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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
31/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	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
31/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	2025 On 06-November-14			Bond Future	118.02	117.9113	118.0200	117.9113	16.00
31/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	1030	1	1030	1	0.00
31/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	1010	1	1010	1	0.00
31/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	1020	1	1020	1	0.00
31/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2025 On 05-February-15			Bond Future	118.70	118.5930	118.7030	118.5930	0.00
31/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	287	0	287	0	0.00
31/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	297	0	297	0	0.00
31/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	307	0	307	0	0.00
31/10/2014	2025 On 07-May-15			Bond Future	120.74	120.6279	120.7390	120.6279	0.00
31/10/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2025 On 07-May-15	121.01	Put	Bond Future	271	0	271	0	0.00
31/10/2014	2025 On 07-May-15	121.00	Put	Bond Future	261	0	261	0	0.00
31/10/2014	2025 On 07-May-15	120.99	Put	Bond Future	251	0	251	0	0.00
31/10/2014	2030 On 06-November-14			Bond Future	8.31	99.3616	8.3090	99.3616	4,191.00
31/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	5484	5	5484	5	0.00
31/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	5638	5	5638	5	0.00
31/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	5561	5	5561	5	0.00
31/10/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2030 On 05-February-15			Bond Future	8.37	96.8918	8.3677	96.8918	470.00
31/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	6844	7	6844	7	0.00
31/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	6992	7	6992	7	0.00
31/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	6918	7	6918	7	0.00
31/10/2014	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
31/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2030 On 07-May-15			Bond Future	8.41	98.5445	8.4125	98.5445	0.00
31/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	2619	2	2619	2	0.00
31/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	2775	3	2775	3	0.00
31/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	2697	2	2697	2	0.00
31/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2032 On 06-November-14			Bond Future	8.46	98.9097	8.4592	98.9097	0.00
31/10/2014	2032 On 06-November-14	8.49	Call	Bond Future	273	0	273	0	0.00
31/10/2014	2032 On 06-November-14	8.51	Call	Bond Future	450	0	450	0	0.00
31/10/2014	2032 On 06-November-14	8.50	Call	Bond Future	362	0	362	0	0.00
31/10/2014	2032 On 06-November-14	8.51	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2032 On 06-November-14	8.49	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2032 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2032 On 05-February-15			Bond Future	8.52	100.4397	8.5206	100.4397	2.00
31/10/2014	2032 On 05-February-15	8.50	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2032 On 05-February-15	8.51	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2032 On 05-February-15	8.49	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2032 On 05-February-15	8.50	Put	Bond Future	181	0	181	0	0.00
31/10/2014	2032 On 05-February-15	8.51	Put	Bond Future	93	0	93	0	0.00
31/10/2014	2032 On 05-February-15	8.49	Put	Bond Future	269	0	269	0	0.00
31/10/2014	2032 On 07-May-15			Bond Future	8.57	97.9943	8.5660	97.9943	0.00
31/10/2014	2032 On 07-May-15	8.51	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2032 On 07-May-15	8.49	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2032 On 07-May-15	8.50	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2032 On 07-May-15	8.50	Put	Bond Future	574	1	574	1	0.00
31/10/2014	2032 On 07-May-15	8.51	Put	Bond Future	487	1	487	1	0.00
31/10/2014	2032 On 07-May-15	8.49	Put	Bond Future	661	1	661	1	0.00
31/10/2014	2032 On 06-August-15			Bond Future	8.60	99.8125	8.5975	99.8125	0.00
31/10/2014	2032 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2032 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
31/10/2014	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
31/10/2014	2032 On 06-August-15	8.50	Put	Bond Future	841	1	841	1	0.00
31/10/2014	2032 On 06-August-15	8.51	Put	Bond Future	754	1	754	1	0.00
31/10/2014	2032 On 06-August-15	8.49	Put	Bond Future	928	1	928	1	0.00
31/10/2014	2037 On 06-November-14			Bond Future	8.57	101.6217	8.5739	101.6217	8,898.00
31/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	10055	10	10055	10	0.00
31/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	10137	10	10137	10	0.00
31/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	10220	10	10220	10	0.00
31/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2037 On 05-February-15			Bond Future	8.63	98.9366	8.6317	98.9366	5,098.00
31/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	7785	8	7785	8	0.00
31/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	7870	8	7870	8	0.00
31/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	7954	8	7954	8	0.00
31/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2037 On 07-May-15			Bond Future	8.68	100.6242	8.6772	100.6242	500.00
31/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	2925	3	2925	3	0.00
31/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	3107	3	3107	3	0.00
31/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	3016	3	3016	3	0.00
31/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2037 On 06-August-15			Bond Future	8.71	98.2301	8.7113	98.2301	0.00
31/10/2014	2037 On 06-August-15	8.75	Call	Bond Future	366	0	366	0	0.00
31/10/2014	2037 On 06-August-15	8.74	Call	Bond Future	272	0	272	0	0.00
31/10/2014	2037 On 06-August-15	8.76	Call	Bond Future	461	0	461	0	0.00
31/10/2014	2037 On 06-August-15	8.75	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2037 On 06-August-15	8.74	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2038 On 06-November-14			Bond Future	125.30	124.8417	125.2974	124.8417	1,974.00
31/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	5307	5	5307	5	0.00
31/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	5287	5	5287	5	0.00

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31/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	5297	5	5297	5	0.00
31/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2038 On 05-February-15			Bond Future	125.95	125.4868	125.9495	125.4868	0.00
31/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	2940	2	2940	2	0.00
31/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	2950	2	2950	2	0.00
31/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	2960	2	2960	2	0.00
31/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2038 On 07-May-15			Bond Future	128.11	127.6401	128.1097	127.6401	0.00
31/10/2014	2038 On 07-May-15	126.99	Call	Bond Future	1120	1	1120	1	0.00
31/10/2014	2038 On 07-May-15	127.00	Call	Bond Future	1110	1	1110	1	0.00
31/10/2014	2038 On 07-May-15	127.01	Call	Bond Future	1100	1	1100	1	0.00
31/10/2014	2038 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2038 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2038 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 06-November-14			Bond Future	8.66	103.3306	8.6638	103.3306	3,002.00
31/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	3377	3	3377	3	0.00
31/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	3478	3	3478	3	0.00
31/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	3578	4	3578	4	0.00
31/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 05-February-15			Bond Future	8.72	100.5466	8.7199	100.5466	0.00
31/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	2978	3	2978	3	0.00
31/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	2878	3	2878	3	0.00
31/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	2777	3	2777	3	0.00
31/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 07-May-15			Bond Future	8.76	102.2618	8.7644	102.2618	0.00
31/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	2306	2	2306	2	0.00

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31/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	2506	3	2506	3	0.00
31/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	2406	2	2406	2	0.00
31/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 06-August-15			Bond Future	8.80	99.7728	8.7983	99.7728	0.00
31/10/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
31/10/2014	2044 On 06-August-15	8.75	Put	Bond Future	501	1	501	1	0.00
31/10/2014	2044 On 06-August-15	8.76	Put	Bond Future	397	0	397	0	0.00
31/10/2014	2044 On 06-August-15	8.74	Put	Bond Future	606	1	606	1	0.00
31/10/2014	2046 On 06-November-14			Bond Future	124.47	124.4692	124.4701	124.4692	5,389.00
31/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	20040	20	20040	20	0.00
31/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	20020	20	20020	20	0.00
31/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	20030	20	20030	20	0.00
31/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2046 On 05-February-15			Bond Future	126.41	126.4101	126.4106	126.4101	0.00
31/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	2421	2	2421	2	0.00
31/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	2401	2	2401	2	0.00
31/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	2411	2	2411	2	0.00
31/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2046 On 07-May-15			Bond Future	127.20	127.2017	127.2012	127.2017	0.00
31/10/2014	2046 On 07-May-15	127.01	Call	Bond Future	191	0	191	0	0.00
31/10/2014	2046 On 07-May-15	127.00	Call	Bond Future	201	0	201	0	0.00
31/10/2014	2046 On 07-May-15	126.99	Call	Bond Future	211	0	211	0	0.00
31/10/2014	2046 On 07-May-15	127.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2046 On 07-May-15	127.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2046 On 07-May-15	126.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2050 On 06-November-14			Bond Future	133.19	133.1870	133.1880	133.1870	2,640.00

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31/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	7188	7	7188	7	0.00
31/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	7178	7	7178	7	0.00
31/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	7198	7	7198	7	0.00
31/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2050 On 05-February-15			Bond Future	133.82	133.8158	133.8161	133.8158	0.00
31/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	3826	4	3826	4	0.00
31/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	3806	4	3806	4	0.00
31/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	3816	4	3816	4	0.00
31/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2050 On 07-May-15			Bond Future	136.11	136.1116	136.1112	136.1116	0.00
31/10/2014	2050 On 07-May-15	135.01	Call	Bond Future	1101	1	1101	1	0.00
31/10/2014	2050 On 07-May-15	134.99	Call	Bond Future	1121	1	1121	1	0.00
31/10/2014	2050 On 07-May-15	135.00	Call	Bond Future	1111	1	1111	1	0.00
31/10/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	AL12 On 06-November-14			Index Future	528.45	527.9810	528.4470	527.9810	0.00
31/10/2014	AL12 On 05-February-15			Index Future	536.62	536.1480	536.6200	536.1480	0.00
31/10/2014	AL12 On 07-May-15			Index Future	545.76	545.2800	545.7560	545.2800	0.00
31/10/2014	AL37 On 06-November-14			Index Future	442.15	441.6850	442.1510	441.6850	2.00
31/10/2014	AL37 On 05-February-15			Index Future	448.99	448.5170	448.9890	448.5170	115.00
31/10/2014	AL37 On 07-May-15			Index Future	456.63	456.1560	456.6330	456.1560	0.00
31/10/2014	AL7T On 06-November-14			Index Future	524.10	523.3050	524.0990	523.3050	3.00
31/10/2014	AL7T On 05-February-15			Index Future	532.21	531.4000	532.2050	531.4000	3.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2014	AL7T On 07-May-15			Index Future	541.27	540.4500	541.2660	540.4500	0.00
31/10/2014	ALBI On 06-November-14			Index Future	477.58	477.1210	477.5840	477.1210	236.00
31/10/2014	ALBI On 05-February-15			Index Future	484.97	484.5010	484.9700	484.5010	408.00
31/10/2014	ALBI On 07-May-15			Index Future	493.23	492.7530	493.2270	492.7530	0.00
31/10/2014	ALBI On 06-August-15			Index Future	502.27	501.7870	502.2670	501.7870	0.00
31/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	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
31/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/10/2014	EL28 On 06-November-14			Bond Future	123.05	123.0526	123.0541	123.0526	0.00
31/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1054	1	1054	1	0.00
31/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1064	1	1064	1	0.00
31/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1044	1	1044	1	0.00
31/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	EL28 On 05-February-15			Bond Future	124.97	124.9715	124.9726	124.9715	0.00
31/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
31/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
31/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
31/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	1027	1	1027	1	0.00
31/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	1017	1	1017	1	0.00
31/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	1037	1	1037	1	0.00
31/10/2014	EL28 On 07-May-15			Bond Future	125.60	125.5972	125.5974	125.5972	0.00
31/10/2014	EL28 On 07-May-15	125.01	Call	Bond Future	587	1	587	1	0.00
31/10/2014	EL28 On 07-May-15	125.00	Call	Bond Future	597	1	597	1	0.00
31/10/2014	EL28 On 07-May-15	124.99	Call	Bond Future	607	1	607	1	0.00
31/10/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	ES33 On 06-November-14			Bond Future	9.36	84.8608	9.3558	84.8608	6,220.00
31/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6728	7	6728	7	0.00
31/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6863	7	6863	7	0.00
31/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6795	7	6795	7	0.00
31/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
31/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
31/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
31/10/2014	ES33 On 05-February-15			Bond Future	9.44	86.1735	9.4427	86.1735	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
31/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	4124	4	4124	4	0.00
31/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	4054	4	4054	4	0.00
31/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3984	4	3984	4	0.00
31/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	ES33 On 07-May-15			Bond Future	9.51	83.8521	9.5118	83.8521	0.00
31/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1675	2	1675	2	0.00
31/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1820	2	1820	2	0.00
31/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1747	2	1747	2	0.00
31/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
31/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
31/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
31/10/2014	ES33 On 06-August-15			Bond Future	9.57	85.4077	9.5680	85.4077	0.00
31/10/2014	ES33 On 06-August-15	9.60	Call	Bond Future	235	0	235	0	0.00
31/10/2014	ES33 On 06-August-15	9.61	Call	Bond Future	309	0	309	0	0.00
31/10/2014	ES33 On 06-August-15	9.59	Call	Bond Future	162	0	162	0	0.00
31/10/2014	ES33 On 06-August-15	9.59	Put	Bond Future	0	0	0	0	0.00
31/10/2014	ES33 On 06-August-15	9.60	Put	Bond Future	0	0	0	0	0.00
31/10/2014	ES33 On 06-August-15	9.61	Put	Bond Future	0	0	0	0	0.00
31/10/2014	GOVI On 06-November-14			GOVI	475.71	475.2030	475.7070	475.2030	270.00
31/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	267170	26	267170	26	0.00
31/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	266970	26	266970	26	0.00
31/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	267070	26	267070	26	0.00
31/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
31/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
31/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
31/10/2014	GOVI On 05-February-15			GOVI	483.06	482.5540	483.0640	482.5540	178.00
31/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	230740	23	230740	23	0.00
31/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	230640	23	230640	23	0.00
31/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	230540	23	230540	23	0.00
31/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
31/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
31/10/2014	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
31/10/2014	GOVI On 07-May-15			GOVI	491.29	490.7730	491.2880	490.7730	25.00
31/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	412980	41	412980	41	0.00
31/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	412880	41	412880	41	0.00
31/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	412780	41	412780	41	0.00
31/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
31/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
31/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
31/10/2014	GOVI On 06-August-15			GOVI	500.29	499.7710	500.2930	499.7710	0.00
31/10/2014	GOVI On 06-August-15	500.00	Call	GOVI	2930	0	2930	0	0.00
31/10/2014	GOVI On 06-August-15	500.01	Call	GOVI	2830	0	2830	0	0.00
31/10/2014	GOVI On 06-August-15	499.99	Call	GOVI	3030	0	3030	0	0.00
31/10/2014	GOVI On 06-August-15	500.00	Put	GOVI	0	0	0	0	0.00
31/10/2014	GOVI On 06-August-15	500.01	Put	GOVI	0	0	0	0	0.00
31/10/2014	GOVI On 06-August-15	499.99	Put	GOVI	0	0	0	0	0.00
31/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.33	145.2938	145.3251	145.2938	107.00
31/10/2014	IGOV On 06-November-14			Index Future	221.51	221.2470	221.5110	221.2470	368.00
31/10/2014	IGOV On 05-February-15			Index Future	224.96	224.6970	224.9640	224.6970	723.00
31/10/2014	IGOV On 07-May-15			Index Future	228.82	228.5510	228.8210	228.5510	80.00
31/10/2014	IGOV On 06-August-15			Index Future	233.04	232.7680	233.0420	232.7680	0.00
31/10/2014	ILBI On 06-November-14			Index Future	600.25	599.6210	600.2530	599.6210	0.00
31/10/2014	ILBI On 05-February-15			Index Future	609.70	609.0600	609.7000	609.0600	157.00
31/10/2014	ILBI On 07-May-15			Index Future	620.38	619.7310	620.3780	619.7310	0.00
31/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
31/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
31/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	0.00
31/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.17	93.8200	6.1700	93.8200	0.00
31/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.20	93.8000	6.2000	93.8000	0.00
31/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.29	93.7000	6.2900	93.7000	0.00
31/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.32	93.6600	6.3200	93.6600	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
31/10/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.40	93.5800	6.4000	93.5800	0.00
31/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.53	93.4500	6.5300	93.4500	5,000.00
31/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.66	93.3200	6.6600	93.3200	0.00
31/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.81	93.1500	6.8100	93.1500	0.00
31/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.93	93.0300	6.9300	93.0300	0.00
31/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.05	92.9100	7.0500	92.9100	0.00
31/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.19	92.7800	7.1900	92.7800	0.00
31/10/2014	R023 On 06-November-14			Bond Future	7.64	102.0082	7.6443	102.0082	8,612.00
31/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	5557	5	5557	5	0.00
31/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	5670	6	5670	6	0.00
31/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	5614	5	5614	5	0.00
31/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R023 On 05-February-15			Bond Future	7.71	103.5862	7.7057	103.5862	1,050.00
31/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	5998	6	5998	6	0.00
31/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	6051	6	6051	6	0.00
31/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	5945	6	5945	6	0.00
31/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	41	0	41	0	0.00
31/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	42	0	42	0	0.00
31/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	44	0	44	0	0.00
31/10/2014	R023 On 07-May-15			Bond Future	7.74	101.4246	7.7386	101.4246	0.00
31/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	3207	3	3207	3	0.00
31/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	3286	3	3286	3	0.00
31/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	3246	3	3246	3	0.00
31/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	903	1	903	1	0.00
31/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	887	1	887	1	0.00
31/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	920	1	920	1	0.00
31/10/2014	R023 On 06-August-15			Bond Future	7.75	103.3054	7.7498	103.3054	0.00
31/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	3927	4	3927	4	0.00
31/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	7427	7	7427	7	0.00
31/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	3965	4	3965	4	0.00
31/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	4003	4	4003	4	0.00
31/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1211	1	1211	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
31/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1178	1	1178	1	0.00
31/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1194	1	1194	1	0.00
31/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	320	0	320	0	911.00
31/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	6.7365	107.5527	0.00
31/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
31/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
31/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
31/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	446	0	446	0	0.00
31/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	463	0	463	0	0.00
31/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	455	0	455	0	0.00
31/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	6.9095	109.2566	0.00
31/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1081	1	1081	1	0.00
31/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1092	1	1092	1	0.00
31/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1087	1	1087	1	0.00
31/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	8	0	8	0	0.00
31/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	8	0	8	0	0.00
31/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	8	0	8	0	0.00
31/10/2014	R186 On 06-November-14			Bond Future	7.88	124.1204	7.8789	124.1204	42,810.00
31/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	3612	3	3612	3	100.00
31/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	5275	5	5275	5	0.00
31/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	10613	10	10613	10	0.00
31/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	5522	5	5522	5	0.00
31/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	33	0	33	0	1,500.00
31/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	2265	2	2265	2	0.00
31/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	1147	1	1147	1	1,500.00
31/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	2433	2	2433	2	0.00
31/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	2349	2	2349	2	0.00
31/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	6095	6	6095	6	0.00
31/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	4863	5	4863	5	0.00
31/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	168	0	168	0	100.00
31/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	0	0	0	0	100.00
31/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00
31/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	7,000.00
31/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	93	0	93	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
31/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	5	0	5	0	0.00
31/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	7	0	7	0	0.00
31/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	0	0	0	0	6,000.00
31/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	0	0	0	0	100.00
31/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	1615	2	1615	2	0.00
31/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	6	0	6	0	0.00
31/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	862	1	862	1	0.00
31/10/2014	R186 On 05-February-15			Bond Future	7.94	120.7449	7.9352	120.7449	5,070.00
31/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	6896	7	6896	7	0.00
31/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	6969	7	6969	7	0.00
31/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	8750	9	8750	9	0.00
31/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	6823	7	6823	7	0.00
31/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	68	0	68	0	9,600.00
31/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	179	0	179	0	0.00
31/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	167	0	167	0	0.00
31/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	173	0	173	0	0.00
31/10/2014	R186 On 07-May-15			Bond Future	7.97	122.8032	7.9726	122.8032	0.00
31/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	4051	4	4051	4	0.00
31/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	3999	4	3999	4	0.00
31/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	4104	4	4104	4	0.00
31/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	1744	2	1744	2	0.00
31/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	1715	2	1715	2	0.00
31/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	1774	2	1774	2	0.00
31/10/2014	R186 On 06-August-15			Bond Future	7.99	119.7770	7.9920	119.7770	0.00
31/10/2014	R186 On 06-August-15	7.99	Call	Bond Future	3412	0	3412	0	0.00
31/10/2014	R186 On 06-August-15	8.01	Call	Bond Future	3497	0	3497	0	0.00
31/10/2014	R186 On 06-August-15	8.00	Call	Bond Future	3454	0	3454	0	0.00
31/10/2014	R186 On 06-August-15	8.00	Put	Bond Future	3388	0	3388	0	0.00
31/10/2014	R186 On 06-August-15	7.99	Put	Bond Future	3429	0	3429	0	0.00
31/10/2014	R186 On 06-August-15	8.01	Put	Bond Future	3348	0	3348	0	0.00
31/10/2014	R197 On 06-November-14			Bond Future	290.67	290.2409	290.6684	290.2409	908.00
31/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	5668	5	5668	5	0.00
31/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	5658	5	5658	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
31/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	5678	5	5678	5	0.00
31/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R197 On 05-February-15			Bond Future	289.18	288.7500	289.1835	288.7500	0.00
31/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	194	0	194	0	0.00
31/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	174	0	174	0	0.00
31/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	184	0	184	0	0.00
31/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R197 On 07-May-15			Bond Future	294.14	293.7040	294.1430	293.7040	0.00
31/10/2014	R197 On 07-May-15	294.01	Call	Bond Future	133	0	133	0	0.00
31/10/2014	R197 On 07-May-15	294.00	Call	Bond Future	143	0	143	0	0.00
31/10/2014	R197 On 07-May-15	293.99	Call	Bond Future	153	0	153	0	0.00
31/10/2014	R197 On 07-May-15	294.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R197 On 07-May-15	294.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R197 On 07-May-15	293.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R202 On 06-November-14			Bond Future	235.48	235.1415	235.4833	235.1415	48,833.00
31/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	8493	8	8493	8	0.00
31/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	8483	8	8483	8	0.00
31/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	8473	8	8473	8	0.00
31/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R202 On 05-February-15			Bond Future	235.96	235.6123	235.9588	235.6123	1,520.00
31/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	2969	3	2969	3	0.00
31/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	2949	3	2949	3	0.00
31/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	2959	3	2959	3	0.00
31/10/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R202 On 07-May-15			Bond Future	240.01	239.6545	240.0052	239.6545	0.00
31/10/2014	R202 On 07-May-15	238.49	Call	Bond Future	1515	1	1515	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
31/10/2014	R202 On 07-May-15	238.51	Call	Bond Future	1495	1	1495	1	0.00
31/10/2014	R202 On 07-May-15	238.50	Call	Bond Future	1505	1	1505	1	0.00
31/10/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R203 On 06-November-14			Bond Future	6.70	105.1447	6.7042	105.1447	11,227.00
31/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	365	0	365	0	45.00
31/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	718	1	718	1	14.00
31/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	414	0	414	0	0.00
31/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	389	0	389	0	0.00
31/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	9	0	9	0	0.00
31/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	7	0	7	0	0.00
31/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	11	0	11	0	0.00
31/10/2014	R203 On 05-February-15			Bond Future	6.76	106.7711	6.7590	106.7711	2,093.00
31/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	2208	2	2208	2	55.00
31/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	3721	4	3721	4	0.00
31/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	3699	4	3699	4	0.00
31/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	3744	4	3744	4	0.00
31/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	10	0	10	0	0.00
31/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R203 On 07-May-15			Bond Future	6.74	104.4217	6.7416	104.4217	0.00
31/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	1317	1	1317	1	0.00
31/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	1283	1	1283	1	0.00
31/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	1300	1	1300	1	0.00
31/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	200	0	200	0	0.00
31/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	195	0	195	0	0.00
31/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	205	0	205	0	0.00
31/10/2014	R203 On 06-August-15			Bond Future	6.64	106.3585	6.6442	106.3585	0.00
31/10/2014	R203 On 06-August-15	6.74	Call	Bond Future	765	0	765	0	0.00
31/10/2014	R203 On 06-August-15	6.75	Call	Bond Future	776	0	776	0	0.00
31/10/2014	R203 On 06-August-15	6.76	Call	Bond Future	788	0	788	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
31/10/2014	R203 On 06-August-15	6.75	Put	Bond Future	569	0	569	0	0.00
31/10/2014	R203 On 06-August-15	6.74	Put	Bond Future	578	0	578	0	0.00
31/10/2014	R203 On 06-August-15	6.76	Put	Bond Future	561	0	561	0	0.00
31/10/2014	R204 On 06-November-14			Bond Future	7.02	106.4703	7.0192	106.4703	8,741.00
31/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	141	0	141	0	0.00
31/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	125	0	125	0	0.00
31/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	110	0	110	0	0.00
31/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	3416	3	3416	3	0.00
31/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	194	0	194	0	0.00
31/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
31/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	174	0	174	0	0.00
31/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	215	0	215	0	0.00
31/10/2014	R204 On 05-February-15			Bond Future	7.08	104.0826	7.0773	104.0826	1,988.00
31/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	3890	4	3890	4	0.00
31/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	3922	4	3922	4	0.00
31/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	3858	4	3858	4	0.00
31/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	6	0	6	0	0.00
31/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	6	0	6	0	0.00
31/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	6	0	6	0	0.00
31/10/2014	R204 On 07-May-15			Bond Future	7.09	105.8567	7.0936	105.8567	0.00
31/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1675	2	1675	2	0.00
31/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1721	2	1721	2	0.00
31/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1698	2	1698	2	0.00
31/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	419	0	419	0	0.00
31/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	411	0	411	0	0.00
31/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	402	0	402	0	0.00
31/10/2014	R204 On 06-August-15			Bond Future	7.07	103.7787	7.0650	103.7787	0.00
31/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	4053	4	4053	4	0.00
31/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	2421	2	2421	2	0.00
31/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	2466	2	2466	2	0.00
31/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	2443	2	2443	2	0.00
31/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	121	0	121	0	699.00
31/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	417	0	417	0	0.00
31/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	423	0	423	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
31/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	410	0	410	0	0.00
31/10/2014	R207 On 06-November-14			Bond Future	7.26	102.1809	7.2592	102.1809	35,198.00
31/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	415	0	415	0	0.00
31/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	482	0	482	0	0.00
31/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	448	0	448	0	0.00
31/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	72	0	72	0	0.00
31/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	63	0	63	0	0.00
31/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	54	0	54	0	0.00
31/10/2014	R207 On 05-February-15			Bond Future	7.32	100.1205	7.3190	100.1205	4,527.00
31/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	4641	5	4641	5	0.00
31/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	4716	5	4716	5	0.00
31/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	4679	5	4679	5	0.00
31/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	10	0	10	0	0.00
31/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	9	0	9	0	0.00
31/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	10	0	10	0	0.00
31/10/2014	R207 On 07-May-15			Bond Future	7.35	101.8276	7.3496	101.8276	0.00
31/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	3615	4	3615	4	0.00
31/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	2038	2	2038	2	66.00
31/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	3648	4	3648	4	0.00
31/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	3582	3	3582	3	0.00
31/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	181	0	181	0	0.00
31/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	571	1	571	1	0.00
31/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	186	0	186	0	0.00
31/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	190	0	190	0	0.00
31/10/2014	R207 On 06-August-15			Bond Future	7.35	100.0705	7.3465	100.0705	0.00
31/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	2280	2	2280	2	0.00
31/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	2330	2	2330	2	0.00
31/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	2305	2	2305	2	0.00
31/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1646	2	1646	2	70.00
31/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	833	1	833	1	0.00
31/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	820	1	820	1	0.00
31/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	809	1	809	1	0.00
31/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1226	1	1226	1	0.00
31/10/2014	R208 On 06-November-14			Bond Future	7.43	97.2127	7.4343	97.2127	52,023.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
31/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	245	0	245	0	0.00
31/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	300	0	300	0	0.00
31/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	272	0	272	0	0.00
31/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	5061	5	5061	5	0.00
31/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	195	0	195	0	0.00
31/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	174	0	174	0	0.00
31/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	217	0	217	0	0.00
31/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
31/10/2014	R208 On 05-February-15			Bond Future	7.49	98.7165	7.4947	98.7165	4.00
31/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	4616	4	4616	4	0.00
31/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	4703	5	4703	5	0.00
31/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	4659	5	4659	5	0.00
31/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	35	0	35	0	0.00
31/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	34	0	34	0	0.00
31/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	32	0	32	0	0.00
31/10/2014	R208 On 07-May-15			Bond Future	7.53	96.9974	7.5262	96.9974	0.00
31/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	2716	3	2716	3	0.00
31/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2782	3	2782	3	0.00
31/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	2749	3	2749	3	0.00
31/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	619	1	619	1	0.00
31/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	607	1	607	1	0.00
31/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	596	1	596	1	0.00
31/10/2014	R208 On 06-August-15			Bond Future	7.53	98.7965	7.5306	98.7965	0.00
31/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2999	3	2999	3	0.00
31/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2969	3	2969	3	0.00
31/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	3028	3	3028	3	0.00
31/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	5866	6	5866	6	0.00
31/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	961	1	961	1	0.00
31/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	233	0	233	0	198.00
31/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	948	1	948	1	0.00
31/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	934	1	934	1	0.00
31/10/2014	R209 On 06-November-14			Bond Future	8.49	78.7485	8.4937	78.7485	27,253.00
31/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	10892	11	10892	11	0.00
31/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	3573	4	3573	4	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
31/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	7555	8	7555	8	0.00
31/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	11212	11	11212	11	0.00
31/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	456	0	456	0	5,500.00
31/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	10570	11	10570	11	0.00
31/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	3875	4	3875	4	0.00
31/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	5787	6	5787	6	0.00
31/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	4323	4	4323	4	2,050.00
31/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	8106	8	8106	8	0.00
31/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	4024	4	4024	4	0.00
31/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	2051	2	2051	2	2,200.00
31/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	3950	4	3950	4	1,640.00
31/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	0	0	0	0	2,200.00
31/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
31/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	405	0	405	0	0.00
31/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
31/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
31/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	13	0	13	0	0.00
31/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
31/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
31/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R209 On 05-February-15			Bond Future	8.55	79.9666	8.5479	79.9666	1,577.00
31/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	5651	6	5651	6	0.00
31/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	5713	6	5713	6	0.00
31/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	5588	6	5588	6	0.00
31/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	4140	4	4140	4	0.00
31/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	323	0	323	0	0.00
31/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	305	0	305	0	0.00
31/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	314	0	314	0	0.00
31/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	637	1	637	1	0.00
31/10/2014	R209 On 07-May-15			Bond Future	8.59	78.1800	8.5878	78.1800	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
31/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	4608	5	4608	5	0.00
31/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	4709	5	4709	5	0.00
31/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	4659	5	4659	5	0.00
31/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	1483	1	1483	1	0.00
31/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	1460	1	1460	1	0.00
31/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	1508	1	1508	1	0.00
31/10/2014	R209 On 06-August-15			Bond Future	8.62	79.6304	8.6157	79.6304	0.00
31/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	9860	10	9860	10	0.00
31/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	5160	5	5160	5	0.00
31/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	5207	5	5207	5	0.00
31/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	5113	5	5113	5	0.00
31/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2213	2	2213	2	0.00
31/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	651	1	651	1	2,914.00
31/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2186	2	2186	2	0.00
31/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	2240	2	2240	2	0.00
31/10/2014	R210 On 06-November-14			Bond Future	173.50	173.4991	173.4995	173.4991	628.00
31/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	4510	5	4510	5	0.00
31/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	4490	4	4490	4	0.00
31/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	4500	4	4500	4	0.00
31/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R210 On 05-February-15			Bond Future	176.20	176.2045	176.2045	176.2045	0.00
31/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	1215	1	1215	1	0.00
31/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	1195	1	1195	1	0.00
31/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	1205	1	1205	1	0.00
31/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R210 On 07-May-15			Bond Future	177.14	177.1396	177.1385	177.1396	0.00
31/10/2014	R210 On 07-May-15	177.00	Call	Bond Future	138	0	138	0	0.00
31/10/2014	R210 On 07-May-15	176.99	Call	Bond Future	148	0	148	0	0.00
31/10/2014	R210 On 07-May-15	177.01	Call	Bond Future	128	0	128	0	0.00
31/10/2014	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
31/10/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R211 On 06-November-14			Bond Future	132.69	132.6897	132.6865	132.6897	1,120.00
31/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2697	3	2697	3	0.00
31/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2687	3	2687	3	0.00
31/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2677	3	2677	3	0.00
31/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R211 On 05-February-15			Bond Future	133.15	133.1528	133.1492	133.1528	0.00
31/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	139	0	139	0	0.00
31/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	149	0	149	0	0.00
31/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	159	0	159	0	0.00
31/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R211 On 07-May-15			Bond Future	135.43	135.4376	135.4331	135.4376	0.00
31/10/2014	R211 On 07-May-15	134.99	Call	Bond Future	443	0	443	0	0.00
31/10/2014	R211 On 07-May-15	135.00	Call	Bond Future	433	0	433	0	0.00
31/10/2014	R211 On 07-May-15	135.01	Call	Bond Future	423	0	423	0	0.00
31/10/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R212 On 06-November-14			Bond Future	137.96	137.9105	137.9551	137.9105	14,864.00
31/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	2955	3	2955	3	0.00
31/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	2945	3	2945	3	0.00
31/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	2965	3	2965	3	0.00
31/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R212 On 05-February-15			Bond Future	138.34	138.2982	138.3433	138.2982	0.00
31/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	343	0	343	0	0.00
31/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	333	0	333	0	0.00
31/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	353	0	353	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
31/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R212 On 07-May-15			Bond Future	140.72	140.6714	140.7163	140.6714	0.00
31/10/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
31/10/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
31/10/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
31/10/2014	R212 On 07-May-15	140.99	Put	Bond Future	274	0	274	0	0.00
31/10/2014	R212 On 07-May-15	141.00	Put	Bond Future	284	0	284	0	0.00
31/10/2014	R212 On 07-May-15	141.01	Put	Bond Future	294	0	294	0	0.00
31/10/2014	R213 On 06-November-14			Bond Future	8.34	89.3494	8.3441	89.3494	26,757.00
31/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	3875	4	3875	4	0.00
31/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	4027	4	4027	4	0.00
31/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	3951	4	3951	4	0.00
31/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R213 On 05-February-15			Bond Future	8.40	90.7316	8.4034	90.7316	1,900.00
31/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	6496	6	6496	6	0.00
31/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	6627	6	6627	6	0.00
31/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	6562	6	6562	6	0.00
31/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	180	0	180	0	0.00
31/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	174	0	174	0	0.00
31/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	186	0	186	0	0.00
31/10/2014	R213 On 07-May-15			Bond Future	8.44	88.7310	8.4435	88.7310	0.00
31/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3993	4	3993	4	0.00
31/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	4090	4	4090	4	0.00
31/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	4042	4	4042	4	0.00
31/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	1678	2	1678	2	0.00
31/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	1705	2	1705	2	0.00
31/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	1651	2	1651	2	0.00
31/10/2014	R213 On 06-August-15			Bond Future	8.47	90.3765	8.4703	90.3765	0.00
31/10/2014	R213 On 06-August-15	8.51	Call	Bond Future	3559	0	3559	0	0.00
31/10/2014	R213 On 06-August-15	8.50	Call	Bond Future	3519	0	3519	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
31/10/2014	R213 On 06-August-15	8.49	Call	Bond Future	3479	0	3479	0	0.00
31/10/2014	R213 On 06-August-15	8.50	Put	Bond Future	3288	0	3288	0	0.00
31/10/2014	R213 On 06-August-15	8.49	Put	Bond Future	3327	0	3327	0	0.00
31/10/2014	R213 On 06-August-15	8.51	Put	Bond Future	3251	0	3251	0	0.00
31/10/2014	R214 On 06-November-14			Bond Future	8.59	79.5716	8.5938	79.5716	5,747.00
31/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	4894	5	4894	5	2,500.00
31/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	8137	8	8137	8	0.00
31/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	8279	8	8279	8	0.00
31/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	9257	9	9257	9	0.00
31/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	8208	8	8208	8	0.00
31/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
31/10/2014	R214 On 05-February-15			Bond Future	8.65	80.8025	8.6494	80.8025	1,193.00
31/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	6932	7	6932	7	0.00
31/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	6866	7	6866	7	0.00
31/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	6800	7	6800	7	0.00
31/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	214	0	214	0	0.00
31/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	208	0	208	0	0.00
31/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	221	0	221	0	0.00
31/10/2014	R214 On 07-May-15			Bond Future	8.69	78.8861	8.6885	78.8861	0.00
31/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	5146	5	5146	5	0.00
31/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	5200	5	5200	5	0.00
31/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	5093	5	5093	5	0.00
31/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	1422	1	1422	1	0.00
31/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	1445	1	1445	1	0.00
31/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	1469	1	1469	1	0.00
31/10/2014	R214 On 06-August-15			Bond Future	8.72	80.3492	8.7165	80.3492	0.00
31/10/2014	R214 On 06-August-15	8.74	Call	Bond Future	3820	0	3820	0	0.00
31/10/2014	R214 On 06-August-15	8.75	Call	Bond Future	3862	0	3862	0	0.00
31/10/2014	R214 On 06-August-15	8.76	Call	Bond Future	3904	0	3904	0	0.00
31/10/2014	R214 On 06-August-15	8.74	Put	Bond Future	3626	0	3626	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
31/10/2014	R214 On 06-August-15	8.75	Put	Bond Future	3585	0	3585	0	0.00
31/10/2014	R214 On 06-August-15	8.76	Put	Bond Future	3545	0	3545	0	0.00
31/10/2014	R248 On 06-November-14			Bond Future	8.65	102.8105	8.6539	102.8105	26,526.00
31/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	10603	11	10603	11	0.00
31/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	10783	11	10783	11	0.00
31/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	10693	11	10693	11	0.00
31/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R248 On 05-February-15			Bond Future	8.71	104.4008	8.7111	104.4008	6,597.00
31/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	7948	8	7948	8	0.00
31/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	8042	8	8042	8	0.00
31/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	7855	8	7855	8	0.00
31/10/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R248 On 07-May-15			Bond Future	8.75	101.7466	8.7516	101.7466	0.00
31/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	5111	5	5111	5	0.00
31/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	5013	5	5013	5	0.00
31/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	5209	5	5209	5	0.00
31/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
31/10/2014	R248 On 06-August-15			Bond Future	8.78	103.6338	8.7811	103.6338	0.00
31/10/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
31/10/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
31/10/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
31/10/2014	R248 On 06-August-15	8.74	Put	Bond Future	440	0	440	0	0.00
31/10/2014	R248 On 06-August-15	8.76	Put	Bond Future	226	0	226	0	0.00
31/10/2014	R248 On 06-August-15	8.75	Put	Bond Future	333	0	333	0	0.00