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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For July 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	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
21/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	2025 On 07-August-14			Bond Future	116.56	116.9859	116.5617	116.9859	0.00
21/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	7572	8	7572	8	0.00
21/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	7552	8	7552	8	0.00
21/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	7562	8	7562	8	0.00
21/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2025 On 06-November-14			Bond Future	118.34	118.7273	118.3394	118.7273	0.00
21/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1349	2	1349	2	0.00
21/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1329	2	1329	2	0.00
21/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1339	2	1339	2	0.00
21/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2030 On 07-August-14			Bond Future	8.55	96.2712	8.5450	96.2712	1,868.00
21/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	3557	4	3557	4	0.00
21/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	3712	4	3712	4	0.00
21/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	3634	4	3634	4	0.00
21/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2030 On 06-November-14			Bond Future	8.61	97.6923	8.6131	97.6923	2,313.00
21/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	2979	4	2979	4	0.00
21/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	3133	4	3133	4	0.00
21/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	3056	4	3056	4	0.00
21/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2030 On 05-February-15			Bond Future	8.67	95.1914	8.6731	95.1914	0.00
21/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	4366	5	4366	5	0.00
21/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	4515	5	4515	5	0.00
21/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	4440	5	4440	5	0.00
21/07/2014	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
21/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2037 On 07-August-14			Bond Future	8.81	97.9634	8.8146	97.9634	8,590.00
21/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	2281	3	2281	3	0.00
21/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	2099	3	2099	3	0.00
21/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	2190	3	2190	3	0.00
21/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2037 On 06-November-14			Bond Future	8.88	99.4095	8.8812	99.4095	1,398.00
21/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	7113	8	7113	8	0.00
21/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	7278	8	7278	8	0.00
21/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	7196	8	7196	8	0.00
21/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2037 On 05-February-15			Bond Future	8.94	96.6848	8.9406	96.6848	0.00
21/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	4865	6	4865	6	0.00
21/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	5035	6	5035	6	0.00
21/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	4950	6	4950	6	0.00
21/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2038 On 07-August-14			Bond Future	121.45	121.4293	121.4496	121.4293	1,015.00
21/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	15440	15	15440	15	0.00
21/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	15450	15	15450	15	0.00
21/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	15460	15	15460	15	0.00
21/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2038 On 06-November-14			Bond Future	123.30	123.2368	123.3019	123.2368	900.00
21/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	3312	3	3312	3	0.00
21/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3292	3	3292	3	0.00
21/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	3302	3	3302	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
21/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2046 On 07-August-14			Bond Future	121.43	122.3637	121.4295	122.3637	0.00
21/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	16980	18	16980	18	0.00
21/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	16990	18	16990	18	0.00
21/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17000	18	17000	18	0.00
21/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2046 On 06-November-14			Bond Future	121.94	122.8400	121.9360	122.8400	5,348.00
21/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	17506	18	17506	18	0.00
21/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	17486	18	17486	18	0.00
21/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	17496	18	17496	18	0.00
21/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2050 On 07-August-14			Bond Future	128.13	128.1097	128.1315	128.1097	688.00
21/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16131	16	16131	16	0.00
21/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16141	16	16141	16	0.00
21/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16121	16	16121	16	0.00
21/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2050 On 06-November-14			Bond Future	130.09	130.0168	130.0855	130.0168	2,112.00
21/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	4076	4	4076	4	0.00
21/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	4086	4	4086	4	0.00
21/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	4096	4	4096	4	0.00
21/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	8607 On 21-December-26			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
21/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	AL12 On 07-August-14			Index Future	507.39	510.5920	507.3920	510.5920	0.00
21/07/2014	AL12 On 06-November-14			Index Future	515.07	518.1290	515.0650	518.1290	0.00
21/07/2014	AL12 On 05-February-15			Index Future	523.38	526.1160	523.3770	526.1160	0.00
21/07/2014	AL37 On 07-August-14			Index Future	428.36	428.9630	428.3630	428.9630	0.00
21/07/2014	AL37 On 06-November-14			Index Future	434.84	435.2950	434.8410	435.2950	0.00
21/07/2014	AL7T On 07-August-14			Index Future	507.01	508.0740	507.0100	508.0740	0.00
21/07/2014	AL7T On 06-November-14			Index Future	514.68	515.5740	514.6770	515.5740	1.00
21/07/2014	ALBI On 07-August-14			Index Future	460.63	462.3010	460.6330	462.3010	597.00
21/07/2014	ALBI On 06-November-14			Index Future	467.60	469.1250	467.5990	469.1250	48.00
21/07/2014	ALBI On 05-February-15			Index Future	475.15	476.3560	475.1450	476.3560	0.00
21/07/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
21/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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21/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
21/07/2014	EL28 On 07-August-14			Bond Future	123.44	123.7792	123.4414	123.7792	0.00
21/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9431	10	9431	10	0.00
21/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9441	10	9441	10	0.00
21/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9451	10	9451	10	0.00
21/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	EL28 On 06-November-14			Bond Future	123.84	124.1405	123.8428	124.1405	0.00
21/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1843	2	1843	2	0.00
21/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1853	2	1853	2	0.00
21/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1833	2	1833	2	0.00
21/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	ES33 On 07-August-14			Bond Future	9.43	86.7061	9.4292	86.7061	0.00
21/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	5230	6	5230	6	0.00
21/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	5299	6	5299	6	0.00
21/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	5161	6	5161	6	0.00
21/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
21/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
21/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

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21/07/2014	ES33 On 06-November-14			Bond Future	9.52	84.2016	9.5197	84.2016	6,220.00
21/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5484	6	5484	6	0.00
21/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5552	6	5552	6	0.00
21/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5619	6	5619	6	0.00
21/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
21/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
21/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
21/07/2014	ES33 On 05-February-15			Bond Future	9.60	85.5000	9.6040	85.5000	0.00
21/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2918	3	2918	3	0.00
21/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2849	3	2849	3	0.00
21/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2778	3	2778	3	0.00
21/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	GOVI On 07-August-14			GOVI	459.00	460.4800	458.9990	460.4800	521.00
21/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
21/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
21/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
21/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	9910	0	9910	0	0.00
21/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	10010	0	10010	0	0.00
21/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	10110	0	10110	0	0.00
21/07/2014	GOVI On 06-November-14			GOVI	465.94	467.2770	465.9400	467.2770	105.00
21/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	169500	18	169500	18	0.00
21/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	169300	18	169300	18	0.00
21/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	169400	18	169400	18	0.00
21/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
21/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
21/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
21/07/2014	GOVI On 05-February-15			GOVI	473.46	474.4800	473.4590	474.4800	0.00
21/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	134690	14	134690	14	0.00
21/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	134490	14	134490	14	0.00
21/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	134590	14	134590	14	0.00
21/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
21/07/2014	GOVI On 05-February-15	460.01	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
21/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
21/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
21/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.14	143.1460	143.1368	143.1460	635.00
21/07/2014	IGOV On 07-August-14			Index Future	216.30	216.7540	216.3010	216.7540	706.00
21/07/2014	IGOV On 06-November-14			Index Future	219.60	219.9800	219.5990	219.9800	647.00
21/07/2014	IGOV On 05-February-15			Index Future	223.17	223.3980	223.1690	223.3980	0.00
21/07/2014	ILBI On 07-August-14			Index Future	586.04	587.3660	586.0390	587.3660	210.00
21/07/2014	ILBI On 06-November-14			Index Future	594.99	596.1980	594.9910	596.1980	0.00
21/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
21/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
21/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
21/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
21/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
21/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
21/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.99	94.0200	5.9900	94.0200	0.00
21/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.9700	6.0300	93.9700	33,000.00
21/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.14	93.8800	6.1400	93.8800	0.00
21/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.18	93.8200	6.1800	93.8200	0.00
21/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.32	93.6900	6.3200	93.6900	0.00
21/07/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.37	93.6400	6.3700	93.6400	0.00
21/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.55	93.5000	6.5500	93.5000	2,850.00
21/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.75	93.2600	6.7500	93.2600	5,000.00
21/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.92	93.0900	6.9200	93.0900	0.00
21/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.07	92.9400	7.0700	92.9400	0.00
21/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.21	92.8100	7.2100	92.8100	0.00
21/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.34	92.6800	7.3400	92.6800	0.00
21/07/2014	R023 On 07-August-14			Bond Future	7.94	102.5240	7.9362	102.5240	11,760.00
21/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	3308	4	3308	4	0.00
21/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	3422	4	3422	4	0.00
21/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	3365	4	3365	4	0.00
21/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	11	0	11	0	0.00
21/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	12	0	12	0	0.00
21/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	10	0	10	0	0.00
21/07/2014	R023 On 06-November-14			Bond Future	8.01	100.1175	8.0124	100.1175	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
21/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3902	4	3902	4	0.00
21/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3947	4	3947	4	0.00
21/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3992	4	3992	4	0.00
21/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	544	1	544	1	0.00
21/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	532	1	532	1	0.00
21/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	556	1	556	1	0.00
21/07/2014	R023 On 05-February-15			Bond Future	8.08	101.6611	8.0780	101.6611	0.00
21/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	4781	5	4781	5	0.00
21/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4821	5	4821	5	0.00
21/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	4740	5	4740	5	0.00
21/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1001	1	1001	1	0.00
21/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	987	1	987	1	0.00
21/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1016	1	1016	1	0.00
21/07/2014	R157 On 07-August-14			Bond Future	6.68	112.6115	6.6788	112.6115	2,906.00
21/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	134	0	134	0	0.00
21/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	141	0	141	0	0.00
21/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	148	0	148	0	0.00
21/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	67	0	67	0	0.00
21/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	63	0	63	0	0.00
21/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	59	0	59	0	0.00
21/07/2014	R157 On 06-November-14			Bond Future	6.86	107.4618	6.8607	107.4618	0.00
21/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	53	0	53	0	0.00
21/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	52	0	52	0	0.00
21/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	55	0	55	0	0.00
21/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	606	1	606	1	0.00
21/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	620	1	620	1	0.00
21/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	613	1	613	1	0.00
21/07/2014	R157 On 05-February-15			Bond Future	7.03	109.1192	7.0318	109.1192	0.00
21/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	1049	1	1049	1	0.00
21/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	1060	1	1060	1	0.00
21/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	1054	1	1054	1	0.00
21/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	48	0	48	0	0.00
21/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	48	0	48	0	0.00
21/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	47	0	47	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
21/07/2014	R186 On 07-August-14			Bond Future	8.12	120.2368	8.1249	120.2368	40,408.00
21/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	465	1	465	1	105.00
21/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	1790	2	1790	2	0.00
21/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1918	2	1918	2	0.00
21/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	1548	2	1548	2	1,200.00
21/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1854	2	1854	2	0.00
21/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	8829	9	8829	9	0.00
21/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	2750	3	2750	3	0.00
21/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	4856	5	4856	5	0.00
21/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	16	0	16	0	210.00
21/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	6622	7	6622	7	0.00
21/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	1554	1	1554	1	0.00
21/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	329	0	329	0	0.00
21/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	372	0	372	0	0.00
21/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
21/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	350	0	350	0	0.00
21/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	471	0	471	0	0.00
21/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	146	0	146	0	105.00
21/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	15	0	15	0	1,000.00
21/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	1	0	1	0	840.00
21/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	4689	4	4689	4	0.00
21/07/2014	R186 On 06-November-14			Bond Future	8.19	122.0117	8.1934	122.0117	23,112.00
21/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	8211	9	8211	9	0.00
21/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	2256	2	2256	2	0.00
21/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	2338	3	2338	3	0.00
21/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	2297	3	2297	3	0.00
21/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	2666	2	2666	2	0.00
21/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	2622	2	2622	2	0.00
21/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	2711	3	2711	3	0.00
21/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	310	0	310	0	2,010.00
21/07/2014	R186 On 05-February-15			Bond Future	8.25	118.5979	8.2513	118.5979	0.00
21/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	5866	6	5866	6	0.00
21/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	5920	6	5920	6	0.00
21/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	7280	8	7280	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	5812	6	5812	6	0.00
21/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	1815	2	1815	2	0.00
21/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	1790	2	1790	2	0.00
21/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1271	1	1271	1	9,600.00
21/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	1840	2	1840	2	0.00
21/07/2014	R197 On 07-August-14			Bond Future	285.78	285.7320	285.7780	285.7320	0.00
21/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	15778	16	15778	16	0.00
21/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	15768	16	15768	16	0.00
21/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	15788	16	15788	16	0.00
21/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R197 On 06-November-14			Bond Future	290.14	289.9852	290.1365	289.9852	905.00
21/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	5137	5	5137	5	0.00
21/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	5147	5	5147	5	0.00
21/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	5127	5	5127	5	0.00
21/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R201 On 07-August-14			Bond Future	5.87	102.2310	5.8703	102.2310	0.00
21/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	20	0	20	0	0.00
21/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	22	0	22	0	0.00
21/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	21	0	21	0	0.00
21/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	229	0	229	0	0.00
21/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	226	0	226	0	0.00
21/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	223	0	223	0	0.00
21/07/2014	R202 On 07-August-14			Bond Future	228.40	229.5390	228.3951	229.5390	126.00
21/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	20405	22	20405	22	0.00
21/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	20385	22	20385	22	0.00
21/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	20395	22	20395	22	0.00
21/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R202 On 06-November-14			Bond Future	231.88	232.9558	231.8782	232.9558	44,466.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	4888	6	4888	6	0.00
21/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	4878	6	4878	6	0.00
21/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	4868	6	4868	6	0.00
21/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R203 On 07-August-14			Bond Future	7.11	106.6041	7.1110	106.6041	24,351.00
21/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	626	1	626	1	0.00
21/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	604	1	604	1	0.00
21/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	38	0	38	0	46.00
21/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	582	1	582	1	0.00
21/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	79	0	79	0	0.00
21/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	74	0	74	0	0.00
21/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	85	0	85	0	0.00
21/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	797	1	797	1	0.00
21/07/2014	R203 On 06-November-14			Bond Future	7.21	104.0148	7.2111	104.0148	6,585.00
21/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	398	0	398	0	14.00
21/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	280	0	280	0	45.00
21/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	295	0	295	0	0.00
21/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	287	0	287	0	0.00
21/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	994	1	994	1	0.00
21/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1240	1	1240	1	0.00
21/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1203	1	1203	1	0.00
21/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1222	1	1222	1	0.00
21/07/2014	R203 On 05-February-15			Bond Future	7.29	105.6187	7.2909	105.6187	0.00
21/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1443	1	1443	1	55.00
21/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2630	3	2630	3	0.00
21/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2610	3	2610	3	0.00
21/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2650	3	2650	3	0.00
21/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	171	0	171	0	0.00
21/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	169	0	169	0	0.00
21/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	508	1	508	1	0.00
21/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	175	0	175	0	0.00
21/07/2014	R204 On 07-August-14			Bond Future	7.39	103.5136	7.3948	103.5136	14,507.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	480	1	480	1	0.00
21/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	503	1	503	1	0.00
21/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1447	2	1447	2	0.00
21/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	459	1	459	1	0.00
21/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	26	0	26	0	530.00
21/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	291	0	291	0	0.00
21/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	275	0	275	0	0.00
21/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	260	0	260	0	0.00
21/07/2014	R204 On 06-November-14			Bond Future	7.49	105.0416	7.4853	105.0416	336.00
21/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	316	0	316	0	0.00
21/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	324	0	324	0	0.00
21/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	2087	2	2087	2	0.00
21/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	307	0	307	0	0.00
21/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2042	2	2042	2	0.00
21/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	329	0	329	0	1,270.00
21/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2070	2	2070	2	0.00
21/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2015	2	2015	2	0.00
21/07/2014	R204 On 05-February-15			Bond Future	7.56	102.6268	7.5575	102.6268	0.00
21/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2765	3	2765	3	0.00
21/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2740	3	2740	3	0.00
21/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2790	3	2790	3	0.00
21/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	486	0	486	0	0.00
21/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	493	0	493	0	0.00
21/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	501	0	501	0	0.00
21/07/2014	R207 On 07-August-14			Bond Future	7.60	99.1335	7.6032	99.1335	33,961.00
21/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	662	1	662	1	0.00
21/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	690	1	690	1	0.00
21/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	718	1	718	1	0.00
21/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	271	0	271	0	0.00
21/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	256	0	256	0	0.00
21/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	287	0	287	0	0.00
21/07/2014	R207 On 06-November-14			Bond Future	7.69	100.5969	7.6862	100.5969	461.00
21/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	568	1	568	1	0.00
21/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	595	1	595	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
21/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	581	1	581	1	0.00
21/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	2021	2	2021	2	0.00
21/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	1992	2	1992	2	0.00
21/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	1963	2	1963	2	0.00
21/07/2014	R207 On 05-February-15			Bond Future	7.76	98.5068	7.7551	98.5068	0.00
21/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3465	3	3465	3	0.00
21/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3524	4	3524	4	0.00
21/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3494	4	3494	4	0.00
21/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	581	1	581	1	0.00
21/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	573	1	573	1	0.00
21/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	590	1	590	1	0.00
21/07/2014	R207 On 07-May-15			Bond Future	7.79	100.1678	7.7906	100.1678	0.00
21/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2954	3	2954	3	0.00
21/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1830	2	1830	2	66.00
21/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2978	3	2978	3	0.00
21/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2930	3	2930	3	0.00
21/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1209	1	1209	1	0.00
21/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2061	2	2061	2	0.00
21/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1222	1	1222	1	0.00
21/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1236	1	1236	1	0.00
21/07/2014	R208 On 07-August-14			Bond Future	7.75	97.5177	7.7475	97.5177	16,244.00
21/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	655	1	655	1	0.00
21/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	2604	3	2604	3	0.00
21/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	627	1	627	1	0.00
21/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	684	1	684	1	0.00
21/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	12	0	12	0	630.00
21/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	396	0	396	0	0.00
21/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	375	0	375	0	0.00
21/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	417	0	417	0	0.00
21/07/2014	R208 On 06-November-14			Bond Future	7.83	95.5594	7.8273	95.5594	571.00
21/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	619	1	619	1	0.00
21/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	648	1	648	1	0.00
21/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	633	1	633	1	0.00
21/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	3498	4	3498	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
21/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	2462	2	2462	2	0.00
21/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	343	0	343	0	1,520.00
21/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	2496	2	2496	2	0.00
21/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2427	2	2427	2	0.00
21/07/2014	R208 On 05-February-15			Bond Future	7.89	97.0329	7.8937	97.0329	0.00
21/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3546	4	3546	4	0.00
21/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3611	4	3611	4	0.00
21/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3579	4	3579	4	0.00
21/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	835	1	835	1	0.00
21/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	822	1	822	1	0.00
21/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	810	1	810	1	0.00
21/07/2014	R209 On 07-August-14			Bond Future	8.73	78.9289	8.7338	78.9289	10,743.00
21/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	2500	3	2500	3	0.00
21/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	2565	3	2565	3	0.00
21/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	2629	3	2629	3	0.00
21/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	139	0	139	0	0.00
21/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	159	0	159	0	0.00
21/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	149	0	149	0	0.00
21/07/2014	R209 On 06-November-14			Bond Future	8.80	76.9479	8.7972	76.9479	16,291.00
21/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	8703	9	8703	9	0.00
21/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	5808	6	5808	6	0.00
21/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	3044	3	3044	3	2,050.00
21/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	8997	10	8997	10	0.00
21/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	8407	9	8407	9	0.00
21/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1434	2	1434	2	5,500.00
21/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	3219	4	3219	4	0.00
21/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	4469	5	4469	5	0.00
21/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	3492	4	3492	4	2,050.00
21/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	6257	7	6257	7	0.00
21/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	3309	4	3309	4	0.00
21/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	2244	3	2244	3	2,200.00
21/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	3264	4	3264	4	1,640.00
21/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1087	1	1087	1	2,200.00
21/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	242	0	242	0	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
21/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	3788	3	3788	3	0.00
21/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	215	0	215	0	1,640.00
21/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	189	0	189	0	2,050.00
21/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	2610	2	2610	2	0.00
21/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	1719	2	1719	2	0.00
21/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	1876	2	1876	2	0.00
21/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	1690	2	1690	2	0.00
21/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	659	1	659	1	5,500.00
21/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	1574	1	1574	1	0.00
21/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	556	0	556	0	907.00
21/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	1750	2	1750	2	0.00
21/07/2014	R209 On 05-February-15			Bond Future	8.85	78.1345	8.8528	78.1345	0.00
21/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	5059	5	5059	5	0.00
21/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	5105	5	5105	5	0.00
21/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	5013	5	5013	5	0.00
21/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3972	4	3972	4	0.00
21/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2138	2	2138	2	0.00
21/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2086	2	2086	2	0.00
21/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2112	2	2112	2	0.00
21/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	2858	3	2858	3	0.00
21/07/2014	R210 On 07-August-14			Bond Future	171.35	171.8146	171.3482	171.8146	123.00
21/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	12348	13	12348	13	0.00
21/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	12358	13	12358	13	0.00
21/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	12338	13	12338	13	0.00
21/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R210 On 06-November-14			Bond Future	171.92	172.3327	171.9220	172.3327	495.00
21/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	2932	3	2932	3	0.00
21/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	2912	3	2912	3	0.00
21/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	2922	3	2922	3	0.00
21/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R210 On 06-November-14	168.99	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
21/07/2014	R211 On 07-August-14			Bond Future	130.73	130.7472	130.7333	130.7472	390.00
21/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2743	3	2743	3	0.00
21/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2733	3	2733	3	0.00
21/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2723	3	2723	3	0.00
21/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R211 On 06-November-14			Bond Future	132.73	132.6934	132.7271	132.6934	0.00
21/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2737	3	2737	3	0.00
21/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2727	3	2727	3	0.00
21/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2717	3	2717	3	0.00
21/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R212 On 07-August-14			Bond Future	135.34	135.7828	135.3417	135.7828	349.00
21/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6352	7	6352	7	0.00
21/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6342	7	6342	7	0.00
21/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6332	7	6332	7	0.00
21/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R212 On 06-November-14			Bond Future	137.41	137.8041	137.4058	137.8041	19,259.00
21/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	2396	3	2396	3	0.00
21/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	2406	3	2406	3	0.00
21/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	2416	3	2416	3	0.00
21/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R213 On 07-August-14			Bond Future	8.55	90.1245	8.5544	90.1245	23,660.00
21/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	2391	3	2391	3	0.00
21/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	2520	3	2520	3	0.00
21/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	2455	3	2455	3	0.00
21/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	155	0	155	0	0.00
21/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	166	0	166	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
21/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	177	0	177	0	0.00
21/07/2014	R213 On 06-November-14			Bond Future	8.62	87.9142	8.6218	87.9142	6,205.00
21/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	3321	4	3321	4	0.00
21/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	3413	4	3413	4	0.00
21/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	3367	4	3367	4	0.00
21/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	1617	1	1617	1	0.00
21/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	1588	1	1588	1	0.00
21/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	1646	1	1646	1	0.00
21/07/2014	R213 On 05-February-15			Bond Future	8.68	89.2697	8.6818	89.2697	0.00
21/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	5929	6	5929	6	0.00
21/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	5830	6	5830	6	0.00
21/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	5879	6	5879	6	0.00
21/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	1673	2	1673	2	0.00
21/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	1651	2	1651	2	0.00
21/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	1695	2	1695	2	0.00
21/07/2014	R214 On 07-August-14			Bond Future	8.82	79.9644	8.8186	79.9644	4,311.00
21/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	5556	6	5556	6	0.00
21/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	5700	6	5700	6	0.00
21/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	5628	6	5628	6	0.00
21/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	5	0	5	0	0.00
21/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	6	0	6	0	0.00
21/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	6	0	6	0	0.00
21/07/2014	R214 On 06-November-14			Bond Future	8.88	77.8570	8.8820	77.8570	1,726.00
21/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3992	4	3992	4	2,500.00
21/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	6383	7	6383	7	0.00
21/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	6441	7	6441	7	0.00
21/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	6499	7	6499	7	0.00
21/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	7321	8	7321	8	0.00
21/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	1489	1	1489	1	0.00
21/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	456	0	456	0	2,500.00
21/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	625	1	625	1	0.00
21/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	612	1	612	1	0.00
21/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	638	1	638	1	0.00
21/07/2014	R214 On 05-February-15			Bond Future	8.94	79.0575	8.9389	79.0575	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
21/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	6141	7	6141	7	0.00
21/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	6091	7	6091	7	0.00
21/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	6041	7	6041	7	0.00
21/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	1814	2	1814	2	0.00
21/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	1791	2	1791	2	0.00
21/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	1837	2	1837	2	0.00
21/07/2014	R248 On 07-August-14			Bond Future	8.89	103.4270	8.8890	103.4270	10,044.00
21/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	7453	8	7453	8	0.00
21/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	7544	9	7544	9	0.00
21/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	7362	8	7362	8	0.00
21/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R248 On 06-November-14			Bond Future	8.95	100.5280	8.9545	100.5280	10,700.00
21/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	7398	8	7398	8	0.00
21/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	7578	9	7578	9	0.00
21/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	7488	8	7488	8	0.00
21/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R248 On 05-February-15			Bond Future	9.01	102.0781	9.0136	102.0781	0.00
21/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	4762	6	4762	6	0.00
21/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	4856	6	4856	6	0.00
21/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	4669	6	4669	6	0.00
21/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
21/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00