5	0.00
14/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4476	5	4	5	0.00
14/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	4521	5	5	5	0.00
14/08/2014	R197 On 06-November-14			Bond Future	288.48	289.0503	288.4846	289.0503	908.00
14/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	3485	4	3	4	0.00
14/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	3495	4	3	4	0.00
14/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	3475	4	3	4	0.00
14/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R197 On 05-February-15			Bond Future	287.17	287.7436	287.1659	287.7436	0.00
14/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	1834	1	2	1	0.00
14/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	1844	1	2	1	0.00
14/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	1824	1	2	1	0.00
14/08/2014	R202 On 06-November-14			Bond Future	231.73	231.7425	231.7281	231.7425	47,072.00
14/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4738	5	5	5	0.00
14/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4728	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
14/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4718	5	5	5	0.00
14/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R202 On 05-February-15			Bond Future	232.30	232.3189	232.3019	232.3189	0.00
14/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	698	1	1	1	0.00
14/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	708	1	1	1	0.00
14/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	688	1	1	1	0.00
14/08/2014	R203 On 06-November-14			Bond Future	7.10	104.0475	104.2044	104.0475	12,128.00
14/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	248	0	0	0	45.00
14/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	379	0	0	0	14.00
14/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	265	0	0	0	0.00
14/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	256	0	0	0	0.00
14/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	915	1	1	1	0.00
14/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	683	1	1	1	0.00
14/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	879	1	1	1	0.00
14/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	897	1	1	1	0.00
14/08/2014	R203 On 05-February-15			Bond Future	7.17	105.7256	105.8840	105.7256	0.00
14/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1536	1	2	1	55.00
14/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2826	3	3	3	0.00
14/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2847	3	3	3	0.00
14/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2805	3	3	3	0.00
14/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	74	0	0	0	0.00
14/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	72	0	0	0	0.00
14/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	307	0	0	0	0.00
14/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	75	0	0	0	0.00
14/08/2014	R203 On 07-May-15			Bond Future	7.16	103.4412	103.5992	103.4412	0.00
14/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	1000	1	1	1	0.00
14/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	1012	1	1	1	0.00
14/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	988	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
14/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	804	1	1	1	0.00
14/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	795	1	1	1	0.00
14/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	814	1	1	1	0.00
14/08/2014	R204 On 06-November-14			Bond Future	7.42	104.8177	105.1215	104.8177	13,177.00
14/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	218	0	0	0	0.00
14/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	2134	2	2	2	0.00
14/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	234	0	0	0	0.00
14/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	226	0	0	0	0.00
14/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	1736	2	2	2	0.00
14/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	159	0	0	0	1,270.00
14/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	1765	2	2	2	0.00
14/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	1708	2	2	2	0.00
14/08/2014	R204 On 05-February-15			Bond Future	7.49	102.4724	102.7800	102.4724	0.00
14/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2790	3	3	3	0.00
14/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2763	3	3	3	0.00
14/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2816	3	3	3	0.00
14/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	296	0	0	0	0.00
14/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	302	0	0	0	0.00
14/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	308	0	0	0	0.00
14/08/2014	R204 On 07-May-15			Bond Future	7.52	104.3014	104.6114	104.3014	0.00
14/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1330	1	1	1	0.00
14/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1362	1	1	1	0.00
14/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1346	1	1	1	0.00
14/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1414	2	1	2	0.00
14/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1399	2	1	2	0.00
14/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1383	2	1	2	0.00
14/08/2014	R204 On 06-August-15			Bond Future	7.51	102.2372	102.5539	102.2372	0.00
14/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	3194	3	3	3	0.00
14/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	1870	2	2	2	0.00
14/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	1905	2	2	2	0.00
14/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	1887	2	2	2	0.00
14/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	582	1	1	1	699.00
14/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	1181	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
14/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	1193	1	1	1	0.00
14/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	1169	1	1	1	0.00
14/08/2014	R207 On 06-November-14			Bond Future	7.69	100.1417	100.4952	100.1417	36,237.00
14/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	385	0	0	0	0.00
14/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	409	0	0	0	0.00
14/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	397	0	0	0	0.00
14/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	1838	2	2	2	0.00
14/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	1807	2	2	2	0.00
14/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	1777	2	2	2	0.00
14/08/2014	R207 On 05-February-15			Bond Future	7.76	98.1150	98.4733	98.1150	0.00
14/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3304	3	3	3	0.00
14/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3366	3	3	3	0.00
14/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3335	3	3	3	0.00
14/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	424	1	0	1	0.00
14/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	417	0	0	0	0.00
14/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	432	1	0	1	0.00
14/08/2014	R207 On 07-May-15			Bond Future	7.79	99.8667	100.2282	99.8667	0.00
14/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2772	3	3	3	0.00
14/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1635	1	2	1	66.00
14/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2797	3	3	3	0.00
14/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2748	3	3	3	0.00
14/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1042	1	1	1	0.00
14/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	1880	2	2	2	0.00
14/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1054	1	1	1	0.00
14/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1067	1	1	1	0.00
14/08/2014	R208 On 06-November-14			Bond Future	7.85	94.8769	95.3048	94.8769	16,257.00
14/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	378	0	0	0	0.00
14/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	402	0	0	0	0.00
14/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	390	0	0	0	0.00
14/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	3232	3	3	3	0.00
14/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2347	3	2	3	0.00
14/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2310	3	2	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
14/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2384	3	2	3	0.00
14/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	206	0	0	0	1,520.00
14/08/2014	R208 On 05-February-15			Bond Future	7.92	96.4072	96.8410	96.4072	0.00
14/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	3278	3	3	3	0.00
14/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3344	3	3	3	0.00
14/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	3311	3	3	3	0.00
14/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	701	1	1	1	0.00
14/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	690	1	1	1	0.00
14/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	678	1	1	1	0.00
14/08/2014	R208 On 07-May-15			Bond Future	7.96	94.7249	95.1635	94.7249	0.00
14/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	2145	2	2	2	0.00
14/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2192	2	2	2	0.00
14/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	2169	2	2	2	0.00
14/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	2012	2	2	2	0.00
14/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	1970	2	2	2	0.00
14/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	1991	2	2	2	0.00
14/08/2014	R208 On 06-August-15			Bond Future	7.98	96.5214	96.9690	96.5214	0.00
14/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2382	2	2	2	0.00
14/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2360	2	2	2	0.00
14/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	2405	2	2	2	0.00
14/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	4666	4	5	4	0.00
14/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	993	1	1	1	198.00
14/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	2311	3	2	3	0.00
14/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	2290	3	2	3	0.00
14/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	2270	2	2	2	0.00
14/08/2014	R209 On 06-November-14			Bond Future	8.90	75.1207	75.5927	75.1207	25,626.00
14/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7858	7	8	7	0.00
14/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2199	2	2	2	2,050.00
14/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4907	5	5	5	0.00
14/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	8159	8	8	8	0.00
14/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	816	1	1	1	5,500.00
14/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7557	7	8	7	0.00
14/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2362	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
14/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3566	3	4	3	0.00
14/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2619	2	3	2	2,050.00
14/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5362	5	5	5	0.00
14/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2446	2	2	2	0.00
14/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1480	1	1	1	2,200.00
14/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2403	2	2	2	1,640.00
14/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	940	1	1	1	2,200.00
14/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	147	0	0	0	2,050.00
14/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	3925	4	4	4	0.00
14/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	127	0	0	0	1,640.00
14/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	108	0	0	0	2,050.00
14/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2602	3	3	3	0.00
14/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1615	2	2	2	0.00
14/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	1786	2	2	2	0.00
14/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1582	2	2	2	0.00
14/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	513	1	1	1	5,500.00
14/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1457	2	1	2	0.00
14/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1648	2	2	2	0.00
14/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	417	1	0	1	907.00
14/08/2014	R209 On 05-February-15			Bond Future	8.95	76.3325	76.8113	76.3325	0.00
14/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4235	4	4	4	0.00
14/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4279	4	4	4	0.00
14/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	4191	4	4	4	0.00
14/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3201	3	3	3	0.00
14/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2087	2	2	2	0.00
14/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	2031	2	2	2	0.00
14/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2059	2	2	2	0.00
14/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	2858	3	3	3	0.00
14/08/2014	R209 On 07-May-15			Bond Future	9.00	74.5442	75.0293	74.5442	0.00
14/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3808	4	4	4	0.00
14/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3882	4	4	4	0.00
14/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3845	4	4	4	0.00
14/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	3825	4	4	4	0.00
14/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	3788	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
14/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	3863	4	4	4	0.00
14/08/2014	R209 On 06-August-15			Bond Future	9.03	75.9586	76.4534	75.9586	0.00
14/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	8081	8	8	8	0.00
14/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	4321	4	4	4	0.00
14/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	4358	4	4	4	0.00
14/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	4285	4	4	4	0.00
14/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	4555	5	5	5	0.00
14/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	2053	2	2	2	2,914.00
14/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	4517	5	5	5	0.00
14/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	4593	5	5	5	0.00
14/08/2014	R210 On 06-November-14			Bond Future	172.21	172.6169	172.2060	172.6169	602.00
14/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3216	4	3	4	0.00
14/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3196	4	3	4	0.00
14/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3206	4	3	4	0.00
14/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R210 On 05-February-15			Bond Future	175.00	175.4216	175.0020	175.4216	0.00
14/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	12	0	0	0	0.00
14/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	2	0	0	0	0.00
14/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	8	0	0	0	0.00
14/08/2014	R211 On 06-November-14			Bond Future	132.23	132.2413	132.2297	132.2413	1,070.00
14/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2240	2	2	2	0.00
14/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2230	2	2	2	0.00
14/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2220	2	2	2	0.00
14/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R211 On 05-February-15			Bond Future	132.77	132.7878	132.7747	132.7878	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
14/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	225	0	0	0	0.00
14/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	215	0	0	0	0.00
14/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	235	0	0	0	0.00
14/08/2014	R212 On 06-November-14			Bond Future	137.02	137.2102	137.0155	137.2102	18,159.00
14/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2016	2	2	2	0.00
14/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2006	2	2	2	0.00
14/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2026	2	2	2	0.00
14/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R212 On 05-February-15			Bond Future	137.48	137.6810	137.4819	137.6810	0.00
14/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
14/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	508	0	1	0	0.00
14/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	518	0	1	0	0.00
14/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	528	0	1	0	0.00
14/08/2014	R213 On 06-November-14			Bond Future	8.75	85.8465	86.3616	85.8465	29,313.00
14/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2365	2	2	2	0.00
14/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2407	2	2	2	0.00
14/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2450	2	2	2	0.00
14/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1611	2	2	2	0.00
14/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1578	2	2	2	0.00
14/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1644	2	2	2	0.00
14/08/2014	R213 On 05-February-15			Bond Future	8.81	87.2308	87.7534	87.2308	0.00
14/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4952	5	5	5	0.00
14/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4857	5	5	5	0.00
14/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4905	5	5	5	0.00
14/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1670	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
14/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1647	2	2	2	0.00
14/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1694	2	2	2	0.00
14/08/2014	R213 On 07-May-15			Bond Future	8.85	85.2384	85.7677	85.2384	0.00
14/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3428	3	3	3	0.00
14/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3498	3	3	3	0.00
14/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3463	3	3	3	0.00
14/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4234	5	4	5	0.00
14/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4193	4	4	4	0.00
14/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4274	5	4	5	0.00
14/08/2014	R214 On 06-November-14			Bond Future	8.99	75.9007	76.3522	75.9007	6,057.00
14/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	3041	3	3	3	2,500.00
14/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5409	5	5	5	0.00
14/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5468	5	5	5	0.00
14/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5527	5	6	5	0.00
14/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6361	6	6	6	0.00
14/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1372	2	1	2	0.00
14/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	473	1	0	1	0.00
14/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	485	1	0	1	0.00
14/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	329	0	0	0	2,500.00
14/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	497	1	0	1	0.00
14/08/2014	R214 On 05-February-15			Bond Future	9.05	77.1247	77.5827	77.1247	0.00
14/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5244	5	5	5	0.00
14/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	5196	5	5	5	0.00
14/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	5148	5	5	5	0.00
14/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1769	2	2	2	0.00
14/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1744	2	2	2	0.00
14/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1793	2	2	2	0.00
14/08/2014	R214 On 07-May-15			Bond Future	9.09	75.2057	75.6695	75.2057	0.00
14/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4322	4	4	4	0.00
14/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4361	4	4	4	0.00
14/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4282	4	4	4	0.00
14/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	3804	4	4	4	0.00
14/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	3842	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
14/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	3880	4	4	4	0.00
14/08/2014	R248 On 06-November-14			Bond Future	9.07	97.8142	98.3916	97.8142	20,114.00
14/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	6232	6	6	6	0.00
14/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	6412	6	6	6	0.00
14/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	6322	6	6	6	0.00
14/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R248 On 05-February-15			Bond Future	9.13	99.3916	99.9773	99.3916	1,277.00
14/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	3574	3	4	3	0.00
14/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	3667	3	4	3	0.00
14/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	3480	3	3	3	0.00
14/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R248 On 07-May-15			Bond Future	9.18	96.7293	97.3224	96.7293	0.00
14/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	737	0	1	0	0.00
14/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	639	0	1	0	0.00
14/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	835	0	1	0	0.00
14/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
14/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00