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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
25/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	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
25/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	2025 On 07-August-14			Bond Future	116.25	116.2499	116.2538	116.2499	0.00
25/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	7264	7	7264	7	0.00
25/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	7244	7	7244	7	0.00
25/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	7254	7	7254	7	0.00
25/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2025 On 06-November-14			Bond Future	118.02	118.0197	118.0225	118.0197	0.00
25/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1033	1	1033	1	0.00
25/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1013	1	1013	1	0.00
25/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1023	1	1023	1	0.00
25/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2030 On 07-August-14			Bond Future	8.63	95.2479	8.6305	95.2479	1,868.00
25/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	2858	3	2858	3	0.00
25/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	3014	3	3014	3	0.00
25/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	2936	3	2936	3	0.00
25/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2030 On 06-November-14			Bond Future	8.70	96.6862	8.7017	96.6862	2,317.00
25/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	2267	3	2267	3	0.00
25/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	2421	3	2421	3	0.00
25/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	2344	3	2344	3	0.00
25/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2030 On 05-February-15			Bond Future	8.76	94.2373	8.7650	94.2373	0.00
25/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	3638	4	3638	4	0.00
25/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	3787	4	3787	4	0.00
25/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	3712	4	3712	4	0.00
25/07/2014	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
25/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2037 On 07-August-14			Bond Future	8.92	96.5439	8.9203	96.5439	8,213.00
25/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	1288	2	1288	2	0.00
25/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	1106	1	1106	1	0.00
25/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	1197	2	1197	2	0.00
25/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2037 On 06-November-14			Bond Future	8.99	98.0017	8.9903	98.0017	1,398.00
25/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	6102	6	6102	6	0.00
25/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	6267	7	6267	7	0.00
25/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	6184	7	6184	7	0.00
25/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2037 On 05-February-15			Bond Future	9.05	95.3236	9.0534	95.3236	0.00
25/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	3833	4	3833	4	0.00
25/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	4002	4	4002	4	0.00
25/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	3918	4	3918	4	0.00
25/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2038 On 07-August-14			Bond Future	120.47	120.6918	120.4745	120.6918	1,135.00
25/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	14464	15	14464	15	0.00
25/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	14474	15	14474	15	0.00
25/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	14484	15	14484	15	0.00
25/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2038 On 06-November-14			Bond Future	122.31	122.5291	122.3073	122.5291	916.00
25/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	2317	3	2317	3	0.00
25/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	2297	3	2297	3	0.00
25/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	2307	3	2307	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
25/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2046 On 07-August-14			Bond Future	121.46	121.4531	121.4580	121.4531	0.00
25/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17008	17	17008	17	0.00
25/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17018	17	17018	17	0.00
25/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17028	17	17028	17	0.00
25/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2046 On 06-November-14			Bond Future	121.96	121.9567	121.9605	121.9567	5,348.00
25/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	17530	18	17530	18	0.00
25/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	17510	18	17510	18	0.00
25/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	17520	18	17520	18	0.00
25/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2050 On 07-August-14			Bond Future	127.69	127.6842	127.6892	127.6842	688.00
25/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	15689	16	15689	16	0.00
25/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	15699	16	15699	16	0.00
25/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	15679	16	15679	16	0.00
25/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2050 On 06-November-14			Bond Future	129.63	129.6279	129.6320	129.6279	2,112.00
25/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3622	4	3622	4	0.00
25/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3632	4	3632	4	0.00
25/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3642	4	3642	4	0.00
25/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	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
25/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	AL12 On 07-August-14			Index Future	503.41	505.1450	503.4140	505.1450	0.00
25/07/2014	AL12 On 06-November-14			Index Future	511.01	512.7730	511.0110	512.7730	0.00
25/07/2014	AL12 On 05-February-15			Index Future	519.24	521.0360	519.2400	521.0360	0.00
25/07/2014	AL37 On 07-August-14			Index Future	428.80	428.7050	428.7950	428.7050	0.00
25/07/2014	AL37 On 06-November-14			Index Future	435.27	435.1780	435.2660	435.1780	0.00
25/07/2014	AL7T On 07-August-14			Index Future	506.00	506.8750	505.9950	506.8750	0.00
25/07/2014	AL7T On 06-November-14			Index Future	513.63	514.5290	513.6310	514.5290	1.00
25/07/2014	ALBI On 07-August-14			Index Future	459.09	459.8330	459.0850	459.8330	443.00
25/07/2014	ALBI On 06-November-14			Index Future	466.01	466.7760	466.0120	466.7760	198.00
25/07/2014	ALBI On 05-February-15			Index Future	473.52	474.2980	473.5170	474.2980	0.00
25/07/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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25/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/07/2014	EL28 On 07-August-14			Bond Future	123.47	123.4659	123.4708	123.4659	0.00
25/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9461	9	9461	9	0.00
25/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9471	9	9471	9	0.00
25/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9481	9	9481	9	0.00
25/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	EL28 On 06-November-14			Bond Future	123.87	123.8643	123.8681	123.8643	0.00
25/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1868	2	1868	2	0.00
25/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1878	2	1878	2	0.00
25/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1858	2	1858	2	0.00
25/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	ES33 On 07-August-14			Bond Future	9.52	85.7258	9.5186	85.7258	0.00
25/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4552	5	4552	5	0.00
25/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4621	5	4621	5	0.00
25/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4483	5	4483	5	0.00
25/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
25/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
25/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

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25/07/2014	ES33 On 06-November-14			Bond Future	9.61	83.2349	9.6123	83.2349	6,220.00
25/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4794	5	4794	5	0.00
25/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4861	5	4861	5	0.00
25/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4928	5	4928	5	0.00
25/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
25/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
25/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
25/07/2014	ES33 On 05-February-15			Bond Future	9.70	84.5769	9.7001	84.5769	0.00
25/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2213	3	2213	3	0.00
25/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2143	2	2143	2	0.00
25/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2073	2	2073	2	0.00
25/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	GOVI On 07-August-14			GOVI	457.75	458.4100	457.7460	458.4100	521.00
25/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
25/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
25/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
25/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	22440	2	22440	2	0.00
25/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	22540	2	22540	2	0.00
25/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	22640	2	22640	2	0.00
25/07/2014	GOVI On 06-November-14			GOVI	464.65	465.3320	464.6530	465.3320	105.00
25/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	156630	16	156630	16	0.00
25/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	156430	16	156430	16	0.00
25/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	156530	16	156530	16	0.00
25/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
25/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
25/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
25/07/2014	GOVI On 05-February-15			GOVI	472.14	472.8310	472.1360	472.8310	0.00
25/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	121460	13	121460	13	0.00
25/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	121260	13	121260	13	0.00
25/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	121360	13	121360	13	0.00
25/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
25/07/2014	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
25/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
25/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.15	143.1455	143.1472	143.1455	635.00
25/07/2014	IGOV On 07-August-14			Index Future	216.31	216.2610	216.3130	216.2610	706.00
25/07/2014	IGOV On 06-November-14			Index Future	219.60	219.5530	219.6040	219.5530	647.00
25/07/2014	IGOV On 05-February-15			Index Future	223.17	223.1170	223.1670	223.1170	0.00
25/07/2014	ILBI On 07-August-14			Index Future	586.10	585.9570	586.0960	585.9570	210.00
25/07/2014	ILBI On 06-November-14			Index Future	595.04	594.9020	595.0410	594.9020	0.00
25/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
25/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
25/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
25/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
25/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
25/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
25/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.99	94.0300	5.9900	94.0300	0.00
25/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.9900	6.0300	93.9900	33,000.00
25/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.10	93.9200	6.1000	93.9200	0.00
25/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.14	93.8800	6.1400	93.8800	0.00
25/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	0.00
25/07/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
25/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	2,850.00
25/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.71	93.3300	6.7100	93.3300	5,000.00
25/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.89	93.1600	6.8900	93.1600	0.00
25/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.04	93.0000	7.0400	93.0000	0.00
25/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.18	92.8600	7.1800	92.8600	0.00
25/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.7200	7.3300	92.7200	0.00
25/07/2014	R023 On 07-August-14			Bond Future	7.96	102.3535	7.9562	102.3535	11,760.00
25/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	3180	3	3180	3	0.00
25/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	3295	3	3295	3	0.00
25/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	3237	3	3237	3	0.00
25/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	5	0	5	0	0.00
25/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	6	0	6	0	0.00
25/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	5	0	5	0	0.00
25/07/2014	R023 On 06-November-14			Bond Future	8.03	99.9779	8.0339	99.9779	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
25/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3740	4	3740	4	0.00
25/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3784	4	3784	4	0.00
25/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3829	4	3829	4	0.00
25/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	508	0	508	0	0.00
25/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	497	0	497	0	0.00
25/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	520	0	520	0	0.00
25/07/2014	R023 On 05-February-15			Bond Future	8.10	101.5895	8.1012	101.5895	0.00
25/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	4573	5	4573	5	0.00
25/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4614	5	4614	5	0.00
25/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	4532	5	4532	5	0.00
25/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	927	1	927	1	0.00
25/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	913	1	913	1	0.00
25/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	941	1	941	1	0.00
25/07/2014	R157 On 07-August-14			Bond Future	6.65	112.5744	6.6525	112.5744	2,906.00
25/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	141	0	141	0	0.00
25/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	149	0	149	0	0.00
25/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	156	0	156	0	0.00
25/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	45	0	45	0	0.00
25/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	42	0	42	0	0.00
25/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	39	0	39	0	0.00
25/07/2014	R157 On 06-November-14			Bond Future	6.83	107.4606	6.8310	107.4606	0.00
25/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	55	0	55	0	0.00
25/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	53	0	53	0	0.00
25/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	56	0	56	0	0.00
25/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	582	1	582	1	0.00
25/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	596	1	596	1	0.00
25/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	589	1	589	1	0.00
25/07/2014	R157 On 05-February-15			Bond Future	7.00	109.1935	6.9967	109.1935	0.00
25/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	1066	1	1066	1	0.00
25/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	1076	1	1076	1	0.00
25/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	1071	1	1071	1	0.00
25/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	44	0	44	0	0.00
25/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	44	0	44	0	0.00
25/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	43	0	43	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
25/07/2014	R186 On 07-August-14			Bond Future	8.19	119.5941	8.1905	119.5941	40,428.00
25/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	215	0	215	0	105.00
25/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	1280	2	1280	2	0.00
25/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1397	2	1397	2	0.00
25/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	1062	1	1062	1	1,200.00
25/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1337	2	1337	2	0.00
25/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	8262	9	8262	9	0.00
25/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	2189	3	2189	3	0.00
25/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	4285	5	4285	5	0.00
25/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	6054	6	6054	6	0.00
25/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	2	0	2	0	210.00
25/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	1872	2	1872	2	0.00
25/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	374	0	374	0	0.00
25/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	428	0	428	0	0.00
25/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
25/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	400	0	400	0	0.00
25/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	551	0	551	0	0.00
25/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	153	0	153	0	105.00
25/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	11	0	11	0	1,000.00
25/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	1	0	1	0	840.00
25/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	5242	5	5242	5	0.00
25/07/2014	R186 On 06-November-14			Bond Future	8.26	121.4000	8.2620	121.4000	23,112.00
25/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	7636	8	7636	8	0.00
25/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1863	2	1863	2	0.00
25/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1938	2	1938	2	0.00
25/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1901	2	1901	2	0.00
25/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	2850	3	2850	3	0.00
25/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	2802	3	2802	3	0.00
25/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	2898	3	2898	3	0.00
25/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	315	0	315	0	2,010.00
25/07/2014	R186 On 05-February-15			Bond Future	8.32	118.0601	8.3229	118.0601	0.00
25/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	5333	6	5333	6	0.00
25/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	5386	6	5386	6	0.00
25/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	6720	7	6720	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
25/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	5280	6	5280	6	0.00
25/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	1876	2	1876	2	0.00
25/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	1850	2	1850	2	0.00
25/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1306	1	1306	1	9,600.00
25/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	1902	2	1902	2	0.00
25/07/2014	R197 On 07-August-14			Bond Future	285.83	285.8221	285.8310	285.8221	0.00
25/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	15831	16	15831	16	0.00
25/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	15821	16	15821	16	0.00
25/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	15841	16	15841	16	0.00
25/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R197 On 06-November-14			Bond Future	290.18	290.1736	290.1798	290.1736	905.00
25/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	5180	5	5180	5	0.00
25/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	5190	5	5190	5	0.00
25/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	5170	5	5170	5	0.00
25/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R201 On 07-August-14			Bond Future	5.86	102.2219	5.8640	102.2219	0.00
25/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	14	0	14	0	0.00
25/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	15	0	15	0	0.00
25/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	15	0	15	0	0.00
25/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	221	0	221	0	0.00
25/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	218	0	218	0	0.00
25/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	215	0	215	0	0.00
25/07/2014	R202 On 07-August-14			Bond Future	229.12	228.7733	229.1185	228.7733	126.00
25/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21129	21	21129	21	0.00
25/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21109	21	21109	21	0.00
25/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21119	21	21119	21	0.00
25/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R202 On 06-November-14			Bond Future	232.60	232.2559	232.6045	232.2559	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
25/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	5615	5	5615	5	0.00
25/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	5605	5	5605	5	0.00
25/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	5595	5	5595	5	0.00
25/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R203 On 07-August-14			Bond Future	7.06	106.5366	7.0588	106.5366	24,351.00
25/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	727	1	727	1	0.00
25/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	703	1	703	1	0.00
25/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	37	0	37	0	46.00
25/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	678	1	678	1	0.00
25/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	32	0	32	0	0.00
25/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	29	0	29	0	0.00
25/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	35	0	35	0	0.00
25/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	650	1	650	1	0.00
25/07/2014	R203 On 06-November-14			Bond Future	7.16	103.9813	7.1551	103.9813	6,646.00
25/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	430	0	430	0	14.00
25/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	302	0	302	0	45.00
25/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	318	0	318	0	0.00
25/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	310	0	310	0	0.00
25/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	882	1	882	1	0.00
25/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1118	1	1118	1	0.00
25/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1082	1	1082	1	0.00
25/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1100	1	1100	1	0.00
25/07/2014	R203 On 05-February-15			Bond Future	7.23	105.6577	7.2308	105.6577	0.00
25/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1508	1	1508	1	55.00
25/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2732	3	2732	3	0.00
25/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2712	3	2712	3	0.00
25/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2752	3	2752	3	0.00
25/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	132	0	132	0	0.00
25/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	130	0	130	0	0.00
25/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	431	0	431	0	0.00
25/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	135	0	135	0	0.00
25/07/2014	R204 On 07-August-14			Bond Future	7.34	103.4743	7.3431	103.4743	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
25/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	554	1	554	1	0.00
25/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	580	1	580	1	0.00
25/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1620	2	1620	2	0.00
25/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	528	0	528	0	0.00
25/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	7	0	7	0	530.00
25/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	168	0	168	0	0.00
25/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	156	0	156	0	0.00
25/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	145	0	145	0	0.00
25/07/2014	R204 On 06-November-14			Bond Future	7.43	105.0368	7.4310	105.0368	364.00
25/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	326	0	326	0	0.00
25/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	335	0	335	0	0.00
25/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	2206	2	2206	2	0.00
25/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	317	0	317	0	0.00
25/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	1861	2	1861	2	0.00
25/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	255	0	255	0	1,270.00
25/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	1888	2	1888	2	0.00
25/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	1834	2	1834	2	0.00
25/07/2014	R204 On 05-February-15			Bond Future	7.50	102.6942	7.5003	102.6942	0.00
25/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2863	3	2863	3	0.00
25/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2837	3	2837	3	0.00
25/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2888	3	2888	3	0.00
25/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	394	0	394	0	0.00
25/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	401	0	401	0	0.00
25/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	408	0	408	0	0.00
25/07/2014	R207 On 07-August-14			Bond Future	7.58	99.1052	7.5773	99.1052	34,011.00
25/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	676	1	676	1	0.00
25/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	707	1	707	1	0.00
25/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	738	1	738	1	0.00
25/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	175	0	175	0	0.00
25/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	163	0	163	0	0.00
25/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	188	0	188	0	0.00
25/07/2014	R207 On 06-November-14			Bond Future	7.66	100.6017	7.6597	100.6017	532.00
25/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	549	1	549	1	0.00
25/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	576	1	576	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
25/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	563	1	563	1	0.00
25/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	1892	2	1892	2	0.00
25/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	1863	2	1863	2	0.00
25/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	1834	2	1834	2	0.00
25/07/2014	R207 On 05-February-15			Bond Future	7.73	98.5815	7.7280	98.5815	0.00
25/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3494	3	3494	3	0.00
25/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3555	4	3555	4	0.00
25/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3524	4	3524	4	0.00
25/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	503	1	503	1	0.00
25/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	495	0	495	0	0.00
25/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	512	1	512	1	0.00
25/07/2014	R207 On 07-May-15			Bond Future	7.76	100.3453	7.7632	100.3453	0.00
25/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2963	3	2963	3	0.00
25/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1811	2	1811	2	66.00
25/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2988	3	2988	3	0.00
25/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2939	3	2939	3	0.00
25/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1115	1	1115	1	0.00
25/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	1938	2	1938	2	0.00
25/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1127	1	1127	1	0.00
25/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1140	1	1140	1	0.00
25/07/2014	R208 On 07-August-14			Bond Future	7.75	97.4074	7.7470	97.4074	16,244.00
25/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	588	1	588	1	0.00
25/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	2599	3	2599	3	0.00
25/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	559	1	559	1	0.00
25/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	618	1	618	1	0.00
25/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	4	0	4	0	630.00
25/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	326	0	326	0	0.00
25/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	307	0	307	0	0.00
25/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	346	0	346	0	0.00
25/07/2014	R208 On 06-November-14			Bond Future	7.83	95.4798	7.8275	95.4798	571.00
25/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	540	1	540	1	0.00
25/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	568	1	568	1	0.00
25/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	554	1	554	1	0.00
25/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	3437	3	3437	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
25/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	2383	2	2383	2	0.00
25/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	283	0	283	0	1,520.00
25/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	2418	2	2418	2	0.00
25/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2348	2	2348	2	0.00
25/07/2014	R208 On 05-February-15			Bond Future	7.89	97.0192	7.8948	97.0192	0.00
25/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3465	4	3465	4	0.00
25/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3531	4	3531	4	0.00
25/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3498	4	3498	4	0.00
25/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	759	1	759	1	0.00
25/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	747	1	747	1	0.00
25/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	735	1	735	1	0.00
25/07/2014	R209 On 07-August-14			Bond Future	8.82	77.9080	8.8248	77.9080	10,743.00
25/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1842	2	1842	2	0.00
25/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1903	2	1903	2	0.00
25/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1964	2	1964	2	0.00
25/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	181	0	181	0	0.00
25/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	209	0	209	0	0.00
25/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	195	0	195	0	0.00
25/07/2014	R209 On 06-November-14			Bond Future	8.89	75.9377	8.8911	75.9377	16,291.00
25/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7990	8	7990	8	0.00
25/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	5156	5	5156	5	0.00
25/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2530	3	2530	3	2,050.00
25/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	8282	9	8282	9	0.00
25/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	7699	8	7699	8	0.00
25/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1090	1	1090	1	5,500.00
25/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2693	3	2693	3	0.00
25/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3868	4	3868	4	0.00
25/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2946	3	2946	3	2,050.00
25/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	5594	6	5594	6	0.00
25/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2776	3	2776	3	0.00
25/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2734	3	2734	3	1,640.00
25/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1798	2	1798	2	2,200.00
25/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1207	1	1207	1	2,200.00
25/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	255	0	255	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
25/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	4166	4	4166	4	0.00
25/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	224	0	224	0	1,640.00
25/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	196	0	196	0	2,050.00
25/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	2886	3	2886	3	0.00
25/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	1911	2	1911	2	0.00
25/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2083	2	2083	2	0.00
25/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	1878	2	1878	2	0.00
25/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	728	1	728	1	5,500.00
25/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	1750	2	1750	2	0.00
25/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	614	1	614	1	907.00
25/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	1945	2	1945	2	0.00
25/07/2014	R209 On 05-February-15			Bond Future	8.95	77.1621	8.9498	77.1621	0.00
25/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4442	5	4442	5	0.00
25/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4486	5	4486	5	0.00
25/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4398	5	4398	5	0.00
25/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3412	4	3412	4	0.00
25/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2259	2	2259	2	0.00
25/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2203	2	2203	2	0.00
25/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2231	2	2231	2	0.00
25/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3034	3	3034	3	0.00
25/07/2014	R210 On 07-August-14			Bond Future	171.38	171.3787	171.3848	171.3787	123.00
25/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	12385	12	12385	12	0.00
25/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	12395	12	12395	12	0.00
25/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	12375	12	12375	12	0.00
25/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R210 On 06-November-14			Bond Future	171.95	171.9481	171.9526	171.9481	495.00
25/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	2963	3	2963	3	0.00
25/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	2943	3	2943	3	0.00
25/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	2953	3	2953	3	0.00
25/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	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
25/07/2014	R211 On 07-August-14			Bond Future	130.74	130.7389	130.7400	130.7389	390.00
25/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2750	3	2750	3	0.00
25/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2740	3	2740	3	0.00
25/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2730	3	2730	3	0.00
25/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R211 On 06-November-14			Bond Future	132.73	132.7293	132.7291	132.7293	0.00
25/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2739	3	2739	3	0.00
25/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2729	3	2729	3	0.00
25/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2719	3	2719	3	0.00
25/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R212 On 07-August-14			Bond Future	135.64	135.6391	135.6430	135.6391	349.00
25/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6653	7	6653	7	0.00
25/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6643	7	6643	7	0.00
25/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6633	7	6633	7	0.00
25/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R212 On 06-November-14			Bond Future	137.71	137.7040	137.7068	137.7040	19,259.00
25/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	2697	3	2697	3	0.00
25/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	2707	3	2707	3	0.00
25/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	2717	3	2717	3	0.00
25/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R213 On 07-August-14			Bond Future	8.65	89.0981	8.6452	89.0981	23,660.00
25/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1734	2	1734	2	0.00
25/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1855	2	1855	2	0.00
25/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1794	2	1794	2	0.00
25/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	203	0	203	0	0.00
25/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	218	0	218	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
25/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	234	0	234	0	0.00
25/07/2014	R213 On 06-November-14			Bond Future	8.72	86.9017	8.7158	86.9017	6,205.00
25/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2779	3	2779	3	0.00
25/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2866	3	2866	3	0.00
25/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2822	3	2822	3	0.00
25/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	1799	2	1799	2	0.00
25/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	1767	2	1767	2	0.00
25/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	1832	2	1832	2	0.00
25/07/2014	R213 On 05-February-15			Bond Future	8.78	88.3025	8.7792	88.3025	0.00
25/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	5310	6	5310	6	0.00
25/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	5215	5	5215	5	0.00
25/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	5263	5	5263	5	0.00
25/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	1799	2	1799	2	0.00
25/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	1775	2	1775	2	0.00
25/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	1822	2	1822	2	0.00
25/07/2014	R214 On 07-August-14			Bond Future	8.92	78.6912	8.9247	78.6912	4,311.00
25/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	4695	5	4695	5	0.00
25/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	4838	5	4838	5	0.00
25/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	4767	5	4767	5	0.00
25/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	5	0	5	0	0.00
25/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	6	0	6	0	0.00
25/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	6	0	6	0	0.00
25/07/2014	R214 On 06-November-14			Bond Future	8.99	76.5906	8.9914	76.5906	1,726.00
25/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3321	4	3321	4	2,500.00
25/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5592	6	5592	6	0.00
25/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5648	6	5648	6	0.00
25/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5704	6	5704	6	0.00
25/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	6503	7	6503	7	0.00
25/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	1695	2	1695	2	0.00
25/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	515	0	515	0	2,500.00
25/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	709	1	709	1	0.00
25/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	694	1	694	1	0.00
25/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	724	1	724	1	0.00
25/07/2014	R214 On 05-February-15			Bond Future	9.05	77.8252	9.0519	77.8252	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
25/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5445	6	5445	6	0.00
25/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5398	6	5398	6	0.00
25/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5350	6	5350	6	0.00
25/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2015	2	2015	2	0.00
25/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	1990	2	1990	2	0.00
25/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2041	2	2041	2	0.00
25/07/2014	R248 On 07-August-14			Bond Future	9.00	101.6357	9.0000	101.6357	10,044.00
25/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	6299	7	6299	7	0.00
25/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	6390	7	6390	7	0.00
25/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	6208	7	6208	7	0.00
25/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R248 On 06-November-14			Bond Future	9.07	98.7432	9.0691	98.7432	10,700.00
25/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	6223	7	6223	7	0.00
25/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	6403	7	6403	7	0.00
25/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	6313	7	6313	7	0.00
25/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R248 On 05-February-15			Bond Future	9.13	100.3350	9.1320	100.3350	0.00
25/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	3564	4	3564	4	0.00
25/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	3657	4	3657	4	0.00
25/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	3470	4	3470	4	0.00
25/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00