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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
24/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	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
24/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	2025 On 07-August-14			Bond Future	116.25	116.3562	116.2499	116.3562	0.00
24/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	7260	7	7260	7	0.00
24/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	7240	7	7240	7	0.00
24/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	7250	7	7250	7	0.00
24/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2025 On 06-November-14			Bond Future	118.02	118.1279	118.0197	118.1279	0.00
24/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1030	1	1030	1	0.00
24/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1010	1	1010	1	0.00
24/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1020	1	1020	1	0.00
24/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2030 On 07-August-14			Bond Future	8.59	95.6114	8.5912	95.6114	1,868.00
24/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	3179	4	3179	4	0.00
24/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	3334	4	3334	4	0.00
24/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	3256	4	3256	4	0.00
24/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2030 On 06-November-14			Bond Future	8.66	97.0555	8.6610	97.0555	2,317.00
24/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	2593	3	2593	3	0.00
24/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	2747	3	2747	3	0.00
24/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	2670	3	2670	3	0.00
24/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2030 On 05-February-15			Bond Future	8.72	94.6141	8.7229	94.6141	0.00
24/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	3970	4	3970	4	0.00
24/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	4119	4	4119	4	0.00
24/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	4045	4	4045	4	0.00
24/07/2014	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
24/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2037 On 07-August-14			Bond Future	8.89	96.9140	8.8860	96.9140	8,213.00
24/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	1609	2	1609	2	0.00
24/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	1426	2	1426	2	0.00
24/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	1518	2	1518	2	0.00
24/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2037 On 06-November-14			Bond Future	8.95	98.3775	8.9549	98.3775	1,398.00
24/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	6428	7	6428	7	0.00
24/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	6593	7	6593	7	0.00
24/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	6511	7	6511	7	0.00
24/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2037 On 05-February-15			Bond Future	9.02	95.7072	9.0168	95.7072	0.00
24/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	4166	5	4166	5	0.00
24/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	4335	5	4335	5	0.00
24/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	4251	5	4251	5	0.00
24/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2038 On 07-August-14			Bond Future	120.69	121.4677	120.6918	121.4677	1,135.00
24/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	14682	15	14682	15	0.00
24/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	14692	15	14692	15	0.00
24/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	14702	15	14702	15	0.00
24/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2038 On 06-November-14			Bond Future	122.53	123.3173	122.5291	123.3173	900.00
24/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	2539	3	2539	3	0.00
24/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	2519	3	2519	3	0.00
24/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	2529	3	2529	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
24/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2046 On 07-August-14			Bond Future	121.45	121.4485	121.4531	121.4485	0.00
24/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17003	17	17003	17	0.00
24/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17013	17	17013	17	0.00
24/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17023	17	17023	17	0.00
24/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2046 On 06-November-14			Bond Future	121.96	121.9523	121.9567	121.9523	5,348.00
24/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	17527	18	17527	18	0.00
24/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	17507	18	17507	18	0.00
24/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	17517	18	17517	18	0.00
24/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2050 On 07-August-14			Bond Future	127.68	127.6788	127.6842	127.6788	688.00
24/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	15684	16	15684	16	0.00
24/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	15694	16	15694	16	0.00
24/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	15674	16	15674	16	0.00
24/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2050 On 06-November-14			Bond Future	129.63	129.6232	129.6279	129.6232	2,112.00
24/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3618	4	3618	4	0.00
24/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3628	4	3628	4	0.00
24/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3638	4	3638	4	0.00
24/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	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
24/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	AL12 On 07-August-14			Index Future	505.15	506.6790	505.1450	506.6790	0.00
24/07/2014	AL12 On 06-November-14			Index Future	512.77	514.3310	512.7730	514.3310	0.00
24/07/2014	AL12 On 05-February-15			Index Future	521.04	522.6280	521.0360	522.6280	0.00
24/07/2014	AL37 On 07-August-14			Index Future	428.71	428.9420	428.7050	428.9420	0.00
24/07/2014	AL37 On 06-November-14			Index Future	435.18	435.4200	435.1780	435.4200	0.00
24/07/2014	AL7T On 07-August-14			Index Future	506.88	507.5690	506.8750	507.5690	0.00
24/07/2014	AL7T On 06-November-14			Index Future	514.53	515.2340	514.5290	515.2340	1.00
24/07/2014	ALBI On 07-August-14			Index Future	459.83	460.6220	459.8330	460.6220	443.00
24/07/2014	ALBI On 06-November-14			Index Future	466.78	467.5790	466.7760	467.5790	198.00
24/07/2014	ALBI On 05-February-15			Index Future	474.30	475.1210	474.2980	475.1210	0.00
24/07/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
24/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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24/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
24/07/2014	EL28 On 07-August-14			Bond Future	123.47	123.4609	123.4659	123.4609	0.00
24/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9456	9	9456	9	0.00
24/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9466	9	9466	9	0.00
24/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9476	9	9476	9	0.00
24/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	EL28 On 06-November-14			Bond Future	123.86	123.8596	123.8643	123.8596	0.00
24/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1864	2	1864	2	0.00
24/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1874	2	1874	2	0.00
24/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1854	2	1854	2	0.00
24/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	ES33 On 07-August-14			Bond Future	9.48	85.9468	9.4794	85.9468	0.00
24/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4848	5	4848	5	0.00
24/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4917	5	4917	5	0.00
24/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4779	5	4779	5	0.00
24/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
24/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
24/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

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24/07/2014	ES33 On 06-November-14			Bond Future	9.57	83.4595	9.5718	83.4595	6,220.00
24/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5094	5	5094	5	0.00
24/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5162	5	5162	5	0.00
24/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5229	5	5229	5	0.00
24/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
24/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
24/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
24/07/2014	ES33 On 05-February-15			Bond Future	9.66	84.8065	9.6582	84.8065	0.00
24/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2520	3	2520	3	0.00
24/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2450	3	2450	3	0.00
24/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2380	3	2380	3	0.00
24/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	GOVI On 07-August-14			GOVI	458.41	459.1410	458.4100	459.1410	521.00
24/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
24/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
24/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
24/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	15800	1	15800	1	0.00
24/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	15900	1	15900	1	0.00
24/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	16000	1	16000	1	0.00
24/07/2014	GOVI On 06-November-14			GOVI	465.33	466.0750	465.3320	466.0750	105.00
24/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	163420	17	163420	17	0.00
24/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	163220	17	163220	17	0.00
24/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	163320	17	163320	17	0.00
24/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
24/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
24/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
24/07/2014	GOVI On 05-February-15			GOVI	472.83	473.5930	472.8310	473.5930	0.00
24/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	128410	14	128410	14	0.00
24/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	128210	14	128210	14	0.00
24/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	128310	14	128310	14	0.00
24/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
24/07/2014	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
24/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
24/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
24/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.15	143.1438	143.1455	143.1438	635.00
24/07/2014	IGOV On 07-August-14			Index Future	216.26	216.3590	216.2610	216.3590	706.00
24/07/2014	IGOV On 06-November-14			Index Future	219.55	219.6530	219.5530	219.6530	647.00
24/07/2014	IGOV On 05-February-15			Index Future	223.12	223.2230	223.1170	223.2230	0.00
24/07/2014	ILBI On 07-August-14			Index Future	585.96	586.2290	585.9570	586.2290	210.00
24/07/2014	ILBI On 06-November-14			Index Future	594.90	595.1800	594.9020	595.1800	0.00
24/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
24/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
24/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
24/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
24/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
24/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
24/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.97	94.0100	5.9700	94.0100	0.00
24/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.01	93.9700	6.0100	93.9700	33,000.00
24/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.08	93.9000	6.0800	93.9000	0.00
24/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.12	93.8600	6.1200	93.8600	0.00
24/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.24	93.7400	6.2400	93.7400	0.00
24/07/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.33	93.6500	6.3300	93.6500	0.00
24/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.48	93.5000	6.4800	93.5000	2,850.00
24/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.67	93.3100	6.6700	93.3100	5,000.00
24/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.84	93.1400	6.8400	93.1400	0.00
24/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.00	92.9800	7.0000	92.9800	0.00
24/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.14	92.8400	7.1400	92.8400	0.00
24/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.28	92.7000	7.2800	92.7000	0.00
24/07/2014	R023 On 07-August-14			Bond Future	7.93	102.4709	7.9319	102.4709	11,760.00
24/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	3327	3	3327	3	0.00
24/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	3442	4	3442	4	0.00
24/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	3385	4	3385	4	0.00
24/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	5	0	5	0	0.00
24/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	6	0	6	0	0.00
24/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	4	0	4	0	0.00
24/07/2014	R023 On 06-November-14			Bond Future	8.01	100.0973	8.0084	100.0973	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
24/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3865	4	3865	4	0.00
24/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3910	4	3910	4	0.00
24/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3955	4	3955	4	0.00
24/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	483	0	483	0	0.00
24/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	472	0	472	0	0.00
24/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	495	0	495	0	0.00
24/07/2014	R023 On 05-February-15			Bond Future	8.07	101.7125	8.0744	101.7125	0.00
24/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	4693	5	4693	5	0.00
24/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4734	5	4734	5	0.00
24/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	4652	5	4652	5	0.00
24/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	893	1	893	1	0.00
24/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	880	1	880	1	0.00
24/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	907	1	907	1	0.00
24/07/2014	R157 On 07-August-14			Bond Future	6.66	112.5838	6.6646	112.5838	2,906.00
24/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	135	0	135	0	0.00
24/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	142	0	142	0	0.00
24/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	150	0	150	0	0.00
24/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	53	0	53	0	0.00
24/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	49	0	49	0	0.00
24/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	46	0	46	0	0.00
24/07/2014	R157 On 06-November-14			Bond Future	6.85	107.4704	6.8457	107.4704	0.00
24/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	53	0	53	0	0.00
24/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	52	0	52	0	0.00
24/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	55	0	55	0	0.00
24/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	593	1	593	1	0.00
24/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	607	1	607	1	0.00
24/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	600	1	600	1	0.00
24/07/2014	R157 On 05-February-15			Bond Future	7.02	109.2054	7.0161	109.2054	0.00
24/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	1056	1	1056	1	0.00
24/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	1067	1	1067	1	0.00
24/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	1061	1	1061	1	0.00
24/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	46	0	46	0	0.00
24/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	46	0	46	0	0.00
24/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	45	0	45	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
24/07/2014	R186 On 07-August-14			Bond Future	8.15	119.8922	8.1461	119.8922	40,478.00
24/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	327	0	327	0	105.00
24/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	1574	2	1574	2	0.00
24/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1701	2	1701	2	0.00
24/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	1335	2	1335	2	1,200.00
24/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1637	2	1637	2	0.00
24/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	8645	9	8645	9	0.00
24/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	2538	3	2538	3	0.00
24/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	4666	5	4666	5	0.00
24/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	6438	7	6438	7	0.00
24/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	5	0	5	0	210.00
24/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	1600	1	1600	1	0.00
24/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	296	0	296	0	0.00
24/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	339	0	339	0	0.00
24/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
24/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	317	0	317	0	0.00
24/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	441	0	441	0	0.00
24/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	118	0	118	0	105.00
24/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	8	0	8	0	1,000.00
24/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	1	0	1	0	840.00
24/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	4862	5	4862	5	0.00
24/07/2014	R186 On 06-November-14			Bond Future	8.22	121.7029	8.2158	121.7029	23,112.00
24/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	7992	8	7992	8	0.00
24/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	2051	2	2051	2	0.00
24/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	2131	2	2131	2	0.00
24/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	2091	2	2091	2	0.00
24/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	2650	3	2650	3	0.00
24/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	2604	2	2604	2	0.00
24/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	2696	3	2696	3	0.00
24/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	281	0	281	0	2,010.00
24/07/2014	R186 On 05-February-15			Bond Future	8.27	118.3699	8.2749	118.3699	0.00
24/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	5612	6	5612	6	0.00
24/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	5666	6	5666	6	0.00
24/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	7029	7	7029	7	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
24/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	5558	6	5558	6	0.00
24/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	1757	2	1757	2	0.00
24/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	1732	2	1732	2	0.00
24/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1217	1	1217	1	9,600.00
24/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	1782	2	1782	2	0.00
24/07/2014	R197 On 07-August-14			Bond Future	285.82	285.8134	285.8221	285.8134	0.00
24/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	15822	16	15822	16	0.00
24/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	15812	16	15812	16	0.00
24/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	15832	16	15832	16	0.00
24/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R197 On 06-November-14			Bond Future	290.17	290.1653	290.1736	290.1653	905.00
24/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	5174	5	5174	5	0.00
24/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	5184	5	5184	5	0.00
24/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	5164	5	5164	5	0.00
24/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R201 On 07-August-14			Bond Future	5.87	102.2282	5.8687	102.2282	0.00
24/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	15	0	15	0	0.00
24/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	17	0	17	0	0.00
24/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	16	0	16	0	0.00
24/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	224	0	224	0	0.00
24/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	221	0	221	0	0.00
24/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	218	0	218	0	0.00
24/07/2014	R202 On 07-August-14			Bond Future	228.77	228.7649	228.7733	228.7649	126.00
24/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	20783	21	20783	21	0.00
24/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	20763	21	20763	21	0.00
24/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	20773	21	20773	21	0.00
24/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R202 On 06-November-14			Bond Future	232.26	232.2482	232.2559	232.2482	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
24/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	5266	5	5266	5	0.00
24/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	5256	5	5256	5	0.00
24/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	5246	5	5246	5	0.00
24/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R203 On 07-August-14			Bond Future	7.09	106.5618	7.0852	106.5618	24,351.00
24/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	667	1	667	1	0.00
24/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	643	1	643	1	0.00
24/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	32	0	32	0	46.00
24/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	620	1	620	1	0.00
24/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	46	0	46	0	0.00
24/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	42	0	42	0	0.00
24/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	50	0	50	0	0.00
24/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	719	1	719	1	0.00
24/07/2014	R203 On 06-November-14			Bond Future	7.18	104.0073	7.1838	104.0073	6,627.00
24/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	404	0	404	0	14.00
24/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	283	0	283	0	45.00
24/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	298	0	298	0	0.00
24/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	290	0	290	0	0.00
24/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	931	1	931	1	0.00
24/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1173	1	1173	1	0.00
24/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1136	1	1136	1	0.00
24/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1154	1	1154	1	0.00
24/07/2014	R203 On 05-February-15			Bond Future	7.26	105.6859	7.2621	105.6859	0.00
24/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1459	1	1459	1	55.00
24/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2669	3	2669	3	0.00
24/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2649	3	2649	3	0.00
24/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2689	3	2689	3	0.00
24/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	143	0	143	0	0.00
24/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	140	0	140	0	0.00
24/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	456	0	456	0	0.00
24/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	146	0	146	0	0.00
24/07/2014	R204 On 07-August-14			Bond Future	7.36	103.5082	7.3592	103.5082	14,562.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
24/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	524	1	524	1	0.00
24/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	549	1	549	1	0.00
24/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1563	2	1563	2	0.00
24/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	499	1	499	1	0.00
24/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	10	0	10	0	530.00
24/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	199	0	199	0	0.00
24/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	186	0	186	0	0.00
24/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	174	0	174	0	0.00
24/07/2014	R204 On 06-November-14			Bond Future	7.45	105.0714	7.4480	105.0714	336.00
24/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	314	0	314	0	0.00
24/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	323	0	323	0	0.00
24/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	2161	2	2161	2	0.00
24/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	305	0	305	0	0.00
24/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	1909	2	1909	2	0.00
24/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	271	0	271	0	1,270.00
24/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	1937	2	1937	2	0.00
24/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	1882	2	1882	2	0.00
24/07/2014	R204 On 05-February-15			Bond Future	7.52	102.7311	7.5183	102.7311	0.00
24/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2818	3	2818	3	0.00
24/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2793	3	2793	3	0.00
24/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2844	3	2844	3	0.00
24/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	409	0	409	0	0.00
24/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	416	0	416	0	0.00
24/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	423	0	423	0	0.00
24/07/2014	R207 On 07-August-14			Bond Future	7.58	99.1668	7.5782	99.1668	34,011.00
24/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	686	1	686	1	0.00
24/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	716	1	716	1	0.00
24/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	747	1	747	1	0.00
24/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	189	0	189	0	0.00
24/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	176	0	176	0	0.00
24/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	202	0	202	0	0.00
24/07/2014	R207 On 06-November-14			Bond Future	7.66	100.6645	7.6604	100.6645	511.00
24/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	553	1	553	1	0.00
24/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	580	1	580	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
24/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	566	1	566	1	0.00
24/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	1899	2	1899	2	0.00
24/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	1870	2	1870	2	0.00
24/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	1841	2	1841	2	0.00
24/07/2014	R207 On 05-February-15			Bond Future	7.73	98.6471	7.7286	98.6471	0.00
24/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3495	4	3495	4	0.00
24/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3556	4	3556	4	0.00
24/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3525	4	3525	4	0.00
24/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	507	0	507	0	0.00
24/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	499	0	499	0	0.00
24/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	515	1	515	1	0.00
24/07/2014	R207 On 07-May-15			Bond Future	7.76	100.4133	7.7635	100.4133	0.00
24/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2966	3	2966	3	0.00
24/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1814	2	1814	2	66.00
24/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2991	3	2991	3	0.00
24/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2941	3	2941	3	0.00
24/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1118	1	1118	1	0.00
24/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	1942	2	1942	2	0.00
24/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1131	1	1131	1	0.00
24/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1143	1	1143	1	0.00
24/07/2014	R208 On 07-August-14			Bond Future	7.74	97.5028	7.7378	97.5028	16,244.00
24/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	632	1	632	1	0.00
24/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	2646	3	2646	3	0.00
24/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	602	1	602	1	0.00
24/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	662	1	662	1	0.00
24/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	5	0	5	0	630.00
24/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	324	0	324	0	0.00
24/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	305	0	305	0	0.00
24/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	344	0	344	0	0.00
24/07/2014	R208 On 06-November-14			Bond Future	7.82	95.5769	7.8177	95.5769	571.00
24/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	558	1	558	1	0.00
24/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	587	1	587	1	0.00
24/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	572	1	572	1	0.00
24/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	3480	4	3480	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
24/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	2355	2	2355	2	0.00
24/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	279	0	279	0	1,520.00
24/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	2389	2	2389	2	0.00
24/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2320	2	2320	2	0.00
24/07/2014	R208 On 05-February-15			Bond Future	7.88	97.1196	7.8843	97.1196	0.00
24/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3505	4	3505	4	0.00
24/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3571	4	3571	4	0.00
24/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3538	4	3538	4	0.00
24/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	750	1	750	1	0.00
24/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	738	1	738	1	0.00
24/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	727	1	727	1	0.00
24/07/2014	R209 On 07-August-14			Bond Future	8.79	78.1369	8.7854	78.1369	10,743.00
24/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	2113	2	2113	2	0.00
24/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	2175	2	2175	2	0.00
24/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	2238	2	2238	2	0.00
24/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	151	0	151	0	0.00
24/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	174	0	174	0	0.00
24/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	162	0	162	0	0.00
24/07/2014	R209 On 06-November-14			Bond Future	8.85	76.1702	8.8505	76.1702	16,291.00
24/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	8281	9	8281	9	0.00
24/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	5412	6	5412	6	0.00
24/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2714	3	2714	3	2,050.00
24/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	8575	9	8575	9	0.00
24/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	7987	8	7987	8	0.00
24/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1200	1	1200	1	5,500.00
24/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2883	3	2883	3	0.00
24/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	4095	4	4095	4	0.00
24/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	3146	3	3146	3	2,050.00
24/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	5857	6	5857	6	0.00
24/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2969	3	2969	3	0.00
24/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2926	3	2926	3	1,640.00
24/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1949	2	1949	2	2,200.00
24/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1124	1	1124	1	2,200.00
24/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	233	0	233	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
24/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	3965	4	3965	4	0.00
24/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	204	0	204	0	1,640.00
24/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	178	0	178	0	2,050.00
24/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	2726	3	2726	3	0.00
24/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	1792	2	1792	2	0.00
24/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	1956	2	1956	2	0.00
24/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	1761	2	1761	2	0.00
24/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	673	1	673	1	5,500.00
24/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	1639	2	1639	2	0.00
24/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	567	1	567	1	907.00
24/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	1824	2	1824	2	0.00
24/07/2014	R209 On 05-February-15			Bond Future	8.91	77.3998	8.9079	77.3998	0.00
24/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4651	5	4651	5	0.00
24/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4696	5	4696	5	0.00
24/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4606	5	4606	5	0.00
24/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3593	4	3593	4	0.00
24/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2151	2	2151	2	0.00
24/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2096	2	2096	2	0.00
24/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2123	2	2123	2	0.00
24/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	2899	3	2899	3	0.00
24/07/2014	R210 On 07-August-14			Bond Future	171.38	171.3726	171.3787	171.3726	123.00
24/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	12379	12	12379	12	0.00
24/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	12389	12	12389	12	0.00
24/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	12369	12	12369	12	0.00
24/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R210 On 06-November-14			Bond Future	171.95	171.9425	171.9481	171.9425	495.00
24/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	2958	3	2958	3	0.00
24/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	2938	3	2938	3	0.00
24/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	2948	3	2948	3	0.00
24/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	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
24/07/2014	R211 On 07-August-14			Bond Future	130.74	130.7377	130.7389	130.7377	390.00
24/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2749	3	2749	3	0.00
24/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2739	3	2739	3	0.00
24/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2729	3	2729	3	0.00
24/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R211 On 06-November-14			Bond Future	132.73	132.7284	132.7293	132.7284	0.00
24/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2739	3	2739	3	0.00
24/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2729	3	2729	3	0.00
24/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2719	3	2719	3	0.00
24/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R212 On 07-August-14			Bond Future	135.64	135.6351	135.6391	135.6351	349.00
24/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6649	7	6649	7	0.00
24/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6639	7	6639	7	0.00
24/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6629	7	6629	7	0.00
24/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R212 On 06-November-14			Bond Future	137.70	137.7004	137.7040	137.7004	19,259.00
24/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	2694	3	2694	3	0.00
24/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	2704	3	2704	3	0.00
24/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	2714	3	2714	3	0.00
24/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R213 On 07-August-14			Bond Future	8.61	89.4874	8.6059	89.4874	23,660.00
24/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	2002	2	2002	2	0.00
24/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	2128	2	2128	2	0.00
24/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	2065	2	2065	2	0.00
24/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	168	0	168	0	0.00
24/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	180	0	180	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
24/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	194	0	194	0	0.00
24/07/2014	R213 On 06-November-14			Bond Future	8.68	87.2971	8.6751	87.2971	6,205.00
24/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2975	3	2975	3	0.00
24/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	3064	3	3064	3	0.00
24/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	3019	3	3019	3	0.00
24/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	1683	2	1683	2	0.00
24/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	1652	2	1652	2	0.00
24/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	1714	2	1714	2	0.00
24/07/2014	R213 On 05-February-15			Bond Future	8.74	88.7058	8.7371	88.7058	0.00
24/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	5539	6	5539	6	0.00
24/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	5442	6	5442	6	0.00
24/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	5490	6	5490	6	0.00
24/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	1707	2	1707	2	0.00
24/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	1684	2	1684	2	0.00
24/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	1730	2	1730	2	0.00
24/07/2014	R214 On 07-August-14			Bond Future	8.89	78.9295	8.8903	78.9295	4,311.00
24/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	4972	5	4972	5	0.00
24/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	5115	5	5115	5	0.00
24/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	5044	5	5044	5	0.00
24/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	5	0	5	0	0.00
24/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	6	0	6	0	0.00
24/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	5	0	5	0	0.00
24/07/2014	R214 On 06-November-14			Bond Future	8.96	76.8328	8.9560	76.8328	1,726.00
24/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3509	4	3509	4	2,500.00
24/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5828	6	5828	6	0.00
24/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5885	6	5885	6	0.00
24/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5942	6	5942	6	0.00
24/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	6751	7	6751	7	0.00
24/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	1601	2	1601	2	0.00
24/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	481	0	481	0	2,500.00
24/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	663	1	663	1	0.00
24/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	650	1	650	1	0.00
24/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	677	1	677	1	0.00
24/07/2014	R214 On 05-February-15			Bond Future	9.02	78.0726	9.0153	78.0726	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
24/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5649	6	5649	6	0.00
24/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5601	6	5601	6	0.00
24/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5553	6	5553	6	0.00
24/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	1931	2	1931	2	0.00
24/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	1907	2	1907	2	0.00
24/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	1956	2	1956	2	0.00
24/07/2014	R248 On 07-August-14			Bond Future	8.97	101.9407	8.9657	101.9407	10,044.00
24/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	6654	7	6654	7	0.00
24/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	6745	7	6745	7	0.00
24/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	6562	7	6562	7	0.00
24/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R248 On 06-November-14			Bond Future	9.03	99.0531	9.0336	99.0531	10,700.00
24/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	6584	7	6584	7	0.00
24/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	6764	7	6764	7	0.00
24/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	6674	7	6674	7	0.00
24/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R248 On 05-February-15			Bond Future	9.10	100.6516	9.0953	100.6516	0.00
24/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	3932	4	3932	4	0.00
24/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	4025	4	4025	4	0.00
24/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	3838	4	3838	4	0.00
24/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
24/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00