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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For August 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	2025 On 06-November-14			Bond Future	117.95	118.0678	117.9494	118.0678	16.00
26/08/2014	2025 On 06-November-14	116.99	Call	Bond Future	959	1	959	1	0.00
26/08/2014	2025 On 06-November-14	117.01	Call	Bond Future	939	1	939	1	0.00
26/08/2014	2025 On 06-November-14	117.00	Call	Bond Future	949	1	949	1	0.00
26/08/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2025 On 05-February-15			Bond Future	118.70	118.8163	118.6960	118.8163	0.00
26/08/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
26/08/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
26/08/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
26/08/2014	2025 On 05-February-15	118.99	Put	Bond Future	294	0	294	0	0.00
26/08/2014	2025 On 05-February-15	119.00	Put	Bond Future	304	0	304	0	0.00
26/08/2014	2025 On 05-February-15	119.01	Put	Bond Future	314	0	314	0	0.00
26/08/2014	2030 On 06-November-14			Bond Future	8.65	96.1404	8.6515	96.1404	4,185.00
26/08/2014	2030 On 06-November-14	8.99	Call	Bond Future	2669	2	2669	2	0.00
26/08/2014	2030 On 06-November-14	9.01	Call	Bond Future	2824	2	2824	2	0.00
26/08/2014	2030 On 06-November-14	9.00	Call	Bond Future	2746	2	2746	2	0.00
26/08/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2030 On 05-February-15			Bond Future	8.71	93.6708	8.7146	93.6708	0.00
26/08/2014	2030 On 05-February-15	9.24	Call	Bond Future	4036	3	4036	3	0.00
26/08/2014	2030 On 05-February-15	9.26	Call	Bond Future	4185	4	4185	4	0.00
26/08/2014	2030 On 05-February-15	9.25	Call	Bond Future	4110	3	4110	3	0.00
26/08/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2030 On 07-May-15			Bond Future	8.76	95.3165	8.7645	95.3165	0.00
26/08/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
26/08/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
26/08/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
26/08/2014	2030 On 07-May-15	8.75	Put	Bond Future	113	1	113	1	0.00

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26/08/2014	2030 On 07-May-15	8.74	Put	Bond Future	192	1	192	1	0.00
26/08/2014	2030 On 07-May-15	8.76	Put	Bond Future	35	1	35	1	0.00
26/08/2014	2037 On 06-November-14			Bond Future	8.84	98.3640	8.8434	98.3640	6,708.00
26/08/2014	2037 On 06-November-14	9.69	Call	Bond Future	7467	7	7467	7	0.00
26/08/2014	2037 On 06-November-14	9.71	Call	Bond Future	7632	7	7632	7	0.00
26/08/2014	2037 On 06-November-14	9.70	Call	Bond Future	7550	7	7550	7	0.00
26/08/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2037 On 05-February-15			Bond Future	8.90	95.6796	8.9034	95.6796	3,280.00
26/08/2014	2037 On 05-February-15	9.49	Call	Bond Future	5209	5	5209	5	0.00
26/08/2014	2037 On 05-February-15	9.50	Call	Bond Future	5294	5	5294	5	0.00
26/08/2014	2037 On 05-February-15	9.51	Call	Bond Future	5379	5	5379	5	0.00
26/08/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2037 On 07-May-15			Bond Future	8.95	97.3607	8.9516	97.3607	0.00
26/08/2014	2037 On 07-May-15	8.99	Call	Bond Future	351	0	351	0	0.00
26/08/2014	2037 On 07-May-15	9.01	Call	Bond Future	534	0	534	0	0.00
26/08/2014	2037 On 07-May-15	9.00	Call	Bond Future	442	0	442	0	0.00
26/08/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2038 On 06-November-14			Bond Future	122.59	122.5925	122.5851	122.5925	1,804.00
26/08/2014	2038 On 06-November-14	119.99	Call	Bond Future	2595	3	2595	3	0.00
26/08/2014	2038 On 06-November-14	120.01	Call	Bond Future	2575	3	2575	3	0.00
26/08/2014	2038 On 06-November-14	120.00	Call	Bond Future	2585	3	2585	3	0.00
26/08/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2038 On 05-February-15			Bond Future	123.26	123.2697	123.2624	123.2697	0.00
26/08/2014	2038 On 05-February-15	123.01	Call	Bond Future	252	0	252	0	0.00
26/08/2014	2038 On 05-February-15	123.00	Call	Bond Future	262	0	262	0	0.00
26/08/2014	2038 On 05-February-15	122.99	Call	Bond Future	272	0	272	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
26/08/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2044 On 06-November-14			Bond Future	8.90	100.0748	8.9012	100.0748	1,773.00
26/08/2014	2044 On 06-November-14	8.99	Call	Bond Future	900	0	900	0	0.00
26/08/2014	2044 On 06-November-14	9.00	Call	Bond Future	1001	0	1001	0	0.00
26/08/2014	2044 On 06-November-14	9.01	Call	Bond Future	1101	0	1101	0	0.00
26/08/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2044 On 05-February-15			Bond Future	8.96	97.2924	8.9588	97.2924	0.00
26/08/2014	2044 On 05-February-15	9.01	Call	Bond Future	515	0	515	0	0.00
26/08/2014	2044 On 05-February-15	9.00	Call	Bond Future	415	0	415	0	0.00
26/08/2014	2044 On 05-February-15	8.99	Call	Bond Future	315	0	315	0	0.00
26/08/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2044 On 07-May-15			Bond Future	9.01	99.0018	9.0051	99.0018	0.00
26/08/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
26/08/2014	2044 On 07-May-15	9.01	Call	Bond Future	49	0	49	0	0.00
26/08/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
26/08/2014	2044 On 07-May-15	8.99	Put	Bond Future	152	1	152	1	0.00
26/08/2014	2044 On 07-May-15	9.00	Put	Bond Future	51	1	51	1	0.00
26/08/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	1	0	1	0.00
26/08/2014	2046 On 06-November-14			Bond Future	122.62	122.6274	122.6200	122.6274	5,389.00
26/08/2014	2046 On 06-November-14	104.43	Call	Bond Future	18190	18	18190	18	0.00
26/08/2014	2046 On 06-November-14	104.45	Call	Bond Future	18170	18	18170	18	0.00
26/08/2014	2046 On 06-November-14	104.44	Call	Bond Future	18180	18	18180	18	0.00
26/08/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2046 On 05-February-15			Bond Future	124.60	124.6035	124.5961	124.6035	0.00
26/08/2014	2046 On 05-February-15	123.99	Call	Bond Future	606	1	606	1	0.00
26/08/2014	2046 On 05-February-15	124.01	Call	Bond Future	586	1	586	1	0.00

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26/08/2014	2046 On 05-February-15	124.00	Call	Bond Future	596	1	596	1	0.00
26/08/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2050 On 06-November-14			Bond Future	131.06	130.4271	131.0632	130.4271	2,490.00
26/08/2014	2050 On 06-November-14	126.00	Call	Bond Future	5063	4	5063	4	0.00
26/08/2014	2050 On 06-November-14	126.01	Call	Bond Future	5053	4	5053	4	0.00
26/08/2014	2050 On 06-November-14	125.99	Call	Bond Future	5073	4	5073	4	0.00
26/08/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2050 On 05-February-15			Bond Future	131.73	131.0840	131.7304	131.0840	0.00
26/08/2014	2050 On 05-February-15	129.99	Call	Bond Future	1740	1	1740	1	0.00
26/08/2014	2050 On 05-February-15	130.01	Call	Bond Future	1720	1	1720	1	0.00
26/08/2014	2050 On 05-February-15	130.00	Call	Bond Future	1730	1	1730	1	0.00
26/08/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	AL12 On 06-November-14			Index Future	515.87	512.4500	515.8660	512.4500	0.00
26/08/2014	AL12 On 05-February-15			Index Future	524.11	520.6400	524.1120	520.6400	0.00
26/08/2014	AL12 On 07-May-15			Index Future	533.27	529.7600	533.2720	529.7600	0.00
26/08/2014	AL37 On 06-November-14			Index Future	437.21	435.8060	437.2110	435.8060	0.00
26/08/2014	AL37 On 05-February-15			Index Future	444.20	442.7710	444.1990	442.7710	0.00
26/08/2014	AL7T On 06-November-14			Index Future	515.66	512.9760	515.6630	512.9760	1.00
26/08/2014	AL7T On 05-February-15			Index Future	523.91	521.1750	523.9050	521.1750	0.00
26/08/2014	ALBI On 06-November-14			Index Future	469.25	466.9350	469.2510	466.9350	586.00
26/08/2014	ALBI On 05-February-15			Index Future	476.75	474.3980	476.7520	474.3980	65.00
26/08/2014	ALBI On 07-May-15			Index Future	485.08	482.7080	485.0840	482.7080	0.00

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26/08/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/08/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/08/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/08/2014	EL28 On 06-November-14			Bond Future	124.14	124.4327	124.1356	124.4327	0.00
26/08/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2136	2	2136	2	0.00
26/08/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2146	2	2146	2	0.00
26/08/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2126	2	2126	2	0.00
26/08/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	EL28 On 05-February-15			Bond Future	126.14	126.4379	126.1362	126.4379	0.00
26/08/2014	EL28 On 05-February-15	126.01	Call	Bond Future	126	0	126	0	0.00
26/08/2014	EL28 On 05-February-15	126.00	Call	Bond Future	136	0	136	0	0.00
26/08/2014	EL28 On 05-February-15	125.99	Call	Bond Future	146	0	146	0	0.00
26/08/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	EL28 On 05-February-15	126.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	ES33 On 06-November-14			Bond Future	9.54	82.9344	9.5394	82.9344	6,220.00
26/08/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5336	5	5336	5	0.00
26/08/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5404	5	5404	5	0.00
26/08/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5471	5	5471	5	0.00
26/08/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
26/08/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
26/08/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
26/08/2014	ES33 On 05-February-15			Bond Future	9.63	84.2608	9.6262	84.2608	0.00
26/08/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2754	2	2754	2	0.00
26/08/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2685	2	2685	2	0.00
26/08/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2614	2	2614	2	0.00
26/08/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	ES33 On 07-May-15			Bond Future	9.70	81.9487	9.6956	81.9487	0.00
26/08/2014	ES33 On 07-May-15	9.76	Call	Bond Future	466	0	466	0	0.00
26/08/2014	ES33 On 07-May-15	9.74	Call	Bond Future	322	0	322	0	0.00
26/08/2014	ES33 On 07-May-15	9.75	Call	Bond Future	394	0	394	0	0.00
26/08/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
26/08/2014	ES33 On 07-May-15	9.76	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
26/08/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
26/08/2014	GOVI On 06-November-14			GOVI	467.64	465.4530	467.6420	465.4530	396.00
26/08/2014	GOVI On 06-November-14	448.99	Call	GOVI	186520	16	186520	16	0.00
26/08/2014	GOVI On 06-November-14	449.01	Call	GOVI	186320	16	186320	16	0.00
26/08/2014	GOVI On 06-November-14	449.00	Call	GOVI	186420	16	186420	16	0.00
26/08/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
26/08/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
26/08/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
26/08/2014	GOVI On 05-February-15			GOVI	475.12	472.8930	475.1170	472.8930	45.00
26/08/2014	GOVI On 05-February-15	459.99	Call	GOVI	151270	13	151270	13	0.00
26/08/2014	GOVI On 05-February-15	460.00	Call	GOVI	151170	13	151170	13	0.00
26/08/2014	GOVI On 05-February-15	460.01	Call	GOVI	151070	13	151070	13	0.00
26/08/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
26/08/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
26/08/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
26/08/2014	GOVI On 07-May-15			GOVI	483.42	481.1760	483.4210	481.1760	0.00
26/08/2014	GOVI On 07-May-15	449.99	Call	GOVI	334310	31	334310	31	0.00
26/08/2014	GOVI On 07-May-15	450.00	Call	GOVI	334210	31	334210	31	0.00
26/08/2014	GOVI On 07-May-15	450.01	Call	GOVI	334110	31	334110	31	0.00
26/08/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
26/08/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
26/08/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
26/08/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/08/2014	ICAA On 06-November-14			Can-Do Interest Rate	144.63	144.6425	144.6304	144.6425	571.00
26/08/2014	IGOV On 06-November-14			Index Future	219.31	219.3310	219.3060	219.3310	1,194.00
26/08/2014	IGOV On 05-February-15			Index Future	222.84	222.8630	222.8390	222.8630	0.00
26/08/2014	IGOV On 07-May-15			Index Future	226.76	226.7930	226.7590	226.7930	0.00
26/08/2014	ILBI On 06-November-14			Index Future	594.04	594.1020	594.0440	594.1020	0.00
26/08/2014	ILBI On 05-February-15			Index Future	603.50	603.5640	603.5030	603.5640	157.00
26/08/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
26/08/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
26/08/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/08/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/08/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/08/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/08/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.8900	6.1000	93.8900	33,000.00
26/08/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.18	93.8300	6.1800	93.8300	0.00
26/08/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.20	93.7900	6.2000	93.7900	0.00
26/08/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.7200	6.2600	93.7200	0.00
26/08/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.31	93.6800	6.3100	93.6800	0.00
26/08/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.36	93.6100	6.3600	93.6100	0.00
26/08/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.42	93.5500	6.4200	93.5500	2,850.00
26/08/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.56	93.3900	6.5600	93.3900	5,000.00
26/08/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.70	93.2200	6.7000	93.2200	0.00
26/08/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.87	93.0500	6.8700	93.0500	0.00
26/08/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.04	92.8700	7.0400	92.8700	0.00
26/08/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.17	92.7500	7.1700	92.7500	0.00
26/08/2014	R023 On 06-November-14			Bond Future	7.97	99.6734	7.9713	99.6734	10,582.00
26/08/2014	R023 On 06-November-14	8.61	Call	Bond Future	3932	3	3932	3	0.00
26/08/2014	R023 On 06-November-14	8.60	Call	Bond Future	3883	3	3883	3	0.00
26/08/2014	R023 On 06-November-14	8.59	Call	Bond Future	3834	3	3834	3	0.00
26/08/2014	R023 On 06-November-14	8.60	Put	Bond Future	236	0	236	0	0.00
26/08/2014	R023 On 06-November-14	8.61	Put	Bond Future	229	0	229	0	0.00
26/08/2014	R023 On 06-November-14	8.59	Put	Bond Future	244	0	244	0	0.00
26/08/2014	R023 On 05-February-15			Bond Future	8.04	101.2672	8.0379	101.2672	0.00
26/08/2014	R023 On 05-February-15	8.75	Call	Bond Future	4680	4	4680	4	0.00
26/08/2014	R023 On 05-February-15	8.76	Call	Bond Future	4723	4	4723	4	0.00
26/08/2014	R023 On 05-February-15	8.74	Call	Bond Future	4637	4	4637	4	0.00
26/08/2014	R023 On 05-February-15	8.76	Put	Bond Future	658	1	658	1	0.00
26/08/2014	R023 On 05-February-15	8.75	Put	Bond Future	669	1	669	1	0.00
26/08/2014	R023 On 05-February-15	8.74	Put	Bond Future	681	1	681	1	0.00
26/08/2014	R023 On 07-May-15			Bond Future	8.08	99.1158	8.0768	99.1158	0.00
26/08/2014	R023 On 07-May-15	8.14	Call	Bond Future	2816	3	2816	3	0.00
26/08/2014	R023 On 07-May-15	8.16	Call	Bond Future	2876	3	2876	3	0.00
26/08/2014	R023 On 07-May-15	8.15	Call	Bond Future	2846	3	2846	3	0.00
26/08/2014	R023 On 07-May-15	8.15	Put	Bond Future	2434	3	2434	3	0.00
26/08/2014	R023 On 07-May-15	8.16	Put	Bond Future	2408	3	2408	3	0.00
26/08/2014	R023 On 07-May-15	8.14	Put	Bond Future	2461	3	2461	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
26/08/2014	R023 On 06-August-15			Bond Future	8.09	101.0172	8.0913	101.0172	0.00
26/08/2014	R023 On 06-August-15	8.24	Call	Bond Future	3439	3	3439	3	0.00
26/08/2014	R023 On 06-August-15	9.07	Call	Bond Future	6350	6	6350	6	0.00
26/08/2014	R023 On 06-August-15	8.25	Call	Bond Future	3470	3	3470	3	0.00
26/08/2014	R023 On 06-August-15	8.26	Call	Bond Future	3500	3	3500	3	0.00
26/08/2014	R023 On 06-August-15	8.24	Put	Bond Future	2625	3	2625	3	0.00
26/08/2014	R023 On 06-August-15	8.26	Put	Bond Future	2577	3	2577	3	0.00
26/08/2014	R023 On 06-August-15	8.25	Put	Bond Future	2601	3	2601	3	0.00
26/08/2014	R023 On 06-August-15	9.07	Put	Bond Future	1145	1	1145	1	911.00
26/08/2014	R157 On 06-November-14			Bond Future	6.62	107.6106	6.6233	107.6106	0.00
26/08/2014	R157 On 06-November-14	6.19	Call	Bond Future	61	0	61	0	0.00
26/08/2014	R157 On 06-November-14	6.21	Call	Bond Future	65	0	65	0	0.00
26/08/2014	R157 On 06-November-14	6.20	Call	Bond Future	63	0	63	0	0.00
26/08/2014	R157 On 06-November-14	6.21	Put	Bond Future	415	0	415	0	0.00
26/08/2014	R157 On 06-November-14	6.19	Put	Bond Future	429	0	429	0	0.00
26/08/2014	R157 On 06-November-14	6.20	Put	Bond Future	422	0	422	0	0.00
26/08/2014	R157 On 05-February-15			Bond Future	6.72	109.3318	6.7174	109.3318	0.00
26/08/2014	R157 On 05-February-15	8.74	Call	Bond Future	1207	1	1207	1	0.00
26/08/2014	R157 On 05-February-15	8.76	Call	Bond Future	1218	1	1218	1	0.00
26/08/2014	R157 On 05-February-15	8.75	Call	Bond Future	1212	1	1212	1	0.00
26/08/2014	R157 On 05-February-15	8.75	Put	Bond Future	19	0	19	0	0.00
26/08/2014	R157 On 05-February-15	8.74	Put	Bond Future	20	0	20	0	0.00
26/08/2014	R157 On 05-February-15	8.76	Put	Bond Future	19	0	19	0	0.00
26/08/2014	R186 On 06-November-14			Bond Future	8.18	120.9951	8.1754	120.9951	47,877.00
26/08/2014	R186 On 06-November-14	8.30	Call	Bond Future	2480	2	2480	2	100.00
26/08/2014	R186 On 06-November-14	8.50	Call	Bond Future	3570	3	3570	3	0.00
26/08/2014	R186 On 06-November-14	9.17	Call	Bond Future	8151	7	8151	7	0.00
26/08/2014	R186 On 06-November-14	8.14	Call	Bond Future	1757	1	1757	1	0.00
26/08/2014	R186 On 06-November-14	8.53	Call	Bond Future	3749	3	3749	3	0.00
26/08/2014	R186 On 06-November-14	8.00	Call	Bond Future	1243	1	1243	1	1,500.00
26/08/2014	R186 On 06-November-14	8.16	Call	Bond Future	1839	2	1839	2	0.00
26/08/2014	R186 On 06-November-14	8.15	Call	Bond Future	1798	1	1798	1	0.00
26/08/2014	R186 On 06-November-14	8.60	Call	Bond Future	4180	4	4180	4	0.00
26/08/2014	R186 On 06-November-14	8.45	Call	Bond Future	3280	3	3280	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
26/08/2014	R186 On 06-November-14	7.80	Call	Bond Future	699	1	699	1	100.00
26/08/2014	R186 On 06-November-14	8.30	Put	Bond Future	1427	2	1427	2	0.00
26/08/2014	R186 On 06-November-14	9.17	Put	Bond Future	97	0	97	0	2,010.00
26/08/2014	R186 On 06-November-14	8.50	Put	Bond Future	854	1	854	1	7,000.00
26/08/2014	R186 On 06-November-14	8.00	Put	Bond Future	2748	3	2748	3	0.00
26/08/2014	R186 On 06-November-14	8.16	Put	Bond Future	1971	2	1971	2	0.00
26/08/2014	R186 On 06-November-14	8.14	Put	Bond Future	2059	2	2059	2	0.00
26/08/2014	R186 On 06-November-14	8.45	Put	Bond Future	977	1	977	1	5,000.00
26/08/2014	R186 On 06-November-14	8.53	Put	Bond Future	786	1	786	1	100.00
26/08/2014	R186 On 06-November-14	8.60	Put	Bond Future	645	1	645	1	100.00
26/08/2014	R186 On 06-November-14	8.15	Put	Bond Future	2014	2	2014	2	0.00
26/08/2014	R186 On 06-November-14	7.80	Put	Bond Future	3953	5	3953	5	0.00
26/08/2014	R186 On 05-February-15			Bond Future	8.23	117.6337	8.2349	117.6337	540.00
26/08/2014	R186 On 05-February-15	8.75	Call	Bond Future	5542	5	5542	5	0.00
26/08/2014	R186 On 05-February-15	8.76	Call	Bond Future	5599	5	5599	5	0.00
26/08/2014	R186 On 05-February-15	9.00	Call	Bond Future	7026	6	7026	6	0.00
26/08/2014	R186 On 05-February-15	8.74	Call	Bond Future	5486	5	5486	5	0.00
26/08/2014	R186 On 05-February-15	9.00	Put	Bond Future	881	1	881	1	9,600.00
26/08/2014	R186 On 05-February-15	8.74	Put	Bond Future	1378	2	1378	2	0.00
26/08/2014	R186 On 05-February-15	8.76	Put	Bond Future	1333	2	1333	2	0.00
26/08/2014	R186 On 05-February-15	8.75	Put	Bond Future	1355	2	1355	2	0.00
26/08/2014	R186 On 07-May-15			Bond Future	8.28	119.6992	8.2763	119.6992	0.00
26/08/2014	R186 On 07-May-15	8.25	Call	Bond Future	3684	3	3684	3	0.00
26/08/2014	R186 On 07-May-15	8.24	Call	Bond Future	3644	3	3644	3	0.00
26/08/2014	R186 On 07-May-15	8.26	Call	Bond Future	3725	3	3725	3	0.00
26/08/2014	R186 On 07-May-15	8.25	Put	Bond Future	3900	4	3900	4	0.00
26/08/2014	R186 On 07-May-15	8.26	Put	Bond Future	3858	4	3858	4	0.00
26/08/2014	R186 On 07-May-15	8.24	Put	Bond Future	3941	4	3941	4	0.00
26/08/2014	R197 On 06-November-14			Bond Future	288.19	288.2089	288.1901	288.2089	939.00
26/08/2014	R197 On 06-November-14	285.00	Call	Bond Future	3190	3	3190	3	0.00
26/08/2014	R197 On 06-November-14	285.01	Call	Bond Future	3180	3	3180	3	0.00
26/08/2014	R197 On 06-November-14	284.99	Call	Bond Future	3200	3	3200	3	0.00
26/08/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R197 On 06-November-14	285.01	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
26/08/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R197 On 05-February-15			Bond Future	286.83	286.8507	286.8320	286.8507	0.00
26/08/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
26/08/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
26/08/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
26/08/2014	R197 On 05-February-15	289.00	Put	Bond Future	2168	2	2168	2	0.00
26/08/2014	R197 On 05-February-15	289.01	Put	Bond Future	2178	2	2178	2	0.00
26/08/2014	R197 On 05-February-15	288.99	Put	Bond Future	2158	2	2158	2	0.00
26/08/2014	R202 On 06-November-14			Bond Future	231.59	231.6013	231.5872	231.6013	47,047.00
26/08/2014	R202 On 06-November-14	226.99	Call	Bond Future	4597	5	4597	5	0.00
26/08/2014	R202 On 06-November-14	227.00	Call	Bond Future	4587	5	4587	5	0.00
26/08/2014	R202 On 06-November-14	227.01	Call	Bond Future	4577	5	4577	5	0.00
26/08/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R202 On 05-February-15			Bond Future	232.13	232.1451	232.1311	232.1451	0.00
26/08/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
26/08/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
26/08/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
26/08/2014	R202 On 05-February-15	233.00	Put	Bond Future	869	1	869	1	0.00
26/08/2014	R202 On 05-February-15	233.01	Put	Bond Future	879	1	879	1	0.00
26/08/2014	R202 On 05-February-15	232.99	Put	Bond Future	859	1	859	1	0.00
26/08/2014	R203 On 06-November-14			Bond Future	6.99	104.3068	6.9866	104.3068	12,128.00
26/08/2014	R203 On 06-November-14	6.84	Call	Bond Future	314	0	314	0	45.00
26/08/2014	R203 On 06-November-14	6.98	Call	Bond Future	474	0	474	0	14.00
26/08/2014	R203 On 06-November-14	6.86	Call	Bond Future	334	0	334	0	0.00
26/08/2014	R203 On 06-November-14	6.85	Call	Bond Future	324	0	324	0	0.00
26/08/2014	R203 On 06-November-14	6.84	Put	Bond Future	695	1	695	1	0.00
26/08/2014	R203 On 06-November-14	6.98	Put	Bond Future	492	1	492	1	0.00
26/08/2014	R203 On 06-November-14	6.86	Put	Bond Future	663	1	663	1	0.00
26/08/2014	R203 On 06-November-14	6.85	Put	Bond Future	679	1	679	1	0.00
26/08/2014	R203 On 05-February-15			Bond Future	7.05	105.9750	7.0490	105.9750	0.00
26/08/2014	R203 On 05-February-15	7.69	Call	Bond Future	1723	2	1723	2	55.00
26/08/2014	R203 On 05-February-15	8.35	Call	Bond Future	3074	3	3074	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
26/08/2014	R203 On 05-February-15	8.36	Call	Bond Future	3095	3	3095	3	0.00
26/08/2014	R203 On 05-February-15	8.34	Call	Bond Future	3052	3	3052	3	0.00
26/08/2014	R203 On 05-February-15	8.35	Put	Bond Future	43	0	43	0	0.00
26/08/2014	R203 On 05-February-15	8.36	Put	Bond Future	42	0	42	0	0.00
26/08/2014	R203 On 05-February-15	7.69	Put	Bond Future	215	0	215	0	0.00
26/08/2014	R203 On 05-February-15	8.34	Put	Bond Future	45	0	45	0	0.00
26/08/2014	R203 On 07-May-15			Bond Future	7.04	103.6646	7.0428	103.6646	0.00
26/08/2014	R203 On 07-May-15	7.25	Call	Bond Future	1111	1	1111	1	0.00
26/08/2014	R203 On 07-May-15	7.26	Call	Bond Future	1124	1	1124	1	0.00
26/08/2014	R203 On 07-May-15	7.24	Call	Bond Future	1098	1	1098	1	0.00
26/08/2014	R203 On 07-May-15	7.25	Put	Bond Future	664	1	664	1	0.00
26/08/2014	R203 On 07-May-15	7.26	Put	Bond Future	656	1	656	1	0.00
26/08/2014	R203 On 07-May-15	7.24	Put	Bond Future	673	1	673	1	0.00
26/08/2014	R204 On 06-November-14			Bond Future	7.30	105.2610	7.3043	105.2610	13,177.00
26/08/2014	R204 On 06-November-14	6.99	Call	Bond Future	272	0	272	0	0.00
26/08/2014	R204 On 06-November-14	7.99	Call	Bond Future	2475	2	2475	2	0.00
26/08/2014	R204 On 06-November-14	7.01	Call	Bond Future	291	0	291	0	0.00
26/08/2014	R204 On 06-November-14	7.00	Call	Bond Future	281	0	281	0	0.00
26/08/2014	R204 On 06-November-14	7.00	Put	Bond Future	1368	2	1368	2	0.00
26/08/2014	R204 On 06-November-14	7.99	Put	Bond Future	77	0	77	0	1,270.00
26/08/2014	R204 On 06-November-14	6.99	Put	Bond Future	1395	2	1395	2	0.00
26/08/2014	R204 On 06-November-14	7.01	Put	Bond Future	1342	2	1342	2	0.00
26/08/2014	R204 On 05-February-15			Bond Future	7.37	102.9089	7.3676	102.9089	0.00
26/08/2014	R204 On 05-February-15	8.25	Call	Bond Future	3116	3	3116	3	0.00
26/08/2014	R204 On 05-February-15	8.24	Call	Bond Future	3089	3	3089	3	0.00
26/08/2014	R204 On 05-February-15	8.26	Call	Bond Future	3144	3	3144	3	0.00
26/08/2014	R204 On 05-February-15	8.26	Put	Bond Future	206	0	206	0	0.00
26/08/2014	R204 On 05-February-15	8.25	Put	Bond Future	211	0	211	0	0.00
26/08/2014	R204 On 05-February-15	8.24	Put	Bond Future	216	0	216	0	0.00
26/08/2014	R204 On 07-May-15			Bond Future	7.39	104.7155	7.3917	104.7155	0.00
26/08/2014	R204 On 07-May-15	7.49	Call	Bond Future	1507	1	1507	1	0.00
26/08/2014	R204 On 07-May-15	7.51	Call	Bond Future	1542	1	1542	1	0.00
26/08/2014	R204 On 07-May-15	7.50	Call	Bond Future	1524	1	1524	1	0.00
26/08/2014	R204 On 07-May-15	7.49	Put	Bond Future	1197	1	1197	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
26/08/2014	R204 On 07-May-15	7.50	Put	Bond Future	1183	1	1183	1	0.00
26/08/2014	R204 On 07-May-15	7.51	Put	Bond Future	1169	1	1169	1	0.00
26/08/2014	R204 On 06-August-15			Bond Future	7.37	102.6828	7.3658	102.6828	0.00
26/08/2014	R204 On 06-August-15	8.41	Call	Bond Future	3503	3	3503	3	0.00
26/08/2014	R204 On 06-August-15	7.74	Call	Bond Future	2100	2	2100	2	0.00
26/08/2014	R204 On 06-August-15	7.76	Call	Bond Future	2137	2	2137	2	0.00
26/08/2014	R204 On 06-August-15	7.75	Call	Bond Future	2119	2	2119	2	0.00
26/08/2014	R204 On 06-August-15	8.41	Put	Bond Future	466	1	466	1	699.00
26/08/2014	R204 On 06-August-15	7.75	Put	Bond Future	988	1	988	1	0.00
26/08/2014	R204 On 06-August-15	7.74	Put	Bond Future	999	1	999	1	0.00
26/08/2014	R204 On 06-August-15	7.76	Put	Bond Future	978	1	978	1	0.00
26/08/2014	R207 On 06-November-14			Bond Future	7.54	100.7012	7.5415	100.7012	36,237.00
26/08/2014	R207 On 06-November-14	7.34	Call	Bond Future	507	0	507	0	0.00
26/08/2014	R207 On 06-November-14	7.36	Call	Bond Future	537	0	537	0	0.00
26/08/2014	R207 On 06-November-14	7.35	Call	Bond Future	522	0	522	0	0.00
26/08/2014	R207 On 06-November-14	7.34	Put	Bond Future	1356	2	1356	2	0.00
26/08/2014	R207 On 06-November-14	7.35	Put	Bond Future	1328	2	1328	2	0.00
26/08/2014	R207 On 06-November-14	7.36	Put	Bond Future	1301	2	1301	2	0.00
26/08/2014	R207 On 05-February-15			Bond Future	7.61	98.6702	7.6054	98.6702	0.00
26/08/2014	R207 On 05-February-15	8.49	Call	Bond Future	3768	3	3768	3	0.00
26/08/2014	R207 On 05-February-15	8.51	Call	Bond Future	3833	3	3833	3	0.00
26/08/2014	R207 On 05-February-15	8.50	Call	Bond Future	3801	3	3801	3	0.00
26/08/2014	R207 On 05-February-15	8.50	Put	Bond Future	289	0	289	0	0.00
26/08/2014	R207 On 05-February-15	8.51	Put	Bond Future	284	0	284	0	0.00
26/08/2014	R207 On 05-February-15	8.49	Put	Bond Future	295	0	295	0	0.00
26/08/2014	R207 On 07-May-15			Bond Future	7.64	100.4027	7.6421	100.4027	0.00
26/08/2014	R207 On 07-May-15	8.25	Call	Bond Future	3136	3	3136	3	0.00
26/08/2014	R207 On 07-May-15	7.73	Call	Bond Future	1893	2	1893	2	66.00
26/08/2014	R207 On 07-May-15	8.26	Call	Bond Future	3162	3	3162	3	0.00
26/08/2014	R207 On 07-May-15	8.24	Call	Bond Future	3109	3	3109	3	0.00
26/08/2014	R207 On 07-May-15	8.26	Put	Bond Future	826	1	826	1	0.00
26/08/2014	R207 On 07-May-15	7.73	Put	Bond Future	1557	2	1557	2	0.00
26/08/2014	R207 On 07-May-15	8.25	Put	Bond Future	836	1	836	1	0.00
26/08/2014	R207 On 07-May-15	8.24	Put	Bond Future	847	1	847	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
26/08/2014	R208 On 06-November-14			Bond Future	7.73	95.4401	7.7316	95.4401	16,437.00
26/08/2014	R208 On 06-November-14	7.44	Call	Bond Future	463	0	463	0	0.00
26/08/2014	R208 On 06-November-14	7.46	Call	Bond Future	493	0	493	0	0.00
26/08/2014	R208 On 06-November-14	7.45	Call	Bond Future	478	0	478	0	0.00
26/08/2014	R208 On 06-November-14	8.50	Call	Bond Future	3715	3	3715	3	0.00
26/08/2014	R208 On 06-November-14	7.45	Put	Bond Future	1846	2	1846	2	0.00
26/08/2014	R208 On 06-November-14	7.46	Put	Bond Future	1812	2	1812	2	0.00
26/08/2014	R208 On 06-November-14	7.44	Put	Bond Future	1881	2	1881	2	0.00
26/08/2014	R208 On 06-November-14	8.50	Put	Bond Future	100	0	100	0	1,520.00
26/08/2014	R208 On 05-February-15			Bond Future	7.80	96.9667	7.7963	96.9667	0.00
26/08/2014	R208 On 05-February-15	8.49	Call	Bond Future	3671	3	3671	3	0.00
26/08/2014	R208 On 05-February-15	8.51	Call	Bond Future	3742	3	3742	3	0.00
26/08/2014	R208 On 05-February-15	8.50	Call	Bond Future	3707	3	3707	3	0.00
26/08/2014	R208 On 05-February-15	8.49	Put	Bond Future	507	1	507	1	0.00
26/08/2014	R208 On 05-February-15	8.50	Put	Bond Future	498	1	498	1	0.00
26/08/2014	R208 On 05-February-15	8.51	Put	Bond Future	489	1	489	1	0.00
26/08/2014	R208 On 07-May-15			Bond Future	7.83	95.2662	7.8335	95.2662	0.00
26/08/2014	R208 On 07-May-15	7.99	Call	Bond Future	2388	2	2388	2	0.00
26/08/2014	R208 On 07-May-15	8.01	Call	Bond Future	2439	2	2439	2	0.00
26/08/2014	R208 On 07-May-15	8.00	Call	Bond Future	2413	2	2413	2	0.00
26/08/2014	R208 On 07-May-15	7.99	Put	Bond Future	1686	2	1686	2	0.00
26/08/2014	R208 On 07-May-15	8.01	Put	Bond Future	1648	2	1648	2	0.00
26/08/2014	R208 On 07-May-15	8.00	Put	Bond Future	1667	2	1667	2	0.00
26/08/2014	R208 On 06-August-15			Bond Future	7.84	97.0947	7.8402	97.0947	0.00
26/08/2014	R208 On 06-August-15	8.00	Call	Bond Future	2644	2	2644	2	0.00
26/08/2014	R208 On 06-August-15	7.99	Call	Bond Future	2620	2	2620	2	0.00
26/08/2014	R208 On 06-August-15	8.01	Call	Bond Future	2668	2	2668	2	0.00
26/08/2014	R208 On 06-August-15	8.85	Call	Bond Future	5070	5	5070	5	0.00
26/08/2014	R208 On 06-August-15	8.85	Put	Bond Future	797	1	797	1	198.00
26/08/2014	R208 On 06-August-15	7.99	Put	Bond Future	1971	2	1971	2	0.00
26/08/2014	R208 On 06-August-15	8.00	Put	Bond Future	1952	2	1952	2	0.00
26/08/2014	R208 On 06-August-15	8.01	Put	Bond Future	1933	2	1933	2	0.00
26/08/2014	R209 On 06-November-14			Bond Future	8.77	76.0324	8.7659	76.0324	25,626.00
26/08/2014	R209 On 06-November-14	10.00	Call	Bond Future	8782	8	8782	8	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
26/08/2014	R209 On 06-November-14	8.95	Call	Bond Future	2639	2	2639	2	2,050.00
26/08/2014	R209 On 06-November-14	9.50	Call	Bond Future	5670	5	5670	5	0.00
26/08/2014	R209 On 06-November-14	10.05	Call	Bond Future	9093	9	9093	9	0.00
26/08/2014	R209 On 06-November-14	8.50	Call	Bond Future	992	1	992	1	5,500.00
26/08/2014	R209 On 06-November-14	9.95	Call	Bond Future	8470	8	8470	8	0.00
26/08/2014	R209 On 06-November-14	8.99	Call	Bond Future	2829	2	2829	2	0.00
26/08/2014	R209 On 06-November-14	9.25	Call	Bond Future	4198	4	4198	4	0.00
26/08/2014	R209 On 06-November-14	9.05	Call	Bond Future	3125	3	3125	3	2,050.00
26/08/2014	R209 On 06-November-14	9.58	Call	Bond Future	6161	6	6161	6	0.00
26/08/2014	R209 On 06-November-14	9.01	Call	Bond Future	2926	3	2926	3	0.00
26/08/2014	R209 On 06-November-14	8.75	Call	Bond Future	1792	2	1792	2	2,200.00
26/08/2014	R209 On 06-November-14	9.00	Call	Bond Future	2877	3	2877	3	1,640.00
26/08/2014	R209 On 06-November-14	9.25	Put	Bond Future	573	1	573	1	2,200.00
26/08/2014	R209 On 06-November-14	9.95	Put	Bond Future	63	0	63	0	2,050.00
26/08/2014	R209 On 06-November-14	8.50	Put	Bond Future	3103	3	3103	3	0.00
26/08/2014	R209 On 06-November-14	10.00	Put	Bond Future	52	0	52	0	1,640.00
26/08/2014	R209 On 06-November-14	10.05	Put	Bond Future	43	0	43	0	2,050.00
26/08/2014	R209 On 06-November-14	8.75	Put	Bond Future	1916	2	1916	2	0.00
26/08/2014	R209 On 06-November-14	9.00	Put	Bond Future	1090	1	1090	1	0.00
26/08/2014	R209 On 06-November-14	8.95	Put	Bond Future	1229	1	1229	1	0.00
26/08/2014	R209 On 06-November-14	9.01	Put	Bond Future	1064	1	1064	1	0.00
26/08/2014	R209 On 06-November-14	9.50	Put	Bond Future	278	0	278	0	5,500.00
26/08/2014	R209 On 06-November-14	9.05	Put	Bond Future	965	1	965	1	0.00
26/08/2014	R209 On 06-November-14	9.58	Put	Bond Future	217	0	217	0	907.00
26/08/2014	R209 On 06-November-14	8.99	Put	Bond Future	1117	1	1117	1	0.00
26/08/2014	R209 On 05-February-15			Bond Future	8.82	77.2486	8.8223	77.2486	0.00
26/08/2014	R209 On 05-February-15	9.25	Call	Bond Future	4794	4	4794	4	0.00
26/08/2014	R209 On 05-February-15	9.26	Call	Bond Future	4842	4	4842	4	0.00
26/08/2014	R209 On 05-February-15	9.24	Call	Bond Future	4746	4	4746	4	0.00
26/08/2014	R209 On 05-February-15	9.00	Call	Bond Future	3659	3	3659	3	0.00
26/08/2014	R209 On 05-February-15	9.24	Put	Bond Future	1637	2	1637	2	0.00
26/08/2014	R209 On 05-February-15	9.26	Put	Bond Future	1589	2	1589	2	0.00
26/08/2014	R209 On 05-February-15	9.25	Put	Bond Future	1613	2	1613	2	0.00
26/08/2014	R209 On 05-February-15	9.00	Put	Bond Future	2311	3	2311	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
26/08/2014	R209 On 07-May-15			Bond Future	8.86	75.4544	8.8648	75.4544	0.00
26/08/2014	R209 On 07-May-15	8.99	Call	Bond Future	4259	4	4259	4	0.00
26/08/2014	R209 On 07-May-15	9.01	Call	Bond Future	4340	4	4340	4	0.00
26/08/2014	R209 On 07-May-15	9.00	Call	Bond Future	4299	4	4299	4	0.00
26/08/2014	R209 On 07-May-15	9.00	Put	Bond Future	3279	4	3279	4	0.00
26/08/2014	R209 On 07-May-15	9.01	Put	Bond Future	3245	4	3245	4	0.00
26/08/2014	R209 On 07-May-15	8.99	Put	Bond Future	3314	4	3314	4	0.00
26/08/2014	R209 On 06-August-15			Bond Future	8.89	76.9033	8.8932	76.9033	0.00
26/08/2014	R209 On 06-August-15	9.90	Call	Bond Future	8785	8	8785	8	0.00
26/08/2014	R209 On 06-August-15	9.00	Call	Bond Future	4795	4	4795	4	0.00
26/08/2014	R209 On 06-August-15	9.01	Call	Bond Future	4834	5	4834	5	0.00
26/08/2014	R209 On 06-August-15	8.99	Call	Bond Future	4756	4	4756	4	0.00
26/08/2014	R209 On 06-August-15	9.00	Put	Bond Future	3993	4	3993	4	0.00
26/08/2014	R209 On 06-August-15	9.90	Put	Bond Future	1722	2	1722	2	2,914.00
26/08/2014	R209 On 06-August-15	9.01	Put	Bond Future	3958	4	3958	4	0.00
26/08/2014	R209 On 06-August-15	8.99	Put	Bond Future	4029	4	4029	4	0.00
26/08/2014	R210 On 06-November-14			Bond Future	172.90	173.3083	172.8963	173.3083	642.00
26/08/2014	R210 On 06-November-14	168.99	Call	Bond Future	3906	4	3906	4	0.00
26/08/2014	R210 On 06-November-14	169.01	Call	Bond Future	3886	4	3886	4	0.00
26/08/2014	R210 On 06-November-14	169.00	Call	Bond Future	3896	4	3896	4	0.00
26/08/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R210 On 05-February-15			Bond Future	175.68	176.1008	175.6823	176.1008	0.00
26/08/2014	R210 On 05-February-15	174.99	Call	Bond Future	692	1	692	1	0.00
26/08/2014	R210 On 05-February-15	175.01	Call	Bond Future	672	1	672	1	0.00
26/08/2014	R210 On 05-February-15	175.00	Call	Bond Future	682	1	682	1	0.00
26/08/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R211 On 06-November-14			Bond Future	132.15	132.1584	132.1469	132.1584	1,120.00
26/08/2014	R211 On 06-November-14	129.99	Call	Bond Future	2157	2	2157	2	0.00
26/08/2014	R211 On 06-November-14	130.00	Call	Bond Future	2147	2	2147	2	0.00
26/08/2014	R211 On 06-November-14	130.01	Call	Bond Future	2137	2	2137	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
26/08/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R211 On 05-February-15			Bond Future	132.67	132.6860	132.6745	132.6860	0.00
26/08/2014	R211 On 05-February-15	133.01	Call	Bond Future	0	0	0	0	0.00
26/08/2014	R211 On 05-February-15	133.00	Call	Bond Future	0	0	0	0	0.00
26/08/2014	R211 On 05-February-15	132.99	Call	Bond Future	0	0	0	0	0.00
26/08/2014	R211 On 05-February-15	133.00	Put	Bond Future	326	0	326	0	0.00
26/08/2014	R211 On 05-February-15	132.99	Put	Bond Future	316	0	316	0	0.00
26/08/2014	R211 On 05-February-15	133.01	Put	Bond Future	336	0	336	0	0.00
26/08/2014	R212 On 06-November-14			Bond Future	137.20	137.2101	137.2008	137.2101	14,864.00
26/08/2014	R212 On 06-November-14	135.00	Call	Bond Future	2201	2	2201	2	0.00
26/08/2014	R212 On 06-November-14	135.01	Call	Bond Future	2191	2	2191	2	0.00
26/08/2014	R212 On 06-November-14	134.99	Call	Bond Future	2211	2	2211	2	0.00
26/08/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R212 On 05-February-15			Bond Future	137.65	137.6627	137.6534	137.6627	0.00
26/08/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
26/08/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
26/08/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
26/08/2014	R212 On 05-February-15	137.99	Put	Bond Future	337	0	337	0	0.00
26/08/2014	R212 On 05-February-15	138.00	Put	Bond Future	347	0	347	0	0.00
26/08/2014	R212 On 05-February-15	138.01	Put	Bond Future	357	0	357	0	0.00
26/08/2014	R213 On 06-November-14			Bond Future	8.66	86.4523	8.6560	86.4523	29,313.00
26/08/2014	R213 On 06-November-14	8.84	Call	Bond Future	2632	2	2632	2	0.00
26/08/2014	R213 On 06-November-14	8.85	Call	Bond Future	2679	2	2679	2	0.00
26/08/2014	R213 On 06-November-14	8.86	Call	Bond Future	2727	2	2727	2	0.00
26/08/2014	R213 On 06-November-14	8.85	Put	Bond Future	1195	1	1195	1	0.00
26/08/2014	R213 On 06-November-14	8.86	Put	Bond Future	1167	1	1167	1	0.00
26/08/2014	R213 On 06-November-14	8.84	Put	Bond Future	1223	1	1223	1	0.00
26/08/2014	R213 On 05-February-15			Bond Future	8.72	87.8347	8.7188	87.8347	0.00
26/08/2014	R213 On 05-February-15	9.26	Call	Bond Future	5369	5	5369	5	0.00
26/08/2014	R213 On 05-February-15	9.24	Call	Bond Future	5269	5	5269	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
26/08/2014	R213 On 05-February-15	9.25	Call	Bond Future	5319	5	5319	5	0.00
26/08/2014	R213 On 05-February-15	9.25	Put	Bond Future	1396	2	1396	2	0.00
26/08/2014	R213 On 05-February-15	9.26	Put	Bond Future	1375	2	1375	2	0.00
26/08/2014	R213 On 05-February-15	9.24	Put	Bond Future	1417	2	1417	2	0.00
26/08/2014	R213 On 07-May-15			Bond Future	8.76	85.8279	8.7627	85.8279	0.00
26/08/2014	R213 On 07-May-15	8.74	Call	Bond Future	3669	3	3669	3	0.00
26/08/2014	R213 On 07-May-15	8.76	Call	Bond Future	3744	3	3744	3	0.00
26/08/2014	R213 On 07-May-15	8.75	Call	Bond Future	3707	3	3707	3	0.00
26/08/2014	R213 On 07-May-15	8.75	Put	Bond Future	3803	4	3803	4	0.00
26/08/2014	R213 On 07-May-15	8.76	Put	Bond Future	3765	4	3765	4	0.00
26/08/2014	R213 On 07-May-15	8.74	Put	Bond Future	3841	4	3841	4	0.00
26/08/2014	R214 On 06-November-14			Bond Future	8.84	76.9754	8.8358	76.9754	6,057.00
26/08/2014	R214 On 06-November-14	9.20	Call	Bond Future	3725	3	3725	3	2,500.00
26/08/2014	R214 On 06-November-14	9.64	Call	Bond Future	6370	6	6370	6	0.00
26/08/2014	R214 On 06-November-14	9.65	Call	Bond Future	6433	6	6433	6	0.00
26/08/2014	R214 On 06-November-14	9.66	Call	Bond Future	6497	6	6497	6	0.00
26/08/2014	R214 On 06-November-14	9.80	Call	Bond Future	7392	7	7392	7	0.00
26/08/2014	R214 On 06-November-14	9.20	Put	Bond Future	847	1	847	1	0.00
26/08/2014	R214 On 06-November-14	9.66	Put	Bond Future	234	0	234	0	0.00
26/08/2014	R214 On 06-November-14	9.65	Put	Bond Future	242	0	242	0	0.00
26/08/2014	R214 On 06-November-14	9.80	Put	Bond Future	151	0	151	0	2,500.00
26/08/2014	R214 On 06-November-14	9.64	Put	Bond Future	249	0	249	0	0.00
26/08/2014	R214 On 05-February-15			Bond Future	8.89	78.2063	8.8930	78.2063	0.00
26/08/2014	R214 On 05-February-15	9.51	Call	Bond Future	6045	6	6045	6	0.00
26/08/2014	R214 On 05-February-15	9.50	Call	Bond Future	5992	6	5992	6	0.00
26/08/2014	R214 On 05-February-15	9.49	Call	Bond Future	5940	6	5940	6	0.00
26/08/2014	R214 On 05-February-15	9.50	Put	Bond Future	1347	2	1347	2	0.00
26/08/2014	R214 On 05-February-15	9.51	Put	Bond Future	1327	1	1327	1	0.00
26/08/2014	R214 On 05-February-15	9.49	Put	Bond Future	1367	2	1367	2	0.00
26/08/2014	R214 On 07-May-15			Bond Future	8.93	76.2840	8.9339	76.2840	0.00
26/08/2014	R214 On 07-May-15	9.15	Call	Bond Future	4955	5	4955	5	0.00
26/08/2014	R214 On 07-May-15	9.16	Call	Bond Future	4998	5	4998	5	0.00
26/08/2014	R214 On 07-May-15	9.14	Call	Bond Future	4911	5	4911	5	0.00
26/08/2014	R214 On 07-May-15	9.16	Put	Bond Future	3225	3	3225	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
26/08/2014	R214 On 07-May-15	9.15	Put	Bond Future	3258	4	3258	4	0.00
26/08/2014	R214 On 07-May-15	9.14	Put	Bond Future	3292	4	3292	4	0.00
26/08/2014	R248 On 06-November-14			Bond Future	8.90	99.3497	8.9023	99.3497	26,250.00
26/08/2014	R248 On 06-November-14	9.72	Call	Bond Future	7942	7	7942	7	0.00
26/08/2014	R248 On 06-November-14	9.74	Call	Bond Future	8122	7	8122	7	0.00
26/08/2014	R248 On 06-November-14	9.73	Call	Bond Future	8032	7	8032	7	0.00
26/08/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R248 On 05-February-15			Bond Future	8.96	100.9383	8.9615	100.9383	1,277.00
26/08/2014	R248 On 05-February-15	9.50	Call	Bond Future	5298	5	5298	5	0.00
26/08/2014	R248 On 05-February-15	9.51	Call	Bond Future	5392	5	5392	5	0.00
26/08/2014	R248 On 05-February-15	9.49	Call	Bond Future	5205	4	5205	4	0.00
26/08/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R248 On 07-May-15			Bond Future	9.00	98.2745	9.0041	98.2745	0.00
26/08/2014	R248 On 07-May-15	9.25	Call	Bond Future	2462	2	2462	2	0.00
26/08/2014	R248 On 07-May-15	9.24	Call	Bond Future	2364	2	2364	2	0.00
26/08/2014	R248 On 07-May-15	9.26	Call	Bond Future	2560	2	2560	2	0.00
26/08/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
26/08/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00