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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/08/2014 TO: 20/08/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	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
20/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	2025 On 06-November-14			Bond Future	118.09	118.1136	118.0913	118.1136	0.00
20/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	1101	1	1	1	0.00
20/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	1081	1	1	1	0.00
20/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	1091	1	1	1	0.00
20/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2025 On 05-February-15			Bond Future	118.85	118.8710	118.8463	118.8710	0.00
20/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	144	0	0	0	0.00
20/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	154	0	0	0	0.00
20/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	164	0	0	0	0.00
20/08/2014	2030 On 06-November-14			Bond Future	8.77	95.6958	95.8369	95.6958	4,185.00
20/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	1744	2	2	2	0.00
20/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	1898	2	2	2	0.00
20/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	1821	2	2	2	0.00
20/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	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
20/08/2014	2030 On 05-February-15			Bond Future	8.83	93.2258	93.3675	93.2258	0.00
20/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	3101	3	3	3	0.00
20/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	3249	3	3	3	0.00
20/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	3175	3	3	3	0.00
20/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2030 On 07-May-15			Bond Future	8.89	94.8771	95.0189	94.8771	0.00
20/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	1050	1	1	1	0.00
20/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	1129	1	1	1	0.00
20/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	972	1	1	1	0.00
20/08/2014	2037 On 06-November-14			Bond Future	8.97	97.7074	97.8227	97.7074	6,708.00
20/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	6249	6	6	6	0.00
20/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	6414	6	6	6	0.00
20/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	6332	6	6	6	0.00
20/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2037 On 05-February-15			Bond Future	9.04	95.0193	95.1347	95.0193	3,280.00
20/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	3977	4	4	4	0.00
20/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	4062	4	4	4	0.00
20/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	4146	4	4	4	0.00
20/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2037 On 07-May-15			Bond Future	9.09	96.7024	96.8175	96.7024	0.00
20/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	888	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
20/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	796	1	1	1	0.00
20/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	705	1	1	1	0.00
20/08/2014	2038 On 06-November-14			Bond Future	122.17	122.1870	122.1660	122.1870	2,062.00
20/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2176	2	2	2	0.00
20/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2156	2	2	2	0.00
20/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2166	2	2	2	0.00
20/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2038 On 05-February-15			Bond Future	122.84	122.8661	122.8428	122.8661	0.00
20/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	157	0	0	0	0.00
20/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	167	0	0	0	0.00
20/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	147	0	0	0	0.00
20/08/2014	2044 On 06-November-14			Bond Future	9.03	99.3656	99.5407	99.3656	253.00
20/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	319	0	0	0	0.00
20/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	419	1	0	1	0.00
20/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	219	0	0	0	0.00
20/08/2014	2044 On 05-February-15			Bond Future	9.09	96.5790	96.7550	96.5790	0.00
20/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	921	1	1	1	0.00
20/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	1021	1	1	1	0.00
20/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	821	1	1	1	0.00
20/08/2014	2044 On 07-May-15			Bond Future	9.14	98.2898	98.4665	98.2898	0.00
20/08/2014	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
20/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
20/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	1495	2	1	2	0.00
20/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	1395	2	1	2	0.00
20/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	1295	1	1	1	0.00
20/08/2014	2046 On 06-November-14			Bond Future	122.37	122.1188	122.3736	122.1188	5,348.00
20/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	17944	18	18	18	0.00
20/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	17924	18	18	18	0.00
20/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	17934	18	18	18	0.00
20/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2046 On 05-February-15			Bond Future	124.35	124.0950	124.3517	124.0950	0.00
20/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	362	0	0	0	0.00
20/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	342	0	0	0	0.00
20/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	352	0	0	0	0.00
20/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2050 On 06-November-14			Bond Future	129.49	129.5124	129.4913	129.5124	2,800.00
20/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	3491	4	3	4	0.00
20/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	3481	4	3	4	0.00
20/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	3501	4	4	4	0.00
20/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	2050 On 05-February-15			Bond Future	130.14	130.1636	130.1398	130.1636	0.00
20/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	150	0	0	0	0.00
20/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	130	0	0	0	0.00
20/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	140	0	0	0	0.00
20/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	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
20/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	AL12 On 06-November-14			Index Future	510.33	509.7460	510.3300	509.7460	0.00
20/08/2014	AL12 On 05-February-15			Index Future	518.52	517.9290	518.5170	517.9290	0.00
20/08/2014	AL12 On 07-May-15			Index Future	527.67	527.0740	527.6660	527.0740	0.00
20/08/2014	AL37 On 06-November-14			Index Future	435.31	435.0600	435.3060	435.0600	0.00
20/08/2014	AL37 On 05-February-15			Index Future	442.29	442.0440	442.2890	442.0440	0.00
20/08/2014	AL7T On 06-November-14			Index Future	511.91	511.5360	511.9060	511.5360	1.00
20/08/2014	AL7T On 05-February-15			Index Future	520.12	519.7470	520.1180	519.7470	0.00
20/08/2014	ALBI On 06-November-14			Index Future	465.68	465.2850	465.6840	465.2850	586.00
20/08/2014	ALBI On 05-February-15			Index Future	473.16	472.7550	473.1550	472.7550	65.00
20/08/2014	ALBI On 07-May-15			Index Future	481.50	481.1020	481.5030	481.1020	0.00
20/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	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
20/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	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
20/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/08/2014	EL28 On 06-November-14			Bond Future	123.80	123.8243	123.8036	123.8243	0.00
20/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1804	2	2	2	0.00
20/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1814	2	2	2	0.00
20/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1794	2	2	2	0.00
20/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
20/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	EL28 On 05-February-15			Bond Future	125.81	125.8285	125.8052	125.8285	0.00
20/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
20/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
20/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
20/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	195	0	0	0	0.00
20/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	185	0	0	0	0.00
20/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	205	0	0	0	0.00
20/08/2014	ES33 On 06-November-14			Bond Future	9.67	82.3974	82.4958	82.3974	6,220.00
20/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4355	4	4	4	0.00
20/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4423	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
20/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4490	4	4	4	0.00
20/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
20/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
20/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
20/08/2014	ES33 On 05-February-15			Bond Future	9.76	83.7210	83.8195	83.7210	0.00
20/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1762	2	2	2	0.00
20/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1692	2	2	2	0.00
20/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1622	2	2	2	0.00
20/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
20/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	ES33 On 07-May-15			Bond Future	9.83	81.4112	81.5094	81.4112	0.00
20/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
20/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
20/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
20/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	674	1	1	1	0.00
20/08/2014	ES33 On 07-May-15	9.76	Put	Bond Future	530	1	1	1	0.00
20/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	602	1	1	1	0.00
20/08/2014	GOVI On 06-November-14			GOVI	464.35	463.9690	464.3520	463.9690	395.00
20/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	153620	15	15	15	0.00
20/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	153420	15	15	15	0.00
20/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	153520	15	15	15	0.00
20/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
20/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
20/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
20/08/2014	GOVI On 05-February-15			GOVI	471.80	471.4170	471.8010	471.4170	45.00
20/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	118110	11	12	11	0.00
20/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	118010	11	12	11	0.00
20/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	117910	11	12	11	0.00
20/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
20/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
20/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
20/08/2014	GOVI On 07-May-15			GOVI	480.13	479.7410	480.1260	479.7410	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
20/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	301360	30	30	30	0.00
20/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	301260	30	30	30	0.00
20/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	301160	30	30	30	0.00
20/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
20/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
20/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
20/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.70	144.7486	144.6962	144.7486	635.00
20/08/2014	IGOV On 06-November-14			Index Future	219.10	219.0830	219.1010	219.0830	1,194.00
20/08/2014	IGOV On 05-February-15			Index Future	222.64	222.6270	222.6420	222.6270	0.00
20/08/2014	IGOV On 07-May-15			Index Future	226.60	226.5830	226.5970	226.5830	0.00
20/08/2014	ILBI On 06-November-14			Index Future	593.39	593.4040	593.3920	593.4040	0.00
20/08/2014	ILBI On 05-February-15			Index Future	602.85	602.8650	602.8510	602.8650	157.00
20/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/08/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.08	93.9200	93.9200	93.9200	0.00
20/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.12	93.8800	93.8800	93.8800	33,000.00
20/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.16	93.8200	93.8400	93.8200	0.00
20/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.20	93.7800	93.8000	93.7800	0.00
20/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.27	93.7100	93.7300	93.7100	0.00
20/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.31	93.6600	93.6900	93.6600	0.00
20/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.45	93.5500	93.5500	93.5500	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
20/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.59	93.3700	93.4100	93.3700	5,000.00
20/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.79	93.2100	93.2100	93.2100	0.00
20/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.96	93.0500	93.0400	93.0500	0.00
20/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.14	92.8700	92.8600	92.8700	0.00
20/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.27	92.7500	92.7300	92.7500	0.00
20/08/2014	R023 On 06-November-14			Bond Future	8.09	99.4018	99.4771	99.4018	11,612.00
20/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3360	3	3	3	0.00
20/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	3315	3	3	3	0.00
20/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	3269	3	3	3	0.00
20/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	389	0	0	0	0.00
20/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	378	0	0	0	0.00
20/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	400	0	0	0	0.00
20/08/2014	R023 On 05-February-15			Bond Future	8.16	100.9983	101.0730	100.9983	0.00
20/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	4155	4	4	4	0.00
20/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	4196	4	4	4	0.00
20/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	4115	4	4	4	0.00
20/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	857	1	1	1	0.00
20/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	871	1	1	1	0.00
20/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	886	1	1	1	0.00
20/08/2014	R023 On 07-May-15			Bond Future	8.21	98.8562	98.9298	98.8562	0.00
20/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2476	2	2	2	0.00
20/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2531	3	3	3	0.00
20/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2503	2	3	2	0.00
20/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	2816	3	3	3	0.00
20/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	2787	3	3	3	0.00
20/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	2844	3	3	3	0.00
20/08/2014	R023 On 06-August-15			Bond Future	8.23	100.7430	100.8159	100.7430	0.00
20/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	3061	3	3	3	0.00
20/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	5811	6	6	6	0.00
20/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	3090	3	3	3	0.00
20/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	3118	3	3	3	0.00
20/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	2998	3	3	3	0.00
20/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	2946	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
20/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	2972	3	3	3	0.00
20/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	1357	1	1	1	911.00
20/08/2014	R157 On 06-November-14			Bond Future	6.69	107.5729	107.5924	107.5729	0.00
20/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	55	0	0	0	0.00
20/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	58	0	0	0	0.00
20/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	57	0	0	0	0.00
20/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	465	0	0	0	0.00
20/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	478	0	0	0	0.00
20/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	472	0	0	0	0.00
20/08/2014	R157 On 05-February-15			Bond Future	6.80	109.3012	109.3190	109.3012	0.00
20/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1160	1	1	1	0.00
20/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1171	1	1	1	0.00
20/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1166	1	1	1	0.00
20/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	24	0	0	0	0.00
20/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	25	0	0	0	0.00
20/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	24	0	0	0	0.00
20/08/2014	R186 On 06-November-14			Bond Future	8.30	120.5668	120.7165	120.5668	52,481.00
20/08/2014	R186 On 06-November-14	8.30	Call	Bond Future	1991	2	2	2	100.00
20/08/2014	R186 On 06-November-14	8.50	Call	Bond Future	2942	3	3	3	0.00
20/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	7212	7	7	7	0.00
20/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1380	1	1	1	0.00
20/08/2014	R186 On 06-November-14	8.53	Call	Bond Future	3101	3	3	3	0.00
20/08/2014	R186 On 06-November-14	8.00	Call	Bond Future	958	1	1	1	1,500.00
20/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1449	1	1	1	0.00
20/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1414	1	1	1	0.00
20/08/2014	R186 On 06-November-14	8.60	Call	Bond Future	3488	3	3	3	0.00
20/08/2014	R186 On 06-November-14	8.45	Call	Bond Future	2685	0	3	0	0.00
20/08/2014	R186 On 06-November-14	7.80	Call	Bond Future	526	0	1	0	100.00
20/08/2014	R186 On 06-November-14	8.30	Put	Bond Future	1964	2	2	2	0.00
20/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	185	0	0	0	2,010.00
20/08/2014	R186 On 06-November-14	8.50	Put	Bond Future	1251	1	1	1	7,000.00
20/08/2014	R186 On 06-November-14	8.00	Put	Bond Future	3489	4	3	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
20/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	2606	3	3	3	0.00
20/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	2708	3	3	3	0.00
20/08/2014	R186 On 06-November-14	8.45	Put	Bond Future	1408	0	1	0	5,000.00
20/08/2014	R186 On 06-November-14	8.53	Put	Bond Future	1164	1	1	1	100.00
20/08/2014	R186 On 06-November-14	8.60	Put	Bond Future	978	1	1	1	100.00
20/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	2657	3	3	3	0.00
20/08/2014	R186 On 06-November-14	7.80	Put	Bond Future	4805	5	5	5	0.00
20/08/2014	R186 On 05-February-15			Bond Future	8.36	117.2068	117.3568	117.2068	540.00
20/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	4868	5	5	5	0.00
20/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	4921	5	5	5	0.00
20/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	6259	6	6	6	0.00
20/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	4815	5	5	5	0.00
20/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	1150	1	1	1	9,600.00
20/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	1743	2	2	2	0.00
20/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	1690	2	2	2	0.00
20/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	1716	2	2	2	0.00
20/08/2014	R186 On 07-May-15			Bond Future	8.40	119.2817	119.4314	119.2817	0.00
20/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3226	3	3	3	0.00
20/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	3189	3	3	3	0.00
20/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3263	3	3	3	0.00
20/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	4477	5	4	5	0.00
20/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	4432	5	4	5	0.00
20/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	4522	5	5	5	0.00
20/08/2014	R197 On 06-November-14			Bond Future	288.48	288.7549	288.4829	288.7549	908.00
20/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	3483	4	3	4	0.00
20/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	3473	4	3	4	0.00
20/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	3493	4	3	4	0.00
20/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R197 On 05-February-15			Bond Future	287.14	287.4253	287.1441	287.4253	0.00
20/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
20/08/2014	R197 On 05-February-15	289.01	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
20/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
20/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	1856	2	2	2	0.00
20/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	1866	2	2	2	0.00
20/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	1846	2	2	2	0.00
20/08/2014	R202 On 06-November-14			Bond Future	231.64	231.6849	231.6441	231.6849	47,022.00
20/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4654	5	5	5	0.00
20/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4644	5	5	5	0.00
20/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4634	5	5	5	0.00
20/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R202 On 05-February-15			Bond Future	232.20	232.2457	232.2006	232.2457	0.00
20/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
20/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
20/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
20/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	799	1	1	1	0.00
20/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	809	1	1	1	0.00
20/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	789	1	1	1	0.00
20/08/2014	R203 On 06-November-14			Bond Future	7.09	104.1961	104.2311	104.1961	12,128.00
20/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	243	0	0	0	45.00
20/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	376	0	0	0	14.00
20/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	260	0	0	0	0.00
20/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	252	0	0	0	0.00
20/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	884	1	1	1	0.00
20/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	652	1	1	1	0.00
20/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	848	1	1	1	0.00
20/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	866	1	1	1	0.00
20/08/2014	R203 On 05-February-15			Bond Future	7.16	105.8699	105.9036	105.8699	0.00
20/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1533	2	2	2	55.00
20/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	2836	3	3	3	0.00
20/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	2857	3	3	3	0.00
20/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	2815	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
20/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	64	0	0	0	0.00
20/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	62	0	0	0	0.00
20/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	284	0	0	0	0.00
20/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	66	0	0	0	0.00
20/08/2014	R203 On 07-May-15			Bond Future	7.16	103.5724	103.6041	103.5724	0.00
20/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	982	1	1	1	0.00
20/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	994	1	1	1	0.00
20/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	970	1	1	1	0.00
20/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	782	1	1	1	0.00
20/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	772	1	1	1	0.00
20/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	791	1	1	1	0.00
20/08/2014	R204 On 06-November-14			Bond Future	7.41	105.0925	105.1774	105.0925	13,177.00
20/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	207	0	0	0	0.00
20/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	2163	2	2	2	0.00
20/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	223	0	0	0	0.00
20/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	215	0	0	0	0.00
20/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	1670	2	2	2	0.00
20/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	132	0	0	0	1,270.00
20/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	1698	2	2	2	0.00
20/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	1642	2	2	2	0.00
20/08/2014	R204 On 05-February-15			Bond Future	7.48	102.7450	102.8294	102.7450	0.00
20/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	2820	3	3	3	0.00
20/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	2794	3	3	3	0.00
20/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	2847	3	3	3	0.00
20/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	278	0	0	0	0.00
20/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	283	0	0	0	0.00
20/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	289	0	0	0	0.00
20/08/2014	R204 On 07-May-15			Bond Future	7.51	104.5634	104.6468	104.5634	0.00
20/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1335	1	1	1	0.00
20/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1368	1	1	1	0.00
20/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1351	1	1	1	0.00
20/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1384	1	1	1	0.00
20/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1369	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
20/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1354	1	1	1	0.00
20/08/2014	R204 On 06-August-15			Bond Future	7.49	102.5178	102.6005	102.5178	0.00
20/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	3219	3	3	3	0.00
20/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	1884	2	2	2	0.00
20/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	1919	2	2	2	0.00
20/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	1902	2	2	2	0.00
20/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	560	1	1	1	699.00
20/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	1149	1	1	1	0.00
20/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	1161	1	1	1	0.00
20/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	1138	1	1	1	0.00
20/08/2014	R207 On 06-November-14			Bond Future	7.67	100.5052	100.5819	100.5052	36,237.00
20/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	376	0	0	0	0.00
20/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	400	0	0	0	0.00
20/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	388	0	0	0	0.00
20/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	1742	2	2	2	0.00
20/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	1711	2	2	2	0.00
20/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	1681	2	2	2	0.00
20/08/2014	R207 On 05-February-15			Bond Future	7.74	98.4780	98.5542	98.4780	0.00
20/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3357	3	3	3	0.00
20/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3419	3	3	3	0.00
20/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3388	3	3	3	0.00
20/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	396	0	0	0	0.00
20/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	389	0	0	0	0.00
20/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	404	0	0	0	0.00
20/08/2014	R207 On 07-May-15			Bond Future	7.78	100.2213	100.2964	100.2213	0.00
20/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	2802	3	3	3	0.00
20/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1649	2	2	2	66.00
20/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	2827	3	3	3	0.00
20/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	2777	3	3	3	0.00
20/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	1004	1	1	1	0.00
20/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	1825	2	2	2	0.00
20/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	1016	1	1	1	0.00
20/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	1028	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
20/08/2014	R208 On 06-November-14			Bond Future	7.86	95.2165	95.2790	95.2165	16,257.00
20/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	338	0	0	0	0.00
20/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	360	0	0	0	0.00
20/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	349	0	0	0	0.00
20/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	3184	3	3	3	0.00
20/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	2332	2	2	2	0.00
20/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	2294	2	2	2	0.00
20/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	2370	2	2	2	0.00
20/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	184	0	0	0	1,520.00
20/08/2014	R208 On 05-February-15			Bond Future	7.93	96.7462	96.8080	96.7462	0.00
20/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	3221	3	3	3	0.00
20/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3288	3	3	3	0.00
20/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	3254	3	3	3	0.00
20/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	677	1	1	1	0.00
20/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	666	1	1	1	0.00
20/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	654	1	1	1	0.00
20/08/2014	R208 On 07-May-15			Bond Future	7.97	95.0555	95.1160	95.0555	0.00
20/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	2078	2	2	2	0.00
20/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2125	2	2	2	0.00
20/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	2101	2	2	2	0.00
20/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	1992	2	2	2	0.00
20/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	1950	2	2	2	0.00
20/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	1971	2	2	2	0.00
20/08/2014	R208 On 06-August-15			Bond Future	7.99	96.8708	96.9303	96.8708	0.00
20/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2320	2	2	2	0.00
20/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2298	2	2	2	0.00
20/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	2342	2	2	2	0.00
20/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	4601	5	5	5	0.00
20/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	967	1	1	1	198.00
20/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	2288	2	2	2	0.00
20/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	2267	2	2	2	0.00
20/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	2246	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
20/08/2014	R209 On 06-November-14			Bond Future	8.90	75.4913	75.5860	75.4913	25,626.00
20/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	7831	8	8	8	0.00
20/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2122	2	2	2	2,050.00
20/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	4852	5	5	5	0.00
20/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	8134	8	8	8	0.00
20/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	753	1	1	1	5,500.00
20/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	7527	7	8	7	0.00
20/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2285	2	2	2	0.00
20/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	3498	3	3	3	0.00
20/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	2543	2	3	2	2,050.00
20/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	5312	5	5	5	0.00
20/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2369	2	2	2	0.00
20/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1405	1	1	1	2,200.00
20/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2327	2	2	2	1,640.00
20/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	878	1	1	1	2,200.00
20/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	125	0	0	0	2,050.00
20/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	3870	4	4	4	0.00
20/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	106	0	0	0	1,640.00
20/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	90	0	0	0	2,050.00
20/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	2534	3	3	3	0.00
20/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1545	2	2	2	0.00
20/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	1716	2	2	2	0.00
20/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1513	2	2	2	0.00
20/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	465	0	0	0	5,500.00
20/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	1388	1	1	1	0.00
20/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	374	0	0	0	907.00
20/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1578	2	2	2	0.00
20/08/2014	R209 On 05-February-15			Bond Future	8.96	76.7042	76.7990	76.7042	0.00
20/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4174	4	4	4	0.00
20/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4218	4	4	4	0.00
20/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	4129	4	4	4	0.00
20/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3138	3	3	3	0.00
20/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	2037	2	2	2	0.00
20/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	1981	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
20/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	2009	2	2	2	0.00
20/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	2807	3	3	3	0.00
20/08/2014	R209 On 07-May-15			Bond Future	9.00	74.9113	75.0059	74.9113	0.00
20/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	3747	4	4	4	0.00
20/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	3821	4	4	4	0.00
20/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	3784	4	4	4	0.00
20/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	3787	4	4	4	0.00
20/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	3750	4	4	4	0.00
20/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	3825	4	4	4	0.00
20/08/2014	R209 On 06-August-15			Bond Future	9.03	76.3425	76.4372	76.3425	0.00
20/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	8030	8	8	8	0.00
20/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	4266	4	4	4	0.00
20/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	4303	4	4	4	0.00
20/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	4230	4	4	4	0.00
20/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	4516	5	5	5	0.00
20/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	2018	2	2	2	2,914.00
20/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	4479	5	4	5	0.00
20/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	4555	5	5	5	0.00
20/08/2014	R210 On 06-November-14			Bond Future	172.44	172.4724	172.4408	172.4724	602.00
20/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3451	3	3	3	0.00
20/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3431	3	3	3	0.00
20/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3441	3	3	3	0.00
20/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R210 On 05-February-15			Bond Future	175.23	175.2636	175.2285	175.2636	0.00
20/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	239	0	0	0	0.00
20/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	219	0	0	0	0.00
20/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	229	0	0	0	0.00
20/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R210 On 05-February-15	175.01	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
20/08/2014	R211 On 06-November-14			Bond Future	132.19	132.2264	132.1931	132.2264	1,070.00
20/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2203	2	2	2	0.00
20/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2193	2	2	2	0.00
20/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2183	2	2	2	0.00
20/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R211 On 05-February-15			Bond Future	132.73	132.7642	132.7281	132.7642	0.00
20/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
20/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
20/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
20/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	272	0	0	0	0.00
20/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	262	0	0	0	0.00
20/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	282	0	0	0	0.00
20/08/2014	R212 On 06-November-14			Bond Future	137.15	136.8029	137.1459	136.8029	18,159.00
20/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2146	2	2	2	0.00
20/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2136	2	2	2	0.00
20/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2156	2	2	2	0.00
20/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R212 On 05-February-15			Bond Future	137.60	137.2585	137.6045	137.2585	0.00
20/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
20/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
20/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
20/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	386	1	0	1	0.00
20/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	396	1	0	1	0.00
20/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	406	1	0	1	0.00
20/08/2014	R213 On 06-November-14			Bond Future	8.77	86.0665	86.1617	86.0665	29,313.00
20/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2179	2	2	2	0.00
20/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2221	2	2	2	0.00
20/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2263	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
20/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1625	2	2	2	0.00
20/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1591	2	2	2	0.00
20/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1659	2	2	2	0.00
20/08/2014	R213 On 05-February-15			Bond Future	8.84	87.4487	87.5440	87.4487	0.00
20/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	4790	5	5	5	0.00
20/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	4697	5	5	5	0.00
20/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	4743	5	5	5	0.00
20/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1718	2	2	2	0.00
20/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1694	2	2	2	0.00
20/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1743	2	2	2	0.00
20/08/2014	R213 On 07-May-15			Bond Future	8.88	85.4472	85.5421	85.4472	0.00
20/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3267	3	3	3	0.00
20/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3336	3	3	3	0.00
20/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3301	3	3	3	0.00
20/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	4298	4	4	4	0.00
20/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	4257	4	4	4	0.00
20/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	4339	4	4	4	0.00
20/08/2014	R214 On 06-November-14			Bond Future	8.97	76.3705	76.5091	76.3705	6,057.00
20/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	3068	3	3	3	2,500.00
20/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	5491	5	5	5	0.00
20/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	5551	5	6	5	0.00
20/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	5611	6	6	6	0.00
20/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	6461	6	6	6	0.00
20/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	1241	1	1	1	0.00
20/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	400	0	0	0	0.00
20/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	411	0	0	0	0.00
20/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	272	0	0	0	2,500.00
20/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	422	0	0	0	0.00
20/08/2014	R214 On 05-February-15			Bond Future	9.03	77.5970	77.7365	77.5970	0.00
20/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	5329	5	5	5	0.00
20/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	5280	5	5	5	0.00
20/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	5231	5	5	5	0.00
20/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1699	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
20/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1675	2	2	2	0.00
20/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1723	2	2	2	0.00
20/08/2014	R214 On 07-May-15			Bond Future	9.07	75.6748	75.8148	75.6748	0.00
20/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4389	4	4	4	0.00
20/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4429	4	4	4	0.00
20/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4349	4	4	4	0.00
20/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	3727	4	4	4	0.00
20/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	3764	4	4	4	0.00
20/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	3801	4	4	4	0.00
20/08/2014	R248 On 06-November-14			Bond Future	9.03	98.6248	98.7509	98.6248	22,699.00
20/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	6592	6	7	6	0.00
20/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	6771	7	7	7	0.00
20/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	6682	7	7	7	0.00
20/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R248 On 05-February-15			Bond Future	9.10	100.2087	100.3351	100.2087	1,277.00
20/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	3932	4	4	4	0.00
20/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	4025	4	4	4	0.00
20/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	3838	4	4	4	0.00
20/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R248 On 07-May-15			Bond Future	9.14	97.5460	97.6722	97.5460	0.00
20/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	1087	1	1	1	0.00
20/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	989	1	1	1	0.00
20/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	1185	1	1	1	0.00
20/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00