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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/10/2014 TO: 27/10/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	2025 On 06-November-14			Bond Future	117.88	117.8600	117.8769	117.8600	16.00
27/10/2014	2025 On 06-November-14	116.99	Call	Bond Future	887	1	1	1	0.00
27/10/2014	2025 On 06-November-14	117.01	Call	Bond Future	867	1	1	1	0.00
27/10/2014	2025 On 06-November-14	117.00	Call	Bond Future	877	1	1	1	0.00
27/10/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2025 On 05-February-15			Bond Future	118.56	118.5435	118.5604	118.5435	0.00
27/10/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2025 On 05-February-15	118.99	Put	Bond Future	430	0	0	0	0.00
27/10/2014	2025 On 05-February-15	119.00	Put	Bond Future	440	0	0	0	0.00
27/10/2014	2025 On 05-February-15	119.01	Put	Bond Future	450	0	0	0	0.00
27/10/2014	2025 On 07-May-15			Bond Future	120.60	121.0000	120.6010	121.0000	0.00
27/10/2014	2025 On 07-May-15	120.99	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2025 On 07-May-15	121.01	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2025 On 07-May-15	121.00	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2025 On 07-May-15	121.01	Put	Bond Future	409	0	0	0	0.00
27/10/2014	2025 On 07-May-15	121.00	Put	Bond Future	399	0	0	0	0.00
27/10/2014	2025 On 07-May-15	120.99	Put	Bond Future	389	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
27/10/2014	2030 On 06-November-14			Bond Future	8.36	99.3274	99.1236	99.3274	4,661.00
27/10/2014	2030 On 06-November-14	8.99	Call	Bond Future	5030	5	5	5	0.00
27/10/2014	2030 On 06-November-14	9.01	Call	Bond Future	5185	5	5	5	0.00
27/10/2014	2030 On 06-November-14	9.00	Call	Bond Future	5108	5	5	5	0.00
27/10/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2030 On 05-February-15			Bond Future	8.42	96.8594	96.6521	96.8594	0.00
27/10/2014	2030 On 05-February-15	9.24	Call	Bond Future	6385	7	6	7	0.00
27/10/2014	2030 On 05-February-15	9.26	Call	Bond Future	6534	7	7	7	0.00
27/10/2014	2030 On 05-February-15	9.25	Call	Bond Future	6460	7	6	7	0.00
27/10/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2030 On 07-May-15			Bond Future	8.47	98.5202	98.3061	98.5202	0.00
27/10/2014	2030 On 07-May-15	8.74	Call	Bond Future	2159	2	2	2	0.00
27/10/2014	2030 On 07-May-15	8.76	Call	Bond Future	2315	3	2	3	0.00
27/10/2014	2030 On 07-May-15	8.75	Call	Bond Future	2237	2	2	2	0.00
27/10/2014	2030 On 07-May-15	8.75	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2030 On 07-May-15	8.74	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2030 On 07-May-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2037 On 06-November-14			Bond Future	8.61	101.4356	101.2462	101.4356	10,565.00
27/10/2014	2037 On 06-November-14	9.69	Call	Bond Future	9673	10	10	10	0.00
27/10/2014	2037 On 06-November-14	9.71	Call	Bond Future	9838	10	10	10	0.00
27/10/2014	2037 On 06-November-14	9.70	Call	Bond Future	9755	10	10	10	0.00
27/10/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2037 On 05-February-15			Bond Future	8.67	98.7498	98.5571	98.7498	3,280.00
27/10/2014	2037 On 05-February-15	9.49	Call	Bond Future	7399	8	7	8	0.00
27/10/2014	2037 On 05-February-15	9.50	Call	Bond Future	7484	8	7	8	0.00
27/10/2014	2037 On 05-February-15	9.51	Call	Bond Future	7569	8	8	8	0.00
27/10/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

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27/10/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2037 On 07-May-15			Bond Future	8.72	100.4430	100.2438	100.4430	0.00
27/10/2014	2037 On 07-May-15	8.99	Call	Bond Future	2539	3	3	3	0.00
27/10/2014	2037 On 07-May-15	9.01	Call	Bond Future	2721	3	3	3	0.00
27/10/2014	2037 On 07-May-15	9.00	Call	Bond Future	2630	3	3	3	0.00
27/10/2014	2037 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2037 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2037 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2037 On 06-August-15			Bond Future	8.75	8.7500	97.8449	8.7500	0.00
27/10/2014	2037 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2037 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2037 On 06-August-15	8.76	Call	Bond Future	70	0	0	0	0.00
27/10/2014	2037 On 06-August-15	8.75	Put	Bond Future	24	0	0	0	0.00
27/10/2014	2037 On 06-August-15	8.74	Put	Bond Future	118	0	0	0	0.00
27/10/2014	2037 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2038 On 06-November-14			Bond Future	124.12	123.9933	124.1244	123.9933	1,974.00
27/10/2014	2038 On 06-November-14	119.99	Call	Bond Future	4134	4	4	4	0.00
27/10/2014	2038 On 06-November-14	120.01	Call	Bond Future	4114	4	4	4	0.00
27/10/2014	2038 On 06-November-14	120.00	Call	Bond Future	4124	4	4	4	0.00
27/10/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2038 On 05-February-15			Bond Future	124.76	124.6280	124.7608	124.6280	0.00
27/10/2014	2038 On 05-February-15	123.01	Call	Bond Future	1751	2	2	2	0.00
27/10/2014	2038 On 05-February-15	123.00	Call	Bond Future	1761	2	2	2	0.00
27/10/2014	2038 On 05-February-15	122.99	Call	Bond Future	1771	2	2	2	0.00
27/10/2014	2038 On 05-February-15	123.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2038 On 05-February-15	123.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2038 On 07-May-15			Bond Future	126.91	127.0000	126.9083	127.0000	0.00
27/10/2014	2038 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2038 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00

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27/10/2014	2038 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2038 On 07-May-15	127.00	Put	Bond Future	92	0	0	0	0.00
27/10/2014	2038 On 07-May-15	127.01	Put	Bond Future	102	0	0	0	0.00
27/10/2014	2038 On 07-May-15	126.99	Put	Bond Future	82	0	0	0	0.00
27/10/2014	2044 On 06-November-14			Bond Future	8.70	103.1829	102.9236	103.1829	3,002.00
27/10/2014	2044 On 06-November-14	8.99	Call	Bond Future	2964	3	3	3	0.00
27/10/2014	2044 On 06-November-14	9.00	Call	Bond Future	3064	3	3	3	0.00
27/10/2014	2044 On 06-November-14	9.01	Call	Bond Future	3164	3	3	3	0.00
27/10/2014	2044 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2044 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2044 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2044 On 05-February-15			Bond Future	8.76	100.3989	100.1354	100.3989	0.00
27/10/2014	2044 On 05-February-15	9.01	Call	Bond Future	2560	3	3	3	0.00
27/10/2014	2044 On 05-February-15	9.00	Call	Bond Future	2460	3	2	3	0.00
27/10/2014	2044 On 05-February-15	8.99	Call	Bond Future	2359	3	2	3	0.00
27/10/2014	2044 On 05-February-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2044 On 05-February-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2044 On 05-February-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2044 On 07-May-15			Bond Future	8.80	102.1206	101.8490	102.1206	0.00
27/10/2014	2044 On 07-May-15	8.99	Call	Bond Future	1887	2	2	2	0.00
27/10/2014	2044 On 07-May-15	9.01	Call	Bond Future	2088	2	2	2	0.00
27/10/2014	2044 On 07-May-15	9.00	Call	Bond Future	1988	2	2	2	0.00
27/10/2014	2044 On 07-May-15	8.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2044 On 07-May-15	9.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2044 On 07-May-15	9.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2044 On 06-August-15			Bond Future	8.84	8.8200	99.3546	8.8200	0.00
27/10/2014	2044 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2044 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2044 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2044 On 06-August-15	8.75	Put	Bond Future	925	0	1	0	0.00
27/10/2014	2044 On 06-August-15	8.76	Put	Bond Future	821	0	1	0	0.00
27/10/2014	2044 On 06-August-15	8.74	Put	Bond Future	1029	0	1	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
27/10/2014	2046 On 06-November-14			Bond Future	123.60	123.5782	123.5965	123.5782	5,389.00
27/10/2014	2046 On 06-November-14	104.43	Call	Bond Future	19166	19	19	19	0.00
27/10/2014	2046 On 06-November-14	104.45	Call	Bond Future	19146	19	19	19	0.00
27/10/2014	2046 On 06-November-14	104.44	Call	Bond Future	19156	19	19	19	0.00
27/10/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2046 On 05-February-15			Bond Future	125.53	125.5080	125.5264	125.5080	0.00
27/10/2014	2046 On 05-February-15	123.99	Call	Bond Future	1536	2	2	2	0.00
27/10/2014	2046 On 05-February-15	124.01	Call	Bond Future	1516	1	2	1	0.00
27/10/2014	2046 On 05-February-15	124.00	Call	Bond Future	1526	2	2	2	0.00
27/10/2014	2046 On 05-February-15	123.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2046 On 05-February-15	124.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2046 On 05-February-15	124.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2046 On 07-May-15			Bond Future	126.31	127.0000	126.3092	127.0000	0.00
27/10/2014	2046 On 07-May-15	127.01	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2046 On 07-May-15	127.00	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2046 On 07-May-15	126.99	Call	Bond Future	0	0	0	0	0.00
27/10/2014	2046 On 07-May-15	127.00	Put	Bond Future	691	0	1	0	0.00
27/10/2014	2046 On 07-May-15	127.01	Put	Bond Future	701	0	1	0	0.00
27/10/2014	2046 On 07-May-15	126.99	Put	Bond Future	681	0	1	0	0.00
27/10/2014	2050 On 06-November-14			Bond Future	132.17	132.1494	132.1691	132.1494	2,640.00
27/10/2014	2050 On 06-November-14	126.00	Call	Bond Future	6169	6	6	6	0.00
27/10/2014	2050 On 06-November-14	126.01	Call	Bond Future	6159	6	6	6	0.00
27/10/2014	2050 On 06-November-14	125.99	Call	Bond Future	6179	6	6	6	0.00
27/10/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2050 On 05-February-15			Bond Future	132.78	132.7649	132.7844	132.7649	0.00
27/10/2014	2050 On 05-February-15	129.99	Call	Bond Future	2794	3	3	3	0.00
27/10/2014	2050 On 05-February-15	130.01	Call	Bond Future	2774	3	3	3	0.00
27/10/2014	2050 On 05-February-15	130.00	Call	Bond Future	2784	3	3	3	0.00
27/10/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00

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27/10/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2050 On 07-May-15			Bond Future	135.07	135.0000	135.0696	135.0000	0.00
27/10/2014	2050 On 07-May-15	135.01	Call	Bond Future	60	0	0	0	0.00
27/10/2014	2050 On 07-May-15	134.99	Call	Bond Future	80	0	0	0	0.00
27/10/2014	2050 On 07-May-15	135.00	Call	Bond Future	70	0	0	0	0.00
27/10/2014	2050 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2050 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	2050 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	AL12 On 06-November-14			Index Future	526.37	527.4560	526.3700	527.4560	0.00
27/10/2014	AL12 On 05-February-15			Index Future	534.52	535.6270	534.5200	535.6270	0.00
27/10/2014	AL12 On 07-May-15			Index Future	543.65	544.7960	543.6450	544.7960	0.00
27/10/2014	AL37 On 06-November-14			Index Future	440.96	441.4230	440.9640	441.4230	3.00
27/10/2014	AL37 On 05-February-15			Index Future	447.79	448.2610	447.7920	448.2610	111.00
27/10/2014	AL37 On 07-May-15			Index Future	455.44	455.0000	455.4360	455.0000	0.00
27/10/2014	AL7T On 06-November-14			Index Future	522.14	523.0140	522.1360	523.0140	4.00
27/10/2014	AL7T On 05-February-15			Index Future	530.22	531.1160	530.2200	531.1160	0.00
27/10/2014	AL7T On 07-May-15			Index Future	539.27	540.0000	539.2720	540.0000	0.00
27/10/2014	ALBI On 06-November-14			Index Future	476.01	476.7440	476.0070	476.7440	579.00
27/10/2014	ALBI On 05-February-15			Index Future	483.38	484.1290	483.3770	484.1290	65.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	ALBI On 07-May-15			Index Future	491.63	492.4170	491.6290	492.4170	0.00
27/10/2014	ALBI On 06-August-15			Index Future	500.65	502.0000	500.6480	502.0000	0.00
27/10/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C207 On 15-January-20			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
27/10/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/10/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/10/2014	EL28 On 06-November-14			Bond Future	123.43	122.9923	123.4349	122.9923	0.00
27/10/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1435	1	1	1	0.00
27/10/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1445	1	1	1	0.00
27/10/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1425	1	1	1	0.00
27/10/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	EL28 On 05-February-15			Bond Future	125.36	124.9128	125.3621	124.9128	0.00
27/10/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
27/10/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
27/10/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
27/10/2014	EL28 On 05-February-15	126.00	Put	Bond Future	638	1	1	1	0.00
27/10/2014	EL28 On 05-February-15	125.99	Put	Bond Future	628	1	1	1	0.00
27/10/2014	EL28 On 05-February-15	126.01	Put	Bond Future	648	1	1	1	0.00
27/10/2014	EL28 On 07-May-15			Bond Future	126.00	125.5400	126.0011	125.5400	0.00
27/10/2014	EL28 On 07-May-15	125.01	Call	Bond Future	991	0	1	0	0.00
27/10/2014	EL28 On 07-May-15	125.00	Call	Bond Future	1001	0	1	0	0.00
27/10/2014	EL28 On 07-May-15	124.99	Call	Bond Future	1011	0	1	0	0.00
27/10/2014	EL28 On 07-May-15	125.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	EL28 On 07-May-15	124.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	EL28 On 07-May-15	125.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 06-November-14			Bond Future	9.40	84.7005	84.5545	84.7005	6,220.00
27/10/2014	ES33 On 06-November-14	10.29	Call	Bond Future	6414	7	6	7	0.00
27/10/2014	ES33 On 06-November-14	10.31	Call	Bond Future	6549	7	7	7	0.00
27/10/2014	ES33 On 06-November-14	10.30	Call	Bond Future	6482	7	6	7	0.00
27/10/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 05-February-15			Bond Future	9.48	86.0127	85.8642	86.0127	0.00
27/10/2014	ES33 On 05-February-15	10.01	Call	Bond Future	3807	4	4	4	0.00
27/10/2014	ES33 On 05-February-15	10.00	Call	Bond Future	3737	4	4	4	0.00
27/10/2014	ES33 On 05-February-15	9.99	Call	Bond Future	3667	4	4	4	0.00
27/10/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 07-May-15			Bond Future	9.55	83.6959	83.5421	83.6959	0.00
27/10/2014	ES33 On 07-May-15	9.74	Call	Bond Future	1358	2	1	2	0.00
27/10/2014	ES33 On 07-May-15	9.76	Call	Bond Future	1503	2	2	2	0.00
27/10/2014	ES33 On 07-May-15	9.75	Call	Bond Future	1431	2	1	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	ES33 On 07-May-15	9.74	Put	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 07-May-15	9.76	Put	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 07-May-15	9.75	Put	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 06-August-15			Bond Future	9.61	9.6000	85.0939	9.6000	0.00
27/10/2014	ES33 On 06-August-15	9.60	Call	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 06-August-15	9.61	Call	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 06-August-15	9.59	Call	Bond Future	0	0	0	0	0.00
27/10/2014	ES33 On 06-August-15	9.59	Put	Bond Future	159	0	0	0	0.00
27/10/2014	ES33 On 06-August-15	9.60	Put	Bond Future	85	0	0	0	0.00
27/10/2014	ES33 On 06-August-15	9.61	Put	Bond Future	12	0	0	0	0.00
27/10/2014	GOVI On 06-November-14			GOVI	474.17	474.8740	474.1730	474.8740	429.00
27/10/2014	GOVI On 06-November-14	448.99	Call	GOVI	251830	26	25	26	0.00
27/10/2014	GOVI On 06-November-14	449.01	Call	GOVI	251630	26	25	26	0.00
27/10/2014	GOVI On 06-November-14	449.00	Call	GOVI	251730	26	25	26	0.00
27/10/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
27/10/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
27/10/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
27/10/2014	GOVI On 05-February-15			GOVI	481.52	482.2300	481.5150	482.2300	48.00
27/10/2014	GOVI On 05-February-15	459.99	Call	GOVI	215250	22	22	22	0.00
27/10/2014	GOVI On 05-February-15	460.00	Call	GOVI	215150	22	22	22	0.00
27/10/2014	GOVI On 05-February-15	460.01	Call	GOVI	215050	22	22	22	0.00
27/10/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
27/10/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
27/10/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
27/10/2014	GOVI On 07-May-15			GOVI	489.74	490.4850	489.7350	490.4850	0.00
27/10/2014	GOVI On 07-May-15	449.99	Call	GOVI	397450	40	40	40	0.00
27/10/2014	GOVI On 07-May-15	450.00	Call	GOVI	397350	40	40	40	0.00
27/10/2014	GOVI On 07-May-15	450.01	Call	GOVI	397250	40	40	40	0.00
27/10/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
27/10/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
27/10/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
27/10/2014	GOVI On 06-August-15			GOVI	498.72	499.4800	498.7190	499.4800	0.00
27/10/2014	GOVI On 06-August-15	500.00	Call	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
27/10/2014	GOVI On 06-August-15	500.01	Call	GOVI	0	0	0	0	0.00
27/10/2014	GOVI On 06-August-15	499.99	Call	GOVI	0	0	0	0	0.00
27/10/2014	GOVI On 06-August-15	500.00	Put	GOVI	12810	0	1	0	0.00
27/10/2014	GOVI On 06-August-15	500.01	Put	GOVI	12910	0	1	0	0.00
27/10/2014	GOVI On 06-August-15	499.99	Put	GOVI	12710	0	1	0	0.00
27/10/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/10/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.27	145.2491	145.2669	145.2491	107.00
27/10/2014	IGOV On 06-November-14			Index Future	220.81	220.6260	220.8050	220.6260	1,164.00
27/10/2014	IGOV On 05-February-15			Index Future	224.25	224.0710	224.2510	224.0710	10.00
27/10/2014	IGOV On 07-May-15			Index Future	228.11	227.9330	228.1060	227.9330	0.00
27/10/2014	IGOV On 06-August-15			Index Future	232.32	232.0000	232.3170	232.0000	0.00
27/10/2014	ILBI On 06-November-14			Index Future	598.50	598.1860	598.4980	598.1860	0.00
27/10/2014	ILBI On 05-February-15			Index Future	607.92	607.6120	607.9240	607.6120	157.00
27/10/2014	ILBI On 07-May-15			Index Future	618.59	619.0000	618.5900	619.0000	0.00
27/10/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/10/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/10/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/10/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/10/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/10/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/10/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.10	93.9200	93.9000	93.9200	0.00
27/10/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.19	93.8300	93.8100	93.8300	0.00
27/10/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.22	93.8000	93.7800	93.8000	0.00
27/10/2014	JBAF On 18-February-15			Jibar Tradeable Future	6.30	93.7200	93.7000	93.7200	0.00
27/10/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.34	93.6800	93.6600	93.6800	2,850.00
27/10/2014	JBAF On 15-April-15			Jibar Tradeable Future	6.42	93.6000	93.5800	93.6000	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
27/10/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.56	93.4600	93.4400	93.4600	5,000.00
27/10/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.74	93.2800	93.2600	93.2800	0.00
27/10/2014	JBAF On 15-December-15			Jibar Tradeable Future	6.86	93.1600	93.1400	93.1600	0.00
27/10/2014	JBAF On 16-March-16			Jibar Tradeable Future	6.98	93.0400	93.0200	93.0400	0.00
27/10/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.10	92.9200	92.9000	92.9200	0.00
27/10/2014	JBAF On 21-September-16			Jibar Tradeable Future	7.22	92.8000	92.7800	92.8000	0.00
27/10/2014	R023 On 06-November-14			Bond Future	7.71	101.9511	101.7725	101.9511	7,643.00
27/10/2014	R023 On 06-November-14	8.59	Call	Bond Future	5165	5	5	5	0.00
27/10/2014	R023 On 06-November-14	8.61	Call	Bond Future	5278	5	5	5	0.00
27/10/2014	R023 On 06-November-14	8.60	Call	Bond Future	5221	5	5	5	0.00
27/10/2014	R023 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R023 On 06-November-14	8.59	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R023 On 06-November-14	8.61	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R023 On 05-February-15			Bond Future	7.77	103.5305	103.3489	103.5305	0.00
27/10/2014	R023 On 05-February-15	8.75	Call	Bond Future	5616	6	6	6	0.00
27/10/2014	R023 On 05-February-15	8.76	Call	Bond Future	5668	6	6	6	0.00
27/10/2014	R023 On 05-February-15	8.74	Call	Bond Future	5563	6	6	6	0.00
27/10/2014	R023 On 05-February-15	8.76	Put	Bond Future	54	0	0	0	0.00
27/10/2014	R023 On 05-February-15	8.75	Put	Bond Future	56	0	0	0	0.00
27/10/2014	R023 On 05-February-15	8.74	Put	Bond Future	58	0	0	0	0.00
27/10/2014	R023 On 07-May-15			Bond Future	7.81	101.3768	101.1888	101.3768	0.00
27/10/2014	R023 On 07-May-15	8.14	Call	Bond Future	2930	3	3	3	0.00
27/10/2014	R023 On 07-May-15	8.16	Call	Bond Future	3005	3	3	3	0.00
27/10/2014	R023 On 07-May-15	8.15	Call	Bond Future	2968	3	3	3	0.00
27/10/2014	R023 On 07-May-15	8.15	Put	Bond Future	1021	1	1	1	0.00
27/10/2014	R023 On 07-May-15	8.16	Put	Bond Future	1003	1	1	1	0.00
27/10/2014	R023 On 07-May-15	8.14	Put	Bond Future	1040	1	1	1	0.00
27/10/2014	R023 On 06-August-15			Bond Future	7.82	103.2588	103.0675	103.2588	0.00
27/10/2014	R023 On 06-August-15	8.24	Call	Bond Future	3663	4	4	4	0.00
27/10/2014	R023 On 06-August-15	9.07	Call	Bond Future	7095	7	7	7	0.00
27/10/2014	R023 On 06-August-15	8.25	Call	Bond Future	3700	4	4	4	0.00
27/10/2014	R023 On 06-August-15	8.26	Call	Bond Future	3737	4	4	4	0.00
27/10/2014	R023 On 06-August-15	8.24	Put	Bond Future	1349	1	1	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	R023 On 06-August-15	8.26	Put	Bond Future	1313	1	1	1	0.00
27/10/2014	R023 On 06-August-15	8.25	Put	Bond Future	1331	1	1	1	0.00
27/10/2014	R023 On 06-August-15	9.07	Put	Bond Future	389	0	0	0	911.00
27/10/2014	R157 On 06-November-14			Bond Future	6.74	107.5527	107.5527	107.5527	0.00
27/10/2014	R157 On 06-November-14	6.19	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R157 On 06-November-14	6.21	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R157 On 06-November-14	6.20	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R157 On 06-November-14	6.21	Put	Bond Future	447	0	0	0	0.00
27/10/2014	R157 On 06-November-14	6.19	Put	Bond Future	464	0	0	0	0.00
27/10/2014	R157 On 06-November-14	6.20	Put	Bond Future	455	0	0	0	0.00
27/10/2014	R157 On 05-February-15			Bond Future	6.91	109.2566	109.2566	109.2566	0.00
27/10/2014	R157 On 05-February-15	8.74	Call	Bond Future	1082	1	1	1	0.00
27/10/2014	R157 On 05-February-15	8.76	Call	Bond Future	1093	1	1	1	0.00
27/10/2014	R157 On 05-February-15	8.75	Call	Bond Future	1088	1	1	1	0.00
27/10/2014	R157 On 05-February-15	8.75	Put	Bond Future	9	0	0	0	0.00
27/10/2014	R157 On 05-February-15	8.74	Put	Bond Future	9	0	0	0	0.00
27/10/2014	R157 On 05-February-15	8.76	Put	Bond Future	8	0	0	0	0.00
27/10/2014	R186 On 06-November-14			Bond Future	7.93	124.0853	123.8281	124.0853	43,227.00
27/10/2014	R186 On 06-November-14	8.30	Call	Bond Future	3147	3	3	3	100.00
27/10/2014	R186 On 06-November-14	8.50	Call	Bond Future	4802	5	5	5	0.00
27/10/2014	R186 On 06-November-14	9.17	Call	Bond Future	10139	10	10	10	0.00
27/10/2014	R186 On 06-November-14	8.53	Call	Bond Future	5049	5	5	5	0.00
27/10/2014	R186 On 06-November-14	7.70	Call	Bond Future	49	0	0	0	1,500.00
27/10/2014	R186 On 06-November-14	8.14	Call	Bond Future	1861	2	2	2	0.00
27/10/2014	R186 On 06-November-14	8.00	Call	Bond Future	911	1	1	1	1,500.00
27/10/2014	R186 On 06-November-14	8.16	Call	Bond Future	2015	2	2	2	0.00
27/10/2014	R186 On 06-November-14	8.15	Call	Bond Future	1937	2	2	2	0.00
27/10/2014	R186 On 06-November-14	8.60	Call	Bond Future	5621	6	6	6	0.00
27/10/2014	R186 On 06-November-14	8.45	Call	Bond Future	4390	5	4	5	0.00
27/10/2014	R186 On 06-November-14	7.80	Call	Bond Future	169	0	0	0	100.00
27/10/2014	R186 On 06-November-14	8.30	Put	Bond Future	8	0	0	0	100.00
27/10/2014	R186 On 06-November-14	9.17	Put	Bond Future	0	0	0	0	2,010.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	R186 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	7,000.00
27/10/2014	R186 On 06-November-14	8.00	Put	Bond Future	331	0	0	0	0.00
27/10/2014	R186 On 06-November-14	8.16	Put	Bond Future	60	0	0	0	0.00
27/10/2014	R186 On 06-November-14	8.14	Put	Bond Future	77	0	0	0	0.00
27/10/2014	R186 On 06-November-14	8.45	Put	Bond Future	1	0	0	0	6,000.00
27/10/2014	R186 On 06-November-14	8.53	Put	Bond Future	0	0	0	0	100.00
27/10/2014	R186 On 06-November-14	7.70	Put	Bond Future	2104	2	2	2	0.00
27/10/2014	R186 On 06-November-14	8.60	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R186 On 06-November-14	8.15	Put	Bond Future	68	0	0	0	0.00
27/10/2014	R186 On 06-November-14	7.80	Put	Bond Future	1337	1	1	1	0.00
27/10/2014	R186 On 05-February-15			Bond Future	7.99	120.7121	120.4506	120.7121	4,086.00
27/10/2014	R186 On 05-February-15	8.75	Call	Bond Future	6471	7	6	7	0.00
27/10/2014	R186 On 05-February-15	8.76	Call	Bond Future	6542	7	7	7	0.00
27/10/2014	R186 On 05-February-15	9.00	Call	Bond Future	8296	9	8	9	0.00
27/10/2014	R186 On 05-February-15	8.74	Call	Bond Future	6399	7	6	7	0.00
27/10/2014	R186 On 05-February-15	9.00	Put	Bond Future	93	0	0	0	9,600.00
27/10/2014	R186 On 05-February-15	8.74	Put	Bond Future	233	0	0	0	0.00
27/10/2014	R186 On 05-February-15	8.76	Put	Bond Future	218	0	0	0	0.00
27/10/2014	R186 On 05-February-15	8.75	Put	Bond Future	226	0	0	0	0.00
27/10/2014	R186 On 07-May-15			Bond Future	8.03	122.7804	122.5104	122.7804	0.00
27/10/2014	R186 On 07-May-15	8.25	Call	Bond Future	3734	4	4	4	0.00
27/10/2014	R186 On 07-May-15	8.24	Call	Bond Future	3684	4	4	4	0.00
27/10/2014	R186 On 07-May-15	8.26	Call	Bond Future	3785	4	4	4	0.00
27/10/2014	R186 On 07-May-15	8.25	Put	Bond Future	1906	2	2	2	0.00
27/10/2014	R186 On 07-May-15	8.26	Put	Bond Future	1874	2	2	2	0.00
27/10/2014	R186 On 07-May-15	8.24	Put	Bond Future	1938	2	2	2	0.00
27/10/2014	R186 On 06-August-15			Bond Future	8.05	8.0200	119.4816	8.0200	0.00
27/10/2014	R186 On 06-August-15	7.99	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R186 On 06-August-15	8.01	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R186 On 06-August-15	8.00	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R186 On 06-August-15	8.00	Put	Bond Future	418	0	0	0	0.00
27/10/2014	R186 On 06-August-15	7.99	Put	Bond Future	501	0	1	0	0.00
27/10/2014	R186 On 06-August-15	8.01	Put	Bond Future	336	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
27/10/2014	R197 On 06-November-14			Bond Future	290.16	290.1173	290.1586	290.1173	908.00
27/10/2014	R197 On 06-November-14	285.00	Call	Bond Future	5159	5	5	5	0.00
27/10/2014	R197 On 06-November-14	285.01	Call	Bond Future	5149	5	5	5	0.00
27/10/2014	R197 On 06-November-14	284.99	Call	Bond Future	5169	5	5	5	0.00
27/10/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R197 On 05-February-15			Bond Future	288.67	288.6310	288.6720	288.6310	0.00
27/10/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R197 On 05-February-15	289.00	Put	Bond Future	328	0	0	0	0.00
27/10/2014	R197 On 05-February-15	289.01	Put	Bond Future	338	0	0	0	0.00
27/10/2014	R197 On 05-February-15	288.99	Put	Bond Future	318	0	0	0	0.00
27/10/2014	R197 On 07-May-15			Bond Future	293.64	293.6000	293.6403	293.6000	0.00
27/10/2014	R197 On 07-May-15	294.01	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R197 On 07-May-15	294.00	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R197 On 07-May-15	293.99	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R197 On 07-May-15	294.01	Put	Bond Future	370	0	0	0	0.00
27/10/2014	R197 On 07-May-15	294.00	Put	Bond Future	360	0	0	0	0.00
27/10/2014	R197 On 07-May-15	293.99	Put	Bond Future	350	0	0	0	0.00
27/10/2014	R202 On 06-November-14			Bond Future	234.05	234.0168	234.0510	234.0168	50,353.00
27/10/2014	R202 On 06-November-14	226.99	Call	Bond Future	7061	7	7	7	0.00
27/10/2014	R202 On 06-November-14	227.00	Call	Bond Future	7051	7	7	7	0.00
27/10/2014	R202 On 06-November-14	227.01	Call	Bond Future	7041	7	7	7	0.00
27/10/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R202 On 05-February-15			Bond Future	234.51	234.4752	234.5094	234.4752	0.00
27/10/2014	R202 On 05-February-15	232.99	Call	Bond Future	1519	1	2	1	0.00
27/10/2014	R202 On 05-February-15	233.01	Call	Bond Future	1499	1	1	1	0.00
27/10/2014	R202 On 05-February-15	233.00	Call	Bond Future	1509	1	2	1	0.00
27/10/2014	R202 On 05-February-15	233.00	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
27/10/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R202 On 07-May-15			Bond Future	238.55	238.5000	238.5450	238.5000	0.00
27/10/2014	R202 On 07-May-15	238.49	Call	Bond Future	55	0	0	0	0.00
27/10/2014	R202 On 07-May-15	238.51	Call	Bond Future	35	0	0	0	0.00
27/10/2014	R202 On 07-May-15	238.50	Call	Bond Future	45	0	0	0	0.00
27/10/2014	R202 On 07-May-15	238.49	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R202 On 07-May-15	238.51	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R202 On 07-May-15	238.50	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R203 On 06-November-14			Bond Future	6.78	105.0801	105.0160	105.0801	11,231.00
27/10/2014	R203 On 06-November-14	6.84	Call	Bond Future	222	0	0	0	45.00
27/10/2014	R203 On 06-November-14	6.98	Call	Bond Future	519	1	1	1	14.00
27/10/2014	R203 On 06-November-14	6.86	Call	Bond Future	258	0	0	0	0.00
27/10/2014	R203 On 06-November-14	6.85	Call	Bond Future	239	0	0	0	0.00
27/10/2014	R203 On 06-November-14	6.85	Put	Bond Future	69	0	0	0	0.00
27/10/2014	R203 On 06-November-14	6.86	Put	Bond Future	61	0	0	0	0.00
27/10/2014	R203 On 06-November-14	6.98	Put	Bond Future	11	0	0	0	0.00
27/10/2014	R203 On 06-November-14	6.84	Put	Bond Future	77	0	0	0	0.00
27/10/2014	R203 On 05-February-15			Bond Future	6.85	106.7079	106.6426	106.7079	2,093.00
27/10/2014	R203 On 05-February-15	7.69	Call	Bond Future	2008	2	2	2	55.00
27/10/2014	R203 On 05-February-15	8.35	Call	Bond Future	3511	4	4	4	0.00
27/10/2014	R203 On 05-February-15	8.34	Call	Bond Future	3489	4	3	4	0.00
27/10/2014	R203 On 05-February-15	8.36	Call	Bond Future	3534	4	4	4	0.00
27/10/2014	R203 On 05-February-15	8.36	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R203 On 05-February-15	7.69	Put	Bond Future	20	0	0	0	0.00
27/10/2014	R203 On 05-February-15	8.35	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R203 On 05-February-15	8.34	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R203 On 07-May-15			Bond Future	6.84	104.3665	104.2966	104.3665	0.00
27/10/2014	R203 On 07-May-15	7.26	Call	Bond Future	1176	1	1	1	0.00
27/10/2014	R203 On 07-May-15	7.24	Call	Bond Future	1144	1	1	1	0.00
27/10/2014	R203 On 07-May-15	7.25	Call	Bond Future	1160	1	1	1	0.00
27/10/2014	R203 On 07-May-15	7.25	Put	Bond Future	267	0	0	0	0.00
27/10/2014	R203 On 07-May-15	7.26	Put	Bond Future	262	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
27/10/2014	R203 On 07-May-15	7.24	Put	Bond Future	273	0	0	0	0.00
27/10/2014	R203 On 06-August-15			Bond Future	6.75	6.7100	106.2334	6.7100	0.00
27/10/2014	R203 On 06-August-15	6.74	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R203 On 06-August-15	6.75	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R203 On 06-August-15	6.76	Call	Bond Future	19	0	0	0	0.00
27/10/2014	R203 On 06-August-15	6.75	Put	Bond Future	1	0	0	0	0.00
27/10/2014	R203 On 06-August-15	6.74	Put	Bond Future	21	0	0	0	0.00
27/10/2014	R203 On 06-August-15	6.76	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R204 On 06-November-14			Bond Future	7.09	106.3640	106.2944	106.3640	9,979.00
27/10/2014	R204 On 06-November-14	7.01	Call	Bond Future	86	0	0	0	0.00
27/10/2014	R204 On 06-November-14	7.00	Call	Bond Future	76	0	0	0	0.00
27/10/2014	R204 On 06-November-14	6.99	Call	Bond Future	68	0	0	0	0.00
27/10/2014	R204 On 06-November-14	7.99	Call	Bond Future	3148	3	3	3	0.00
27/10/2014	R204 On 06-November-14	7.00	Put	Bond Future	414	0	0	0	0.00
27/10/2014	R204 On 06-November-14	7.99	Put	Bond Future	0	0	0	0	1,270.00
27/10/2014	R204 On 06-November-14	7.01	Put	Bond Future	388	0	0	0	0.00
27/10/2014	R204 On 06-November-14	6.99	Put	Bond Future	441	0	0	0	0.00
27/10/2014	R204 On 05-February-15			Bond Future	7.16	103.9771	103.9061	103.9771	1,988.00
27/10/2014	R204 On 05-February-15	8.25	Call	Bond Future	3626	4	4	4	0.00
27/10/2014	R204 On 05-February-15	8.26	Call	Bond Future	3657	4	4	4	0.00
27/10/2014	R204 On 05-February-15	8.24	Call	Bond Future	3594	4	4	4	0.00
27/10/2014	R204 On 05-February-15	8.26	Put	Bond Future	11	0	0	0	0.00
27/10/2014	R204 On 05-February-15	8.25	Put	Bond Future	12	0	0	0	0.00
27/10/2014	R204 On 05-February-15	8.24	Put	Bond Future	13	0	0	0	0.00
27/10/2014	R204 On 07-May-15			Bond Future	7.18	105.7585	105.6828	105.7585	0.00
27/10/2014	R204 On 07-May-15	7.49	Call	Bond Future	1518	2	2	2	0.00
27/10/2014	R204 On 07-May-15	7.51	Call	Bond Future	1560	2	2	2	0.00
27/10/2014	R204 On 07-May-15	7.50	Call	Bond Future	1539	2	2	2	0.00
27/10/2014	R204 On 07-May-15	7.49	Put	Bond Future	530	1	1	1	0.00
27/10/2014	R204 On 07-May-15	7.50	Put	Bond Future	520	1	1	1	0.00
27/10/2014	R204 On 07-May-15	7.51	Put	Bond Future	510	0	1	0	0.00
27/10/2014	R204 On 06-August-15			Bond Future	7.16	103.6809	103.6040	103.6809	0.00
27/10/2014	R204 On 06-August-15	8.41	Call	Bond Future	3825	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	R204 On 06-August-15	7.74	Call	Bond Future	2235	2	2	2	0.00
27/10/2014	R204 On 06-August-15	7.76	Call	Bond Future	2279	2	2	2	0.00
27/10/2014	R204 On 06-August-15	7.75	Call	Bond Future	2257	2	2	2	0.00
27/10/2014	R204 On 06-August-15	8.41	Put	Bond Future	163	0	0	0	699.00
27/10/2014	R204 On 06-August-15	7.75	Put	Bond Future	501	0	1	0	0.00
27/10/2014	R204 On 06-August-15	7.74	Put	Bond Future	509	0	1	0	0.00
27/10/2014	R204 On 06-August-15	7.76	Put	Bond Future	493	0	0	0	0.00
27/10/2014	R207 On 06-November-14			Bond Future	7.32	102.1412	102.0160	102.1412	36,349.00
27/10/2014	R207 On 06-November-14	7.34	Call	Bond Future	296	0	0	0	0.00
27/10/2014	R207 On 06-November-14	7.36	Call	Bond Future	344	0	0	0	0.00
27/10/2014	R207 On 06-November-14	7.35	Call	Bond Future	319	0	0	0	0.00
27/10/2014	R207 On 06-November-14	7.34	Put	Bond Future	227	0	0	0	0.00
27/10/2014	R207 On 06-November-14	7.35	Put	Bond Future	209	0	0	0	0.00
27/10/2014	R207 On 06-November-14	7.36	Put	Bond Future	191	0	0	0	0.00
27/10/2014	R207 On 05-February-15			Bond Future	7.39	100.0825	99.9551	100.0825	3,127.00
27/10/2014	R207 On 05-February-15	8.49	Call	Bond Future	4371	4	4	4	0.00
27/10/2014	R207 On 05-February-15	8.51	Call	Bond Future	4446	5	4	5	0.00
27/10/2014	R207 On 05-February-15	8.50	Call	Bond Future	4408	5	4	5	0.00
27/10/2014	R207 On 05-February-15	8.50	Put	Bond Future	16	0	0	0	0.00
27/10/2014	R207 On 05-February-15	8.51	Put	Bond Future	15	0	0	0	0.00
27/10/2014	R207 On 05-February-15	8.49	Put	Bond Future	17	0	0	0	0.00
27/10/2014	R207 On 07-May-15			Bond Future	7.42	101.7977	101.6648	101.7977	0.00
27/10/2014	R207 On 07-May-15	8.25	Call	Bond Future	3392	4	3	4	0.00
27/10/2014	R207 On 07-May-15	7.73	Call	Bond Future	1875	2	2	2	66.00
27/10/2014	R207 On 07-May-15	8.26	Call	Bond Future	3424	4	3	4	0.00
27/10/2014	R207 On 07-May-15	8.24	Call	Bond Future	3360	3	3	3	0.00
27/10/2014	R207 On 07-May-15	8.26	Put	Bond Future	232	0	0	0	0.00
27/10/2014	R207 On 07-May-15	7.73	Put	Bond Future	684	1	1	1	0.00
27/10/2014	R207 On 07-May-15	8.25	Put	Bond Future	238	0	0	0	0.00
27/10/2014	R207 On 07-May-15	8.24	Put	Bond Future	243	0	0	0	0.00
27/10/2014	R207 On 06-August-15			Bond Future	7.42	100.0423	99.9070	100.0423	0.00
27/10/2014	R207 On 06-August-15	7.74	Call	Bond Future	2140	2	2	2	0.00
27/10/2014	R207 On 06-August-15	7.76	Call	Bond Future	2187	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	R207 On 06-August-15	7.75	Call	Bond Future	2164	2	2	2	0.00
27/10/2014	R207 On 06-August-15	7.46	Call	Bond Future	1535	2	2	2	70.00
27/10/2014	R207 On 06-August-15	7.74	Put	Bond Future	969	1	1	1	0.00
27/10/2014	R207 On 06-August-15	7.75	Put	Bond Future	956	1	1	1	0.00
27/10/2014	R207 On 06-August-15	7.76	Put	Bond Future	944	1	1	1	0.00
27/10/2014	R207 On 06-August-15	7.46	Put	Bond Future	1392	1	1	1	0.00
27/10/2014	R208 On 06-November-14			Bond Future	7.49	97.1914	97.0472	97.1914	53,508.00
27/10/2014	R208 On 06-November-14	7.44	Call	Bond Future	193	0	0	0	0.00
27/10/2014	R208 On 06-November-14	7.46	Call	Bond Future	232	0	0	0	0.00
27/10/2014	R208 On 06-November-14	7.45	Call	Bond Future	212	0	0	0	0.00
27/10/2014	R208 On 06-November-14	8.50	Call	Bond Future	4769	5	5	5	0.00
27/10/2014	R208 On 06-November-14	7.45	Put	Bond Future	427	0	0	0	0.00
27/10/2014	R208 On 06-November-14	7.46	Put	Bond Future	398	0	0	0	0.00
27/10/2014	R208 On 06-November-14	7.44	Put	Bond Future	457	0	0	0	0.00
27/10/2014	R208 On 06-November-14	8.50	Put	Bond Future	0	0	0	0	1,520.00
27/10/2014	R208 On 05-February-15			Bond Future	7.56	98.6970	98.5503	98.6970	0.00
27/10/2014	R208 On 05-February-15	8.49	Call	Bond Future	4332	4	4	4	0.00
27/10/2014	R208 On 05-February-15	8.51	Call	Bond Future	4418	5	4	5	0.00
27/10/2014	R208 On 05-February-15	8.50	Call	Bond Future	4375	5	4	5	0.00
27/10/2014	R208 On 05-February-15	8.49	Put	Bond Future	46	0	0	0	0.00
27/10/2014	R208 On 05-February-15	8.50	Put	Bond Future	44	0	0	0	0.00
27/10/2014	R208 On 05-February-15	8.51	Put	Bond Future	42	0	0	0	0.00
27/10/2014	R208 On 07-May-15			Bond Future	7.59	96.9860	96.8336	96.9860	0.00
27/10/2014	R208 On 07-May-15	7.99	Call	Bond Future	2503	3	3	3	0.00
27/10/2014	R208 On 07-May-15	8.01	Call	Bond Future	2566	3	3	3	0.00
27/10/2014	R208 On 07-May-15	8.00	Call	Bond Future	2534	3	3	3	0.00
27/10/2014	R208 On 07-May-15	7.99	Put	Bond Future	699	1	1	1	0.00
27/10/2014	R208 On 07-May-15	8.00	Put	Bond Future	686	1	1	1	0.00
27/10/2014	R208 On 07-May-15	8.01	Put	Bond Future	673	1	1	1	0.00
27/10/2014	R208 On 06-August-15			Bond Future	7.60	98.7869	98.6318	98.7869	0.00
27/10/2014	R208 On 06-August-15	8.00	Call	Bond Future	2805	3	3	3	0.00
27/10/2014	R208 On 06-August-15	7.99	Call	Bond Future	2776	3	3	3	0.00
27/10/2014	R208 On 06-August-15	8.01	Call	Bond Future	2834	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	R208 On 06-August-15	8.85	Call	Bond Future	5618	6	6	6	0.00
27/10/2014	R208 On 06-August-15	7.99	Put	Bond Future	1064	1	1	1	0.00
27/10/2014	R208 On 06-August-15	8.85	Put	Bond Future	282	0	0	0	198.00
27/10/2014	R208 On 06-August-15	8.00	Put	Bond Future	1050	1	1	1	0.00
27/10/2014	R208 On 06-August-15	8.01	Put	Bond Future	1036	1	1	1	0.00
27/10/2014	R209 On 06-November-14			Bond Future	8.53	78.5963	78.4391	78.5963	28,803.00
27/10/2014	R209 On 06-November-14	10.00	Call	Bond Future	10578	11	11	11	0.00
27/10/2014	R209 On 06-November-14	8.95	Call	Bond Future	3265	3	3	3	2,050.00
27/10/2014	R209 On 06-November-14	9.50	Call	Bond Future	7240	7	7	7	0.00
27/10/2014	R209 On 06-November-14	10.05	Call	Bond Future	10898	11	11	11	0.00
27/10/2014	R209 On 06-November-14	9.95	Call	Bond Future	10256	10	10	10	0.00
27/10/2014	R209 On 06-November-14	8.50	Call	Bond Future	445	1	0	1	5,500.00
27/10/2014	R209 On 06-November-14	8.99	Call	Bond Future	3563	4	4	4	0.00
27/10/2014	R209 On 06-November-14	9.25	Call	Bond Future	5473	6	5	6	0.00
27/10/2014	R209 On 06-November-14	9.05	Call	Bond Future	4010	4	4	4	2,050.00
27/10/2014	R209 On 06-November-14	9.58	Call	Bond Future	7792	8	8	8	0.00
27/10/2014	R209 On 06-November-14	9.01	Call	Bond Future	3712	4	4	4	0.00
27/10/2014	R209 On 06-November-14	8.75	Call	Bond Future	1802	2	2	2	2,200.00
27/10/2014	R209 On 06-November-14	9.00	Call	Bond Future	3638	4	4	4	1,640.00
27/10/2014	R209 On 06-November-14	9.25	Put	Bond Future	0	0	0	0	2,200.00
27/10/2014	R209 On 06-November-14	9.95	Put	Bond Future	0	0	0	0	2,050.00
27/10/2014	R209 On 06-November-14	8.50	Put	Bond Future	708	1	1	1	0.00
27/10/2014	R209 On 06-November-14	10.00	Put	Bond Future	0	0	0	0	1,640.00
27/10/2014	R209 On 06-November-14	10.05	Put	Bond Future	0	0	0	0	2,050.00
27/10/2014	R209 On 06-November-14	8.75	Put	Bond Future	77	0	0	0	0.00
27/10/2014	R209 On 06-November-14	9.00	Put	Bond Future	3	0	0	0	0.00
27/10/2014	R209 On 06-November-14	8.95	Put	Bond Future	6	0	0	0	0.00
27/10/2014	R209 On 06-November-14	9.01	Put	Bond Future	2	0	0	0	0.00
27/10/2014	R209 On 06-November-14	9.50	Put	Bond Future	0	0	0	0	5,500.00
27/10/2014	R209 On 06-November-14	9.05	Put	Bond Future	1	0	0	0	0.00
27/10/2014	R209 On 06-November-14	9.58	Put	Bond Future	0	0	0	0	907.00
27/10/2014	R209 On 06-November-14	8.99	Put	Bond Future	3	0	0	0	0.00
27/10/2014	R209 On 05-February-15			Bond Future	8.59	79.8138	79.6540	79.8138	26.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	R209 On 05-February-15	9.25	Call	Bond Future	5369	6	5	6	0.00
27/10/2014	R209 On 05-February-15	9.26	Call	Bond Future	5431	6	5	6	0.00
27/10/2014	R209 On 05-February-15	9.24	Call	Bond Future	5308	5	5	5	0.00
27/10/2014	R209 On 05-February-15	9.00	Call	Bond Future	3888	4	4	4	0.00
27/10/2014	R209 On 05-February-15	9.24	Put	Bond Future	360	0	0	0	0.00
27/10/2014	R209 On 05-February-15	9.26	Put	Bond Future	340	0	0	0	0.00
27/10/2014	R209 On 05-February-15	9.25	Put	Bond Future	350	0	0	0	0.00
27/10/2014	R209 On 05-February-15	9.00	Put	Bond Future	703	1	1	1	0.00
27/10/2014	R209 On 07-May-15			Bond Future	8.63	78.0314	77.8664	78.0314	0.00
27/10/2014	R209 On 07-May-15	8.99	Call	Bond Future	4370	5	4	5	0.00
27/10/2014	R209 On 07-May-15	9.01	Call	Bond Future	4469	5	4	5	0.00
27/10/2014	R209 On 07-May-15	9.00	Call	Bond Future	4420	5	4	5	0.00
27/10/2014	R209 On 07-May-15	9.00	Put	Bond Future	1562	2	2	2	0.00
27/10/2014	R209 On 07-May-15	9.01	Put	Bond Future	1537	2	2	2	0.00
27/10/2014	R209 On 07-May-15	8.99	Put	Bond Future	1588	2	2	2	0.00
27/10/2014	R209 On 06-August-15			Bond Future	8.66	79.4807	79.3128	79.4807	0.00
27/10/2014	R209 On 06-August-15	9.90	Call	Bond Future	9608	10	10	10	0.00
27/10/2014	R209 On 06-August-15	9.00	Call	Bond Future	4991	5	5	5	0.00
27/10/2014	R209 On 06-August-15	9.01	Call	Bond Future	5038	5	5	5	0.00
27/10/2014	R209 On 06-August-15	8.99	Call	Bond Future	4945	5	5	5	0.00
27/10/2014	R209 On 06-August-15	9.00	Put	Bond Future	2366	2	2	2	0.00
27/10/2014	R209 On 06-August-15	9.90	Put	Bond Future	721	1	1	1	2,914.00
27/10/2014	R209 On 06-August-15	9.01	Put	Bond Future	2338	2	2	2	0.00
27/10/2014	R209 On 06-August-15	8.99	Put	Bond Future	2394	2	2	2	0.00
27/10/2014	R210 On 06-November-14			Bond Future	174.04	173.4224	174.0422	173.4224	628.00
27/10/2014	R210 On 06-November-14	168.99	Call	Bond Future	5052	4	5	4	0.00
27/10/2014	R210 On 06-November-14	169.01	Call	Bond Future	5032	4	5	4	0.00
27/10/2014	R210 On 06-November-14	169.00	Call	Bond Future	5042	4	5	4	0.00
27/10/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R210 On 05-February-15			Bond Future	176.76	176.1304	176.7596	176.1304	0.00
27/10/2014	R210 On 05-February-15	174.99	Call	Bond Future	1770	1	2	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
27/10/2014	R210 On 05-February-15	175.01	Call	Bond Future	1750	1	2	1	0.00
27/10/2014	R210 On 05-February-15	175.00	Call	Bond Future	1760	1	2	1	0.00
27/10/2014	R210 On 05-February-15	174.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R210 On 05-February-15	175.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R210 On 05-February-15	175.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R210 On 07-May-15			Bond Future	177.71	177.0000	177.7136	177.0000	0.00
27/10/2014	R210 On 07-May-15	177.00	Call	Bond Future	714	0	1	0	0.00
27/10/2014	R210 On 07-May-15	176.99	Call	Bond Future	724	0	1	0	0.00
27/10/2014	R210 On 07-May-15	177.01	Call	Bond Future	704	0	1	0	0.00
27/10/2014	R210 On 07-May-15	177.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R210 On 07-May-15	177.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R210 On 07-May-15	176.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R211 On 06-November-14			Bond Future	132.67	132.6519	132.6676	132.6519	1,120.00
27/10/2014	R211 On 06-November-14	129.99	Call	Bond Future	2678	3	3	3	0.00
27/10/2014	R211 On 06-November-14	130.00	Call	Bond Future	2668	3	3	3	0.00
27/10/2014	R211 On 06-November-14	130.01	Call	Bond Future	2658	3	3	3	0.00
27/10/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R211 On 05-February-15			Bond Future	133.13	133.1173	133.1330	133.1173	0.00
27/10/2014	R211 On 05-February-15	133.01	Call	Bond Future	123	0	0	0	0.00
27/10/2014	R211 On 05-February-15	133.00	Call	Bond Future	133	0	0	0	0.00
27/10/2014	R211 On 05-February-15	132.99	Call	Bond Future	143	0	0	0	0.00
27/10/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R211 On 07-May-15			Bond Future	135.42	135.4000	135.4246	135.4000	0.00
27/10/2014	R211 On 07-May-15	134.99	Call	Bond Future	435	0	0	0	0.00
27/10/2014	R211 On 07-May-15	135.00	Call	Bond Future	425	0	0	0	0.00
27/10/2014	R211 On 07-May-15	135.01	Call	Bond Future	415	0	0	0	0.00
27/10/2014	R211 On 07-May-15	135.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R211 On 07-May-15	135.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R211 On 07-May-15	134.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	R212 On 06-November-14			Bond Future	137.96	138.1258	137.9637	138.1258	14,864.00
27/10/2014	R212 On 06-November-14	135.00	Call	Bond Future	2964	3	3	3	0.00
27/10/2014	R212 On 06-November-14	135.01	Call	Bond Future	2954	3	3	3	0.00
27/10/2014	R212 On 06-November-14	134.99	Call	Bond Future	2974	3	3	3	0.00
27/10/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R212 On 05-February-15			Bond Future	138.35	138.5199	138.3549	138.5199	0.00
27/10/2014	R212 On 05-February-15	138.00	Call	Bond Future	355	1	0	1	0.00
27/10/2014	R212 On 05-February-15	138.01	Call	Bond Future	345	1	0	1	0.00
27/10/2014	R212 On 05-February-15	137.99	Call	Bond Future	365	1	0	1	0.00
27/10/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R212 On 07-May-15			Bond Future	140.74	141.0000	140.7365	141.0000	0.00
27/10/2014	R212 On 07-May-15	140.99	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R212 On 07-May-15	141.01	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R212 On 07-May-15	141.00	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R212 On 07-May-15	140.99	Put	Bond Future	253	0	0	0	0.00
27/10/2014	R212 On 07-May-15	141.00	Put	Bond Future	263	0	0	0	0.00
27/10/2014	R212 On 07-May-15	141.01	Put	Bond Future	273	0	0	0	0.00
27/10/2014	R213 On 06-November-14			Bond Future	8.40	89.3163	89.0801	89.3163	28,655.00
27/10/2014	R213 On 06-November-14	8.84	Call	Bond Future	3443	4	3	4	0.00
27/10/2014	R213 On 06-November-14	8.86	Call	Bond Future	3593	4	4	4	0.00
27/10/2014	R213 On 06-November-14	8.85	Call	Bond Future	3518	4	4	4	0.00
27/10/2014	R213 On 06-November-14	8.85	Put	Bond Future	3	0	0	0	0.00
27/10/2014	R213 On 06-November-14	8.84	Put	Bond Future	4	0	0	0	0.00
27/10/2014	R213 On 06-November-14	8.86	Put	Bond Future	3	0	0	0	0.00
27/10/2014	R213 On 05-February-15			Bond Future	8.46	90.6999	90.4598	90.6999	0.00
27/10/2014	R213 On 05-February-15	9.24	Call	Bond Future	6105	6	6	6	0.00
27/10/2014	R213 On 05-February-15	9.26	Call	Bond Future	6234	6	6	6	0.00
27/10/2014	R213 On 05-February-15	9.25	Call	Bond Future	6169	6	6	6	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
27/10/2014	R213 On 05-February-15	9.25	Put	Bond Future	229	0	0	0	0.00
27/10/2014	R213 On 05-February-15	9.26	Put	Bond Future	222	0	0	0	0.00
27/10/2014	R213 On 05-February-15	9.24	Put	Bond Future	236	0	0	0	0.00
27/10/2014	R213 On 07-May-15			Bond Future	8.50	88.7066	88.4594	88.7066	0.00
27/10/2014	R213 On 07-May-15	8.74	Call	Bond Future	3732	4	4	4	0.00
27/10/2014	R213 On 07-May-15	8.76	Call	Bond Future	3825	4	4	4	0.00
27/10/2014	R213 On 07-May-15	8.75	Call	Bond Future	3779	4	4	4	0.00
27/10/2014	R213 On 07-May-15	8.75	Put	Bond Future	1858	2	2	2	0.00
27/10/2014	R213 On 07-May-15	8.74	Put	Bond Future	1887	2	2	2	0.00
27/10/2014	R213 On 07-May-15	8.76	Put	Bond Future	1829	2	2	2	0.00
27/10/2014	R213 On 06-August-15			Bond Future	8.53	8.5000	90.1018	8.5000	0.00
27/10/2014	R213 On 06-August-15	8.51	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R213 On 06-August-15	8.50	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R213 On 06-August-15	8.49	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R213 On 06-August-15	8.50	Put	Bond Future	218	0	0	0	0.00
27/10/2014	R213 On 06-August-15	8.49	Put	Bond Future	296	0	0	0	0.00
27/10/2014	R213 On 06-August-15	8.51	Put	Bond Future	141	0	0	0	0.00
27/10/2014	R214 On 06-November-14			Bond Future	8.63	79.4113	79.2468	79.4113	6,069.00
27/10/2014	R214 On 06-November-14	9.20	Call	Bond Future	4565	5	5	5	2,500.00
27/10/2014	R214 On 06-November-14	9.64	Call	Bond Future	7807	8	8	8	0.00
27/10/2014	R214 On 06-November-14	9.66	Call	Bond Future	7948	8	8	8	0.00
27/10/2014	R214 On 06-November-14	9.80	Call	Bond Future	8927	9	9	9	0.00
27/10/2014	R214 On 06-November-14	9.65	Call	Bond Future	7878	8	8	8	0.00
27/10/2014	R214 On 06-November-14	9.20	Put	Bond Future	1	0	0	0	0.00
27/10/2014	R214 On 06-November-14	9.64	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R214 On 06-November-14	9.66	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R214 On 06-November-14	9.65	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R214 On 06-November-14	9.80	Put	Bond Future	0	0	0	0	2,500.00
27/10/2014	R214 On 05-February-15			Bond Future	8.69	80.6415	80.4742	80.6415	0.00
27/10/2014	R214 On 05-February-15	9.51	Call	Bond Future	6636	7	7	7	0.00
27/10/2014	R214 On 05-February-15	9.50	Call	Bond Future	6571	7	7	7	0.00
27/10/2014	R214 On 05-February-15	9.49	Call	Bond Future	6506	7	7	7	0.00
27/10/2014	R214 On 05-February-15	9.50	Put	Bond Future	252	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
27/10/2014	R214 On 05-February-15	9.51	Put	Bond Future	245	0	0	0	0.00
27/10/2014	R214 On 05-February-15	9.49	Put	Bond Future	260	0	0	0	0.00
27/10/2014	R214 On 07-May-15			Bond Future	8.73	78.7293	78.5565	78.7293	0.00
27/10/2014	R214 On 07-May-15	9.15	Call	Bond Future	4922	5	5	5	0.00
27/10/2014	R214 On 07-May-15	9.16	Call	Bond Future	4974	5	5	5	0.00
27/10/2014	R214 On 07-May-15	9.14	Call	Bond Future	4870	5	5	5	0.00
27/10/2014	R214 On 07-May-15	9.16	Put	Bond Future	1530	1	2	1	0.00
27/10/2014	R214 On 07-May-15	9.15	Put	Bond Future	1555	2	2	2	0.00
27/10/2014	R214 On 07-May-15	9.14	Put	Bond Future	1580	2	2	2	0.00
27/10/2014	R214 On 06-August-15			Bond Future	8.76	8.7500	80.0152	8.7500	0.00
27/10/2014	R214 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R214 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R214 On 06-August-15	8.76	Call	Bond Future	21	0	0	0	0.00
27/10/2014	R214 On 06-August-15	8.74	Put	Bond Future	144	0	0	0	0.00
27/10/2014	R214 On 06-August-15	8.75	Put	Bond Future	61	0	0	0	0.00
27/10/2014	R214 On 06-August-15	8.76	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 06-November-14			Bond Future	8.69	102.6577	102.3907	102.6577	31,463.00
27/10/2014	R248 On 06-November-14	9.72	Call	Bond Future	10231	10	10	10	0.00
27/10/2014	R248 On 06-November-14	9.74	Call	Bond Future	10411	11	10	11	0.00
27/10/2014	R248 On 06-November-14	9.73	Call	Bond Future	10321	11	10	11	0.00
27/10/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 05-February-15			Bond Future	8.75	104.2479	103.9766	104.2479	1,277.00
27/10/2014	R248 On 05-February-15	9.50	Call	Bond Future	7573	8	8	8	0.00
27/10/2014	R248 On 05-February-15	9.51	Call	Bond Future	7667	8	8	8	0.00
27/10/2014	R248 On 05-February-15	9.49	Call	Bond Future	7479	8	7	8	0.00
27/10/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 07-May-15			Bond Future	8.79	101.6000	101.3207	101.6000	0.00
27/10/2014	R248 On 07-May-15	9.25	Call	Bond Future	4736	5	5	5	0.00
27/10/2014	R248 On 07-May-15	9.24	Call	Bond Future	4638	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/10/2014	R248 On 07-May-15	9.26	Call	Bond Future	4833	5	5	5	0.00
27/10/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 06-August-15			Bond Future	8.82	8.8000	103.2022	8.8000	0.00
27/10/2014	R248 On 06-August-15	8.74	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 06-August-15	8.76	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 06-August-15	8.75	Call	Bond Future	0	0	0	0	0.00
27/10/2014	R248 On 06-August-15	8.74	Put	Bond Future	820	0	1	0	0.00
27/10/2014	R248 On 06-August-15	8.76	Put	Bond Future	605	0	1	0	0.00
27/10/2014	R248 On 06-August-15	8.75	Put	Bond Future	712	0	1	0	0.00