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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For October 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	2025 On 06-November-14			Bond Future	117.91	117.8938	117.9111	117.8938	16.00
29/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	921	1	921	1	0.00
29/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	901	1	901	1	0.00
29/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	911	1	911	1	0.00
29/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2025 On 05-February-15			Bond Future	118.59	118.5764	118.5931	118.5764	0.00
29/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	397	0	397	0	0.00
29/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	407	0	407	0	0.00
29/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	417	0	417	0	0.00
29/10/2014	2025 On 07-May-15			Bond Future	120.63	120.6158	120.6303	120.6158	0.00
29/10/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2025 On 07-May-15	121.01	Put	Bond Future	380	0	380	0	0.00
29/10/2014	2025 On 07-May-15	121.00	Put	Bond Future	370	0	370	0	0.00
29/10/2014	2025 On 07-May-15	120.99	Put	Bond Future	360	0	360	0	0.00
29/10/2014	2030 On 06-November-14			Bond Future	8.33	99.1712	8.3254	99.1712	4,191.00
29/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	5347	5	5347	5	0.00
29/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	5501	5	5501	5	0.00
29/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	5424	5	5424	5	0.00
29/10/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2030 On 05-February-15			Bond Future	8.38	96.6995	8.3845	96.6995	470.00
29/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	6705	6	6705	6	0.00
29/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	6853	7	6853	7	0.00
29/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	6779	7	6779	7	0.00
29/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2030 On 07-May-15			Bond Future	8.43	98.3530	8.4295	98.3530	0.00
29/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	2480	2	2480	2	0.00
29/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	2637	2	2637	2	0.00
29/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	2558	2	2558	2	0.00
29/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2032 On 06-November-14			Bond Future	8.47	8.4900	8.4706	8.4900	0.00
29/10/2014	2032 On 06-November-14	8.49	Call	Bond Future	172	0	172	0	0.00
29/10/2014	2032 On 06-November-14	8.51	Call	Bond Future	349	0	349	0	0.00
29/10/2014	2032 On 06-November-14	8.50	Call	Bond Future	260	0	260	0	0.00
29/10/2014	2032 On 06-November-14	8.51	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2032 On 06-November-14	8.49	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2032 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2032 On 05-February-15			Bond Future	8.53	8.4900	8.5324	8.4900	2.00
29/10/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2032 On 05-February-15	8.50	Put	Bond Future	284	0	284	0	0.00
29/10/2014	2032 On 05-February-15	8.51	Put	Bond Future	196	0	196	0	0.00
29/10/2014	2032 On 05-February-15	8.49	Put	Bond Future	372	0	372	0	0.00
29/10/2014	2032 On 07-May-15			Bond Future	8.58	8.4900	8.5777	8.4900	0.00
29/10/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2032 On 07-May-15	8.50	Put	Bond Future	676	0	676	0	0.00
29/10/2014	2032 On 07-May-15	8.51	Put	Bond Future	588	0	588	0	0.00
29/10/2014	2032 On 07-May-15	8.49	Put	Bond Future	763	0	763	0	0.00
29/10/2014	2032 On 06-August-15			Bond Future	8.61	8.4900	8.6094	8.4900	0.00
29/10/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2032 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2014	2032 On 06-August-15	8.50	Put	Bond Future	943	0	943	0	0.00
29/10/2014	2032 On 06-August-15	8.51	Put	Bond Future	856	0	856	0	0.00
29/10/2014	2032 On 06-August-15	8.49	Put	Bond Future	1030	0	1030	0	0.00
29/10/2014	2037 On 06-November-14			Bond Future	8.58	101.3996	8.5753	101.3996	10,025.00
29/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	10042	10	10042	10	0.00
29/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	10124	10	10124	10	0.00
29/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	10207	10	10207	10	0.00
29/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2037 On 05-February-15			Bond Future	8.63	98.7120	8.6330	98.7120	3,820.00
29/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	7772	8	7772	8	0.00
29/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	7857	8	7857	8	0.00
29/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	7942	8	7942	8	0.00
29/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2037 On 07-May-15			Bond Future	8.68	100.4000	8.6783	100.4000	0.00
29/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	2915	3	2915	3	0.00
29/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	3097	3	3097	3	0.00
29/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	3006	3	3006	3	0.00
29/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2037 On 06-August-15			Bond Future	8.71	98.0046	8.7122	98.0046	0.00
29/10/2014	2037 On 06-August-15	8.75	Call	Bond Future	358	0	358	0	0.00
29/10/2014	2037 On 06-August-15	8.74	Call	Bond Future	263	0	263	0	0.00
29/10/2014	2037 On 06-August-15	8.76	Call	Bond Future	452	0	452	0	0.00
29/10/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2038 On 06-November-14			Bond Future	124.16	124.1425	124.1616	124.1425	1,974.00
29/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	4172	4	4172	4	0.00
29/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	4152	4	4152	4	0.00

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29/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	4162	4	4162	4	0.00
29/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2038 On 05-February-15			Bond Future	124.80	124.7782	124.7967	124.7782	0.00
29/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	1787	2	1787	2	0.00
29/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	1797	2	1797	2	0.00
29/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	1807	2	1807	2	0.00
29/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2038 On 07-May-15			Bond Future	126.94	126.9241	126.9404	126.9241	0.00
29/10/2014	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2038 On 07-May-15	127.00	Put	Bond Future	60	0	60	0	0.00
29/10/2014	2038 On 07-May-15	127.01	Put	Bond Future	70	0	70	0	0.00
29/10/2014	2038 On 07-May-15	126.99	Put	Bond Future	50	0	50	0	0.00
29/10/2014	2044 On 06-November-14			Bond Future	8.66	103.0900	8.6601	103.0900	3,002.00
29/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	3417	3	3417	3	0.00
29/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	3518	3	3518	3	0.00
29/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	3618	3	3618	3	0.00
29/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2044 On 05-February-15			Bond Future	8.72	100.3033	8.7160	100.3033	0.00
29/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	3019	3	3019	3	0.00
29/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	2919	3	2919	3	0.00
29/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	2818	3	2818	3	0.00
29/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2044 On 07-May-15			Bond Future	8.76	102.0185	8.7601	102.0185	0.00
29/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	2351	2	2351	2	0.00

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29/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	2551	2	2551	2	0.00
29/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	2451	2	2451	2	0.00
29/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2044 On 06-August-15			Bond Future	8.79	99.5281	8.7937	99.5281	0.00
29/10/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2044 On 06-August-15	8.75	Put	Bond Future	454	1	454	1	0.00
29/10/2014	2044 On 06-August-15	8.76	Put	Bond Future	350	1	350	1	0.00
29/10/2014	2044 On 06-August-15	8.74	Put	Bond Future	559	1	559	1	0.00
29/10/2014	2046 On 06-November-14			Bond Future	123.63	123.6150	123.6349	123.6150	5,389.00
29/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	19205	19	19205	19	0.00
29/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	19185	19	19185	19	0.00
29/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	19195	19	19195	19	0.00
29/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2046 On 05-February-15			Bond Future	125.56	125.5439	125.5630	125.5439	0.00
29/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1573	2	1573	2	0.00
29/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1553	2	1553	2	0.00
29/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1563	2	1563	2	0.00
29/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2046 On 07-May-15			Bond Future	126.34	126.3253	126.3424	126.3253	0.00
29/10/2014	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
29/10/2014	2046 On 07-May-15	127.00	Put	Bond Future	658	1	658	1	0.00
29/10/2014	2046 On 07-May-15	127.01	Put	Bond Future	668	1	668	1	0.00
29/10/2014	2046 On 07-May-15	126.99	Put	Bond Future	648	1	648	1	0.00
29/10/2014	2050 On 06-November-14			Bond Future	132.21	132.1889	132.2102	132.1889	2,640.00

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29/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	6210	6	6210	6	0.00
29/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	6200	6	6200	6	0.00
29/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	6220	6	6220	6	0.00
29/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2050 On 05-February-15			Bond Future	132.82	132.8033	132.8241	132.8033	0.00
29/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2834	3	2834	3	0.00
29/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2814	3	2814	3	0.00
29/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2824	3	2824	3	0.00
29/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2050 On 07-May-15			Bond Future	135.11	135.0869	135.1056	135.0869	0.00
29/10/2014	2050 On 07-May-15	135.01	Call	Bond Future	96	0	96	0	0.00
29/10/2014	2050 On 07-May-15	134.99	Call	Bond Future	116	0	116	0	0.00
29/10/2014	2050 On 07-May-15	135.00	Call	Bond Future	106	0	106	0	0.00
29/10/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	AL12 On 06-November-14			Index Future	528.24	527.1400	528.2390	527.1400	0.00
29/10/2014	AL12 On 05-February-15			Index Future	536.41	535.2970	536.4120	535.2970	0.00
29/10/2014	AL12 On 07-May-15			Index Future	545.56	544.4290	545.5590	544.4290	0.00
29/10/2014	AL37 On 06-November-14			Index Future	441.95	441.4390	441.9470	441.4390	3.00
29/10/2014	AL37 On 05-February-15			Index Future	448.78	448.2700	448.7840	448.2700	112.00
29/10/2014	AL37 On 07-May-15			Index Future	456.44	455.9170	456.4370	455.9170	0.00
29/10/2014	AL7T On 06-November-14			Index Future	523.76	523.0900	523.7580	523.0900	4.00
29/10/2014	AL7T On 05-February-15			Index Future	531.86	531.1850	531.8620	531.1850	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
29/10/2014	AL7T On 07-May-15			Index Future	540.93	540.2460	540.9310	540.2460	0.00
29/10/2014	ALBI On 06-November-14			Index Future	477.38	476.6240	477.3760	476.6240	379.00
29/10/2014	ALBI On 05-February-15			Index Future	484.76	483.9990	484.7620	483.9990	265.00
29/10/2014	ALBI On 07-May-15			Index Future	493.03	492.2550	493.0280	492.2550	0.00
29/10/2014	ALBI On 06-August-15			Index Future	502.07	501.2890	502.0730	501.2890	0.00
29/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/10/2014	EL28 On 06-November-14			Bond Future	123.05	123.0299	123.0513	123.0299	0.00
29/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1051	1	1051	1	0.00
29/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1061	1	1061	1	0.00
29/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1041	1	1041	1	0.00
29/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	EL28 On 05-February-15			Bond Future	124.97	124.9496	124.9704	124.9496	0.00
29/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
29/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
29/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
29/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1030	1	1030	1	0.00
29/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1020	1	1020	1	0.00
29/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1040	1	1040	1	0.00
29/10/2014	EL28 On 07-May-15			Bond Future	125.60	125.5799	125.5985	125.5799	0.00
29/10/2014	EL28 On 07-May-15	125.01	Call	Bond Future	589	1	589	1	0.00
29/10/2014	EL28 On 07-May-15	125.00	Call	Bond Future	599	1	599	1	0.00
29/10/2014	EL28 On 07-May-15	124.99	Call	Bond Future	609	1	609	1	0.00
29/10/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	ES33 On 06-November-14			Bond Future	9.36	84.6771	9.3578	84.6771	6,220.00
29/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6713	7	6713	7	0.00
29/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6848	7	6848	7	0.00
29/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6780	7	6780	7	0.00
29/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
29/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
29/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
29/10/2014	ES33 On 05-February-15			Bond Future	9.44	85.9878	9.4447	85.9878	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
29/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4109	4	4109	4	0.00
29/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4039	4	4039	4	0.00
29/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3969	4	3969	4	0.00
29/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	ES33 On 07-May-15			Bond Future	9.51	83.6668	9.5136	83.6668	0.00
29/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1663	1	1663	1	0.00
29/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1807	2	1807	2	0.00
29/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1735	2	1735	2	0.00
29/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
29/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
29/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
29/10/2014	ES33 On 06-August-15			Bond Future	9.57	85.2215	9.5696	85.2215	0.00
29/10/2014	ES33 On 06-August-15	9.60	Call	Bond Future	224	0	224	0	0.00
29/10/2014	ES33 On 06-August-15	9.61	Call	Bond Future	297	0	297	0	0.00
29/10/2014	ES33 On 06-August-15	9.59	Call	Bond Future	150	0	150	0	0.00
29/10/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
29/10/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
29/10/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
29/10/2014	GOVI On 06-November-14			GOVI	475.48	474.7950	475.4840	474.7950	372.00
29/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	264940	26	264940	26	0.00
29/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	264740	26	264740	26	0.00
29/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	264840	26	264840	26	0.00
29/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
29/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
29/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
29/10/2014	GOVI On 05-February-15			GOVI	482.84	482.1420	482.8400	482.1420	78.00
29/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	228500	22	228500	22	0.00
29/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	228400	22	228400	22	0.00
29/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	228300	22	228300	22	0.00
29/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
29/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
29/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2014	GOVI On 07-May-15			GOVI	491.07	490.3660	491.0730	490.3660	25.00
29/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	410830	40	410830	40	0.00
29/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	410730	40	410730	40	0.00
29/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	410630	40	410630	40	0.00
29/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
29/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
29/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
29/10/2014	GOVI On 06-August-15			GOVI	500.08	499.3660	500.0830	499.3660	0.00
29/10/2014	GOVI On 06-August-15	500.00	Call	GOVI	830	0	830	0	0.00
29/10/2014	GOVI On 06-August-15	500.01	Call	GOVI	730	0	730	0	0.00
29/10/2014	GOVI On 06-August-15	499.99	Call	GOVI	930	0	930	0	0.00
29/10/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	1	0	1	0.00
29/10/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	1	0	1	0.00
29/10/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	1	0	1	0.00
29/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.30	145.2847	145.2966	145.2847	107.00
29/10/2014	IGOV On 06-November-14			Index Future	220.98	220.7380	220.9820	220.7380	926.00
29/10/2014	IGOV On 05-February-15			Index Future	224.43	224.1810	224.4290	224.1810	168.00
29/10/2014	IGOV On 07-May-15			Index Future	228.28	228.0320	228.2830	228.0320	80.00
29/10/2014	IGOV On 06-August-15			Index Future	232.50	232.2430	232.4970	232.2430	0.00
29/10/2014	ILBI On 06-November-14			Index Future	598.97	598.3190	598.9740	598.3190	0.00
29/10/2014	ILBI On 05-February-15			Index Future	608.40	607.7410	608.4040	607.7410	157.00
29/10/2014	ILBI On 07-May-15			Index Future	619.07	618.3980	619.0690	618.3980	0.00
29/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
29/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	0.00
29/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.16	93.8400	6.1600	93.8400	0.00
29/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.18	93.8100	6.1800	93.8100	0.00
29/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.25	93.7400	6.2500	93.7400	0.00
29/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.29	93.7100	6.2900	93.7100	2,850.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.38	93.6000	6.3800	93.6000	0.00
29/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.52	93.4600	6.5200	93.4600	5,000.00
29/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.65	93.3400	6.6500	93.3400	0.00
29/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.81	93.1800	6.8100	93.1800	0.00
29/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.92	93.0600	6.9200	93.0600	0.00
29/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.04	92.9400	7.0400	92.9400	0.00
29/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.17	92.8100	7.1700	92.8100	0.00
29/10/2014	R023 On 06-November-14			Bond Future	7.66	101.9600	7.6557	101.9600	9,643.00
29/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	5487	5	5487	5	0.00
29/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	5601	5	5601	5	0.00
29/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	5544	5	5544	5	0.00
29/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R023 On 05-February-15			Bond Future	7.72	103.5382	7.7176	103.5382	0.00
29/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	5927	6	5927	6	0.00
29/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	5980	6	5980	6	0.00
29/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	5874	6	5874	6	0.00
29/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	40	0	40	0	0.00
29/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	42	0	42	0	0.00
29/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	43	0	43	0	0.00
29/10/2014	R023 On 07-May-15			Bond Future	7.75	101.3800	7.7505	101.3800	0.00
29/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	3145	3	3145	3	0.00
29/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	3223	3	3223	3	0.00
29/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	3184	3	3184	3	0.00
29/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	910	1	910	1	0.00
29/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	893	1	893	1	0.00
29/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	926	1	926	1	0.00
29/10/2014	R023 On 06-August-15			Bond Future	7.76	103.2631	7.7620	103.2631	0.00
29/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	3881	4	3881	4	0.00
29/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	7384	7	7384	7	0.00
29/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	3918	4	3918	4	0.00
29/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3956	4	3956	4	0.00
29/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1233	1	1233	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
29/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1200	1	1200	1	0.00
29/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1216	1	1216	1	0.00
29/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	345	0	345	0	911.00
29/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
29/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	446	0	446	0	0.00
29/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	463	0	463	0	0.00
29/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	455	0	455	0	0.00
29/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
29/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1082	1	1082	1	0.00
29/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1093	1	1093	1	0.00
29/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1087	1	1087	1	0.00
29/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	8	0	8	0	0.00
29/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	8	0	8	0	0.00
29/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	8	0	8	0	0.00
29/10/2014	R186 On 06-November-14			Bond Future	7.89	124.0531	7.8853	124.0531	43,213.00
29/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	3558	3	3558	3	100.00
29/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	5220	5	5220	5	0.00
29/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	10558	10	10558	10	0.00
29/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	5467	5	5467	5	0.00
29/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	62	0	62	0	1,500.00
29/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	2226	2	2226	2	0.00
29/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	1161	1	1161	1	1,500.00
29/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	2390	2	2390	2	0.00
29/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	2308	2	2308	2	0.00
29/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	6039	6	6039	6	0.00
29/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	4807	5	4807	5	0.00
29/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	223	0	223	0	100.00
29/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	1	0	1	0	100.00
29/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
29/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	7,000.00
29/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	163	0	163	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
29/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	18	0	18	0	0.00
29/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	24	0	24	0	0.00
29/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	0	0	0	0	6,000.00
29/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	0	0	0	0	100.00
29/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	1699	2	1699	2	0.00
29/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	21	0	21	0	0.00
29/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	973	1	973	1	0.00
29/10/2014	R186 On 05-February-15			Bond Future	7.94	120.6779	7.9417	120.6779	4,186.00
29/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	6848	7	6848	7	0.00
29/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	6921	7	6921	7	0.00
29/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	8697	9	8697	9	0.00
29/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	6776	7	6776	7	0.00
29/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	72	0	72	0	9,600.00
29/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	187	0	187	0	0.00
29/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	175	0	175	0	0.00
29/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	181	0	181	0	0.00
29/10/2014	R186 On 07-May-15			Bond Future	7.98	122.7401	7.9789	122.7401	0.00
29/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	3988	4	3988	4	0.00
29/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	3936	4	3936	4	0.00
29/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	4040	4	4040	4	0.00
29/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	1734	2	1734	2	0.00
29/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	1705	2	1705	2	0.00
29/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	1764	2	1764	2	0.00
29/10/2014	R186 On 06-August-15			Bond Future	8.00	119.7164	7.9983	119.7164	0.00
29/10/2014	R186 On 06-August-15	7.99	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R186 On 06-August-15	8.01	Call	Bond Future	96	0	96	0	0.00
29/10/2014	R186 On 06-August-15	8.00	Call	Bond Future	14	0	14	0	0.00
29/10/2014	R186 On 06-August-15	8.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R186 On 06-August-15	7.99	Put	Bond Future	69	0	69	0	0.00
29/10/2014	R186 On 06-August-15	8.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R197 On 06-November-14			Bond Future	290.24	290.1998	290.2409	290.1998	908.00
29/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	5241	5	5241	5	0.00
29/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	5231	5	5231	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	5251	5	5251	5	0.00
29/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R197 On 05-February-15			Bond Future	288.75	288.7111	288.7507	288.7111	0.00
29/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	249	0	249	0	0.00
29/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	259	0	259	0	0.00
29/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	239	0	239	0	0.00
29/10/2014	R197 On 07-May-15			Bond Future	293.71	293.6765	293.7106	293.6765	0.00
29/10/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R197 On 07-May-15	294.01	Put	Bond Future	299	0	299	0	0.00
29/10/2014	R197 On 07-May-15	294.00	Put	Bond Future	289	0	289	0	0.00
29/10/2014	R197 On 07-May-15	293.99	Put	Bond Future	279	0	279	0	0.00
29/10/2014	R202 On 06-November-14			Bond Future	235.14	234.0849	235.1409	234.0849	48,833.00
29/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	8151	7	8151	7	0.00
29/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	8141	7	8141	7	0.00
29/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	8131	7	8131	7	0.00
29/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R202 On 05-February-15			Bond Future	235.61	234.5419	235.6123	234.5419	1,520.00
29/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	2622	2	2622	2	0.00
29/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	2602	2	2602	2	0.00
29/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	2612	2	2612	2	0.00
29/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R202 On 07-May-15			Bond Future	239.66	238.5748	239.6589	238.5748	0.00
29/10/2014	R202 On 07-May-15	238.49	Call	Bond Future	1169	0	1169	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
29/10/2014	R202 On 07-May-15	238.51	Call	Bond Future	1149	0	1149	0	0.00
29/10/2014	R202 On 07-May-15	238.50	Call	Bond Future	1159	0	1159	0	0.00
29/10/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R203 On 06-November-14			Bond Future	6.72	105.0973	6.7208	105.0973	11,231.00
29/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	336	0	336	0	45.00
29/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	676	1	676	1	14.00
29/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	381	0	381	0	0.00
29/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	358	0	358	0	0.00
29/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	21	0	21	0	0.00
29/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	18	0	18	0	0.00
29/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	2	0	2	0	0.00
29/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	25	0	25	0	0.00
29/10/2014	R203 On 05-February-15			Bond Future	6.78	106.7241	6.7772	106.7241	2,093.00
29/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	2168	2	2168	2	55.00
29/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	3678	4	3678	4	0.00
29/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	3655	4	3655	4	0.00
29/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	3701	4	3701	4	0.00
29/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	13	0	13	0	0.00
29/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R203 On 07-May-15			Bond Future	6.76	104.3781	6.7606	104.3781	0.00
29/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	1297	1	1297	1	0.00
29/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	1264	1	1264	1	0.00
29/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	1281	1	1281	1	0.00
29/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	221	0	221	0	0.00
29/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	217	0	217	0	0.00
29/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	226	0	226	0	0.00
29/10/2014	R203 On 06-August-15			Bond Future	6.66	106.3173	6.6647	106.3173	0.00
29/10/2014	R203 On 06-August-15	6.74	Call	Bond Future	148	0	148	0	0.00
29/10/2014	R203 On 06-August-15	6.75	Call	Bond Future	167	0	167	0	0.00
29/10/2014	R203 On 06-August-15	6.76	Call	Bond Future	187	0	187	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
29/10/2014	R203 On 06-August-15	6.75	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R203 On 06-August-15	6.74	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R203 On 06-August-15	6.76	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R204 On 06-November-14			Bond Future	7.03	106.3875	7.0307	106.3875	9,979.00
29/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	146	0	146	0	0.00
29/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	131	0	131	0	0.00
29/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	117	0	117	0	0.00
29/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	3375	3	3375	3	0.00
29/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	241	0	241	0	0.00
29/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
29/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	220	0	220	0	0.00
29/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	263	0	263	0	0.00
29/10/2014	R204 On 05-February-15			Bond Future	7.09	103.9996	7.0894	103.9996	1,988.00
29/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	3851	4	3851	4	0.00
29/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	3883	4	3883	4	0.00
29/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	3819	4	3819	4	0.00
29/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	7	0	7	0	0.00
29/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	8	0	8	0	0.00
29/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	8	0	8	0	0.00
29/10/2014	R204 On 07-May-15			Bond Future	7.11	105.7766	7.1059	105.7766	0.00
29/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1670	2	1670	2	0.00
29/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1715	2	1715	2	0.00
29/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1692	2	1692	2	0.00
29/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	453	0	453	0	0.00
29/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	444	0	444	0	0.00
29/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	435	0	435	0	0.00
29/10/2014	R204 On 06-August-15			Bond Future	7.08	103.7002	7.0777	103.7002	0.00
29/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	4032	4	4032	4	0.00
29/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	2404	2	2404	2	0.00
29/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	2449	2	2449	2	0.00
29/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	2426	2	2426	2	0.00
29/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	138	0	138	0	699.00
29/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	438	0	438	0	0.00
29/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	445	0	445	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
29/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	431	0	431	0	0.00
29/10/2014	R207 On 06-November-14			Bond Future	7.27	102.1259	7.2706	102.1259	36,349.00
29/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	409	0	409	0	0.00
29/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	470	0	470	0	0.00
29/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	439	0	439	0	0.00
29/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	115	0	115	0	0.00
29/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	102	0	102	0	0.00
29/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	91	0	91	0	0.00
29/10/2014	R207 On 05-February-15			Bond Future	7.33	100.0658	7.3310	100.0658	3,127.00
29/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	4593	4	4593	4	0.00
29/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	4669	5	4669	5	0.00
29/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	4631	5	4631	5	0.00
29/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	11	0	11	0	0.00
29/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	11	0	11	0	0.00
29/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	12	0	12	0	0.00
29/10/2014	R207 On 07-May-15			Bond Future	7.36	101.7760	7.3617	101.7760	0.00
29/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	3585	3	3585	3	0.00
29/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	2024	2	2024	2	66.00
29/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	3618	4	3618	4	0.00
29/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	3552	3	3552	3	0.00
29/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	198	0	198	0	0.00
29/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	604	1	604	1	0.00
29/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	203	0	203	0	0.00
29/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	207	0	207	0	0.00
29/10/2014	R207 On 06-August-15			Bond Future	7.36	100.0211	7.3589	100.0211	0.00
29/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	2284	2	2284	2	0.00
29/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	2333	2	2333	2	0.00
29/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	2308	2	2308	2	0.00
29/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1654	2	1654	2	70.00
29/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	882	1	882	1	0.00
29/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	870	1	870	1	0.00
29/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	858	1	858	1	0.00
29/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1279	1	1279	1	0.00
29/10/2014	R208 On 06-November-14			Bond Future	7.45	97.1739	7.4457	97.1739	53,508.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	262	0	262	0	0.00
29/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	312	0	312	0	0.00
29/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	286	0	286	0	0.00
29/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	5004	5	5004	5	0.00
29/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	265	0	265	0	0.00
29/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	242	0	242	0	0.00
29/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	290	0	290	0	0.00
29/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
29/10/2014	R208 On 05-February-15			Bond Future	7.51	98.6781	7.5067	98.6781	4.00
29/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	4559	4	4559	4	0.00
29/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	4645	5	4645	5	0.00
29/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	4602	4	4602	4	0.00
29/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	35	0	35	0	0.00
29/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	33	0	33	0	0.00
29/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	32	0	32	0	0.00
29/10/2014	R208 On 07-May-15			Bond Future	7.54	96.9622	7.5382	96.9622	0.00
29/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	2666	3	2666	3	0.00
29/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2731	3	2731	3	0.00
29/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	2699	3	2699	3	0.00
29/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	624	1	624	1	0.00
29/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	612	1	612	1	0.00
29/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	600	1	600	1	0.00
29/10/2014	R208 On 06-August-15			Bond Future	7.54	98.7635	7.5429	98.7635	0.00
29/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2961	3	2961	3	0.00
29/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2932	3	2932	3	0.00
29/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2991	3	2991	3	0.00
29/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	5830	6	5830	6	0.00
29/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	978	1	978	1	0.00
29/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	252	0	252	0	198.00
29/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	964	1	964	1	0.00
29/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	951	1	951	1	0.00
29/10/2014	R209 On 06-November-14			Bond Future	8.49	78.5658	8.4950	78.5658	28,283.00
29/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	10882	11	10882	11	0.00
29/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	3564	3	3564	3	2,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	7545	7	7545	7	0.00
29/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	11202	11	11202	11	0.00
29/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	529	0	529	0	5,500.00
29/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	10560	10	10560	10	0.00
29/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	3865	4	3865	4	0.00
29/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	5777	6	5777	6	0.00
29/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	4313	4	4313	4	2,050.00
29/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	8096	8	8096	8	0.00
29/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	4015	4	4015	4	0.00
29/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	2059	2	2059	2	2,200.00
29/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	3940	4	3940	4	1,640.00
29/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	0	0	0	0	2,200.00
29/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
29/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	488	1	488	1	0.00
29/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
29/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
29/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	30	0	30	0	0.00
29/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	1	0	1	0	0.00
29/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
29/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
29/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R209 On 05-February-15			Bond Future	8.55	79.7819	8.5491	79.7819	547.00
29/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	5627	5	5627	5	0.00
29/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	5690	6	5690	6	0.00
29/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	5564	5	5564	5	0.00
29/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	4110	4	4110	4	0.00
29/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	309	0	309	0	0.00
29/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	291	0	291	0	0.00
29/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	300	0	300	0	0.00
29/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	617	1	617	1	0.00
29/10/2014	R209 On 07-May-15			Bond Future	8.59	77.9954	8.5888	77.9954	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
29/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	4569	4	4569	4	0.00
29/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	4670	5	4670	5	0.00
29/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	4619	5	4619	5	0.00
29/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	1452	2	1452	2	0.00
29/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	1428	1	1428	1	0.00
29/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	1476	2	1476	2	0.00
29/10/2014	R209 On 06-August-15			Bond Future	8.62	79.4447	8.6165	79.4447	0.00
29/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	9872	10	9872	10	0.00
29/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	5183	5	5183	5	0.00
29/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	5230	5	5230	5	0.00
29/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	5136	5	5136	5	0.00
29/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2242	2	2242	2	0.00
29/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	670	1	670	1	2,914.00
29/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2215	2	2215	2	0.00
29/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	2270	2	2270	2	0.00
29/10/2014	R210 On 06-November-14			Bond Future	173.50	173.4727	173.4987	173.4727	628.00
29/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	4509	4	4509	4	0.00
29/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	4489	4	4489	4	0.00
29/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	4499	4	4499	4	0.00
29/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R210 On 05-February-15			Bond Future	176.20	176.1794	176.2045	176.1794	0.00
29/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	1215	1	1215	1	0.00
29/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	1195	1	1195	1	0.00
29/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	1205	1	1205	1	0.00
29/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R210 On 07-May-15			Bond Future	177.14	177.1213	177.1431	177.1213	0.00
29/10/2014	R210 On 07-May-15	177.00	Call	Bond Future	143	0	143	0	0.00
29/10/2014	R210 On 07-May-15	176.99	Call	Bond Future	153	0	153	0	0.00
29/10/2014	R210 On 07-May-15	177.01	Call	Bond Future	133	0	133	0	0.00
29/10/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R211 On 06-November-14			Bond Future	132.69	132.6833	132.6928	132.6833	1,120.00
29/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2703	3	2703	3	0.00
29/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2693	3	2693	3	0.00
29/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2683	3	2683	3	0.00
29/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R211 On 05-February-15			Bond Future	133.16	133.1477	133.1563	133.1477	0.00
29/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	146	0	146	0	0.00
29/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	156	0	156	0	0.00
29/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	166	0	166	0	0.00
29/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R211 On 07-May-15			Bond Future	135.44	135.4379	135.4438	135.4379	0.00
29/10/2014	R211 On 07-May-15	134.99	Call	Bond Future	454	0	454	0	0.00
29/10/2014	R211 On 07-May-15	135.00	Call	Bond Future	444	0	444	0	0.00
29/10/2014	R211 On 07-May-15	135.01	Call	Bond Future	434	0	434	0	0.00
29/10/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R212 On 06-November-14			Bond Future	138.00	137.9829	138.0012	137.9829	14,864.00
29/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	3001	3	3001	3	0.00
29/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	2991	3	2991	3	0.00
29/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	3011	3	3011	3	0.00
29/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R212 On 05-February-15			Bond Future	138.39	138.3731	138.3907	138.3731	0.00
29/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	391	0	391	0	0.00
29/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	381	0	381	0	0.00
29/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	401	0	401	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
29/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R212 On 07-May-15			Bond Future	140.77	140.7532	140.7682	140.7532	0.00
29/10/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R212 On 07-May-15	140.99	Put	Bond Future	222	0	222	0	0.00
29/10/2014	R212 On 07-May-15	141.00	Put	Bond Future	232	0	232	0	0.00
29/10/2014	R212 On 07-May-15	141.01	Put	Bond Future	242	0	242	0	0.00
29/10/2014	R213 On 06-November-14			Bond Future	8.36	89.1661	8.3554	89.1661	28,655.00
29/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	3784	4	3784	4	0.00
29/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	3935	4	3935	4	0.00
29/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	3860	4	3860	4	0.00
29/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	1	0	1	0	0.00
29/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R213 On 05-February-15			Bond Future	8.42	90.5463	8.4151	90.5463	2.00
29/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	6413	6	6413	6	0.00
29/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	6544	6	6544	6	0.00
29/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	6478	6	6478	6	0.00
29/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	189	0	189	0	0.00
29/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	183	0	183	0	0.00
29/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	195	0	195	0	0.00
29/10/2014	R213 On 07-May-15			Bond Future	8.46	88.5462	8.4552	88.5462	0.00
29/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3941	4	3941	4	0.00
29/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	4037	4	4037	4	0.00
29/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	3989	4	3989	4	0.00
29/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	1717	2	1717	2	0.00
29/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	1744	2	1744	2	0.00
29/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	1689	2	1689	2	0.00
29/10/2014	R213 On 06-August-15			Bond Future	8.48	90.1909	8.4822	90.1909	0.00
29/10/2014	R213 On 06-August-15	8.51	Call	Bond Future	216	0	216	0	0.00
29/10/2014	R213 On 06-August-15	8.50	Call	Bond Future	138	0	138	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
29/10/2014	R213 On 06-August-15	8.49	Call	Bond Future	61		0	61	0	0.00
29/10/2014	R213 On 06-August-15	8.50	Put	Bond Future	0		0	0	0	0.00
29/10/2014	R213 On 06-August-15	8.49	Put	Bond Future	0		0	0	0	0.00
29/10/2014	R213 On 06-August-15	8.51	Put	Bond Future	0		0	0	0	0.00
29/10/2014	R214 On 06-November-14			Bond Future	8.60		79.3797	8.5951	79.3797	6,069.00
29/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	4884		5	4884	5	2,500.00
29/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	8126		8	8126	8	0.00
29/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	8268		8	8268	8	0.00
29/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	9246		9	9246	9	0.00
29/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	8197		8	8197	8	0.00
29/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	0		0	0	0	0.00
29/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	0		0	0	0	0.00
29/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	0		0	0	0	0.00
29/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	0		0	0	0	0.00
29/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0		0	0	0	2,500.00
29/10/2014	R214 On 05-February-15			Bond Future	8.65		80.6084	8.6507	80.6084	0.00
29/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	6921		7	6921	7	0.00
29/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	6855		7	6855	7	0.00
29/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	6789		7	6789	7	0.00
29/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	213		0	213	0	0.00
29/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	207		0	207	0	0.00
29/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	220		0	220	0	0.00
29/10/2014	R214 On 07-May-15			Bond Future	8.69		78.6919	8.6895	78.6919	0.00
29/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	5137		5	5137	5	0.00
29/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	5190		5	5190	5	0.00
29/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	5083		5	5083	5	0.00
29/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	1420		1	1420	1	0.00
29/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	1444		2	1444	2	0.00
29/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	1468		2	1468	2	0.00
29/10/2014	R214 On 06-August-15			Bond Future	8.72		80.1537	8.7174	80.1537	0.00
29/10/2014	R214 On 06-August-15	8.74	Call	Bond Future	187		0	187	0	0.00
29/10/2014	R214 On 06-August-15	8.75	Call	Bond Future	270		0	270	0	0.00
29/10/2014	R214 On 06-August-15	8.76	Call	Bond Future	352		0	352	0	0.00
29/10/2014	R214 On 06-August-15	8.74	Put	Bond Future	0		0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/10/2014	R214 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R214 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 06-November-14			Bond Future	8.65	102.5074	8.6502	102.5074	28,143.00
29/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	10644	10	10644	10	0.00
29/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	10824	11	10824	11	0.00
29/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	10734	10	10734	10	0.00
29/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 05-February-15			Bond Future	8.71	104.0941	8.7072	104.0941	4,597.00
29/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	7990	8	7990	8	0.00
29/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	8084	8	8084	8	0.00
29/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	7897	8	7897	8	0.00
29/10/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 07-May-15			Bond Future	8.75	101.4388	8.7474	101.4388	0.00
29/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	5157	5	5157	5	0.00
29/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	5059	5	5059	5	0.00
29/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	5254	5	5254	5	0.00
29/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 06-August-15			Bond Future	8.78	103.3233	8.7766	103.3233	0.00
29/10/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/10/2014	R248 On 06-August-15	8.74	Put	Bond Future	392	1	392	1	0.00
29/10/2014	R248 On 06-August-15	8.76	Put	Bond Future	178	0	178	0	0.00
29/10/2014	R248 On 06-August-15	8.75	Put	Bond Future	285	1	285	1	0.00