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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
29/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	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
29/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	2025 On 07-August-14			Bond Future	116.26	116.2576	116.2613	116.2576	0.00
29/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	7271	7	7271	7	0.00
29/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	7251	7	7251	7	0.00
29/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	7261	7	7261	7	0.00
29/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2025 On 06-November-14			Bond Future	118.03	118.0245	118.0272	118.0245	0.00
29/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1037	1	1037	1	0.00
29/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1017	1	1017	1	0.00
29/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1027	1	1027	1	0.00
29/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2025 On 05-February-15			Bond Future	118.79	118.7826	118.7856	118.7826	0.00
29/07/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2025 On 05-February-15	118.99	Put	Bond Future	204	0	204	0	0.00
29/07/2014	2025 On 05-February-15	119.00	Put	Bond Future	214	0	214	0	0.00
29/07/2014	2025 On 05-February-15	119.01	Put	Bond Future	224	0	224	0	0.00
29/07/2014	2030 On 07-August-14			Bond Future	8.67	94.6494	8.6690	94.6494	1,868.00
29/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	2546	3	2546	3	0.00
29/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	2702	3	2702	3	0.00
29/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	2624	3	2624	3	0.00
29/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2030 On 06-November-14			Bond Future	8.74	96.0762	8.7417	96.0762	2,317.00
29/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	1947	2	1947	2	0.00
29/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	2102	2	2102	2	0.00
29/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	2025	2	2025	2	0.00
29/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00

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29/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2030 On 05-February-15			Bond Future	8.81	93.6149	8.8064	93.6149	0.00
29/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	3312	3	3312	3	0.00
29/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	3461	3	3461	3	0.00
29/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	3387	3	3387	3	0.00
29/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2030 On 07-May-15			Bond Future	8.86	95.2880	8.8551	95.2880	0.00
29/07/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2030 On 07-May-15	8.75	Put	Bond Future	818	1	818	1	0.00
29/07/2014	2030 On 07-May-15	8.74	Put	Bond Future	896	1	896	1	0.00
29/07/2014	2030 On 07-May-15	8.76	Put	Bond Future	740	1	740	1	0.00
29/07/2014	2037 On 07-August-14			Bond Future	8.94	95.9507	8.9387	95.9507	8,080.00
29/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	934	1	934	1	0.00
29/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	1117	1	1117	1	0.00
29/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	1025	1	1025	1	0.00
29/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2037 On 06-November-14			Bond Future	9.01	97.3971	9.0096	97.3971	1,768.00
29/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	5925	6	5925	6	0.00
29/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	6007	6	6007	6	0.00
29/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	6090	6	6090	6	0.00
29/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2037 On 05-February-15			Bond Future	9.07	94.7067	9.0734	94.7067	0.00
29/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	3652	4	3652	4	0.00
29/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	3821	4	3821	4	0.00
29/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	3737	4	3737	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
29/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2037 On 07-May-15			Bond Future	9.12	96.3995	9.1229	96.3995	0.00
29/07/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2037 On 07-May-15	8.99	Put	Bond Future	1201	1	1201	1	0.00
29/07/2014	2037 On 07-May-15	9.00	Put	Bond Future	1110	1	1110	1	0.00
29/07/2014	2037 On 07-May-15	9.01	Put	Bond Future	1019	1	1019	1	0.00
29/07/2014	2038 On 07-August-14			Bond Future	120.37	120.4791	120.3728	120.4791	1,135.00
29/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	14373	14	14373	14	0.00
29/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	14363	14	14363	14	0.00
29/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	14383	14	14383	14	0.00
29/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2038 On 06-November-14			Bond Future	122.20	122.3100	122.2010	122.3100	916.00
29/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	2211	2	2211	2	0.00
29/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	2191	2	2191	2	0.00
29/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	2201	2	2201	2	0.00
29/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2038 On 05-February-15			Bond Future	122.88	122.9932	122.8828	122.9932	0.00
29/07/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2038 On 05-February-15	123.00	Put	Bond Future	117	0	117	0	0.00
29/07/2014	2038 On 05-February-15	123.01	Put	Bond Future	127	0	127	0	0.00
29/07/2014	2038 On 05-February-15	122.99	Put	Bond Future	107	0	107	0	0.00
29/07/2014	2044 On 07-August-14			Bond Future	9.02	9.0200	9.0185	9.0200	0.00
29/07/2014	2044 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2044 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00

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29/07/2014	2044 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2044 On 07-August-14	8.99	Put	Bond Future	286	0	286	0	0.00
29/07/2014	2044 On 07-August-14	9.00	Put	Bond Future	185	0	185	0	0.00
29/07/2014	2044 On 07-August-14	9.01	Put	Bond Future	85	0	85	0	0.00
29/07/2014	2044 On 06-November-14			Bond Future	9.09	9.0200	9.0870	9.0200	73.00
29/07/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2044 On 06-November-14	9.00	Put	Bond Future	866	0	866	0	0.00
29/07/2014	2044 On 06-November-14	9.01	Put	Bond Future	766	0	766	0	0.00
29/07/2014	2044 On 06-November-14	8.99	Put	Bond Future	967	0	967	0	0.00
29/07/2014	2044 On 05-February-15			Bond Future	9.15	9.0200	9.1489	9.0200	0.00
29/07/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2044 On 05-February-15	9.00	Put	Bond Future	1472	0	1472	0	0.00
29/07/2014	2044 On 05-February-15	8.99	Put	Bond Future	1573	0	1573	0	0.00
29/07/2014	2044 On 05-February-15	9.01	Put	Bond Future	1372	0	1372	0	0.00
29/07/2014	2044 On 07-May-15			Bond Future	9.20	9.0200	9.1972	9.0200	0.00
29/07/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2044 On 07-May-15	8.99	Put	Bond Future	2039	0	2039	0	0.00
29/07/2014	2044 On 07-May-15	9.01	Put	Bond Future	1839	0	1839	0	0.00
29/07/2014	2044 On 07-May-15	9.00	Put	Bond Future	1939	0	1939	0	0.00
29/07/2014	2046 On 07-August-14			Bond Future	121.20	121.4626	121.1963	121.4626	0.00
29/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	16766	17	16766	17	0.00
29/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	16756	17	16756	17	0.00
29/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	16746	17	16746	17	0.00
29/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2046 On 06-November-14			Bond Future	121.69	121.9632	121.6919	121.9632	5,348.00
29/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	17262	18	17262	18	0.00

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29/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	17242	18	17242	18	0.00
29/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	17252	18	17252	18	0.00
29/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2046 On 05-February-15			Bond Future	123.66	123.9403	123.6649	123.9403	0.00
29/07/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	2046 On 05-February-15	123.99	Put	Bond Future	325	0	325	0	0.00
29/07/2014	2046 On 05-February-15	124.01	Put	Bond Future	345	0	345	0	0.00
29/07/2014	2046 On 05-February-15	124.00	Put	Bond Future	335	0	335	0	0.00
29/07/2014	2050 On 07-August-14			Bond Future	127.70	127.6942	127.6996	127.6942	688.00
29/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	15710	16	15710	16	0.00
29/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	15690	16	15690	16	0.00
29/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	15700	16	15700	16	0.00
29/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2050 On 06-November-14			Bond Future	129.64	129.6351	129.6392	129.6351	2,112.00
29/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3629	4	3629	4	0.00
29/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3639	4	3639	4	0.00
29/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3649	4	3649	4	0.00
29/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2050 On 05-February-15			Bond Future	130.29	130.2905	130.2949	130.2905	0.00
29/07/2014	2050 On 05-February-15	130.01	Call	Bond Future	285	0	285	0	0.00
29/07/2014	2050 On 05-February-15	129.99	Call	Bond Future	305	0	305	0	0.00
29/07/2014	2050 On 05-February-15	130.00	Call	Bond Future	295	0	295	0	0.00
29/07/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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29/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	AL12 On 07-August-14			Index Future	502.22	502.1200	502.2170	502.1200	0.00
29/07/2014	AL12 On 06-November-14			Index Future	509.78	509.6870	509.7800	509.6870	0.00
29/07/2014	AL12 On 05-February-15			Index Future	517.98	517.8820	517.9790	517.8820	0.00
29/07/2014	AL12 On 07-May-15			Index Future	527.20	527.1050	527.2000	527.1050	0.00
29/07/2014	AL37 On 07-August-14			Index Future	428.43	428.4920	428.4250	428.4920	0.00
29/07/2014	AL37 On 06-November-14			Index Future	434.88	434.9490	434.8780	434.9490	0.00
29/07/2014	AL37 On 05-February-15			Index Future	441.87	441.9430	441.8710	441.9430	0.00
29/07/2014	AL7T On 07-August-14			Index Future	504.64	505.0370	504.6370	505.0370	0.00
29/07/2014	AL7T On 06-November-14			Index Future	512.24	512.6470	512.2370	512.6470	1.00
29/07/2014	AL7T On 05-February-15			Index Future	520.48	520.8910	520.4750	520.8910	0.00
29/07/2014	ALBI On 07-August-14			Index Future	458.33	458.3450	458.3270	458.3450	393.00
29/07/2014	ALBI On 06-November-14			Index Future	465.23	465.2520	465.2290	465.2520	259.00
29/07/2014	ALBI On 05-February-15			Index Future	472.71	472.7330	472.7110	472.7330	0.00
29/07/2014	ALBI On 07-May-15			Index Future	481.13	481.1510	481.1260	481.1510	0.00
29/07/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C202 On 07-December-33			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
29/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
29/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
29/07/2014	EL28 On 07-August-14			Bond Future	123.48	123.4758	123.4806	123.4758	0.00
29/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9471	9	9471	9	0.00
29/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9481	9	9481	9	0.00
29/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9491	9	9491	9	0.00
29/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	EL28 On 06-November-14			Bond Future	123.87	123.8710	123.8748	123.8710	0.00
29/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1875	2	1875	2	0.00
29/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1885	2	1885	2	0.00
29/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1865	2	1865	2	0.00
29/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	EL28 On 05-February-15			Bond Future	125.88	125.8793	125.8835	125.8793	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
29/07/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
29/07/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
29/07/2014	EL28 On 05-February-15	126.00	Put	Bond Future	116	0	116	0	0.00
29/07/2014	EL28 On 05-February-15	125.99	Put	Bond Future	106	0	106	0	0.00
29/07/2014	EL28 On 05-February-15	126.01	Put	Bond Future	126	0	126	0	0.00
29/07/2014	ES33 On 07-August-14			Bond Future	9.54	85.1739	9.5415	85.1739	0.00
29/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4310	4	4310	4	0.00
29/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4379	4	4379	4	0.00
29/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4448	4	4448	4	0.00
29/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
29/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
29/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
29/07/2014	ES33 On 06-November-14			Bond Future	9.64	82.6725	9.6363	82.6725	6,220.00
29/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4616	5	4616	5	0.00
29/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4683	5	4683	5	0.00
29/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4751	5	4751	5	0.00
29/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
29/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
29/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
29/07/2014	ES33 On 05-February-15			Bond Future	9.73	84.0032	9.7250	84.0032	0.00
29/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2031	2	2031	2	0.00
29/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1961	2	1961	2	0.00
29/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1891	2	1891	2	0.00
29/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	ES33 On 07-May-15			Bond Future	9.79	81.7117	9.7936	81.7117	0.00
29/07/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
29/07/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
29/07/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
29/07/2014	ES33 On 07-May-15	9.74	Put	Bond Future	386	0	386	0	0.00
29/07/2014	ES33 On 07-May-15	9.76	Put	Bond Future	241	0	241	0	0.00
29/07/2014	ES33 On 07-May-15	9.75	Put	Bond Future	314	0	314	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
29/07/2014	GOVI On 07-August-14			GOVI	457.00	457.0590	457.0040	457.0590	525.00
29/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
29/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
29/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
29/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	29960	3	29960	3	0.00
29/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	30060	3	30060	3	0.00
29/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	29860	3	29860	3	0.00
29/07/2014	GOVI On 06-November-14			GOVI	463.89	463.9460	463.8860	463.9460	105.00
29/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	148960	15	148960	15	0.00
29/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	148760	15	148760	15	0.00
29/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	148860	15	148860	15	0.00
29/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
29/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
29/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
29/07/2014	GOVI On 05-February-15			GOVI	471.35	471.4070	471.3470	471.4070	0.00
29/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	113570	11	113570	11	0.00
29/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	113370	11	113370	11	0.00
29/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	113470	11	113470	11	0.00
29/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
29/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
29/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
29/07/2014	GOVI On 07-May-15			GOVI	479.74	479.8010	479.7370	479.8010	0.00
29/07/2014	GOVI On 07-May-15	449.99	Call	GOVI	297470	30	297470	30	0.00
29/07/2014	GOVI On 07-May-15	450.00	Call	GOVI	297370	30	297370	30	0.00
29/07/2014	GOVI On 07-May-15	450.01	Call	GOVI	297270	30	297270	30	0.00
29/07/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
29/07/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
29/07/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
29/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
29/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.15	143.1490	143.1506	143.1490	635.00
29/07/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.32	145.3245	145.3249	145.3245	0.00
29/07/2014	IGOV On 07-August-14			Index Future	216.27	216.3050	216.2700	216.3050	546.00
29/07/2014	IGOV On 06-November-14			Index Future	219.55	219.5910	219.5540	219.5910	647.00
29/07/2014	IGOV On 05-February-15			Index Future	223.11	223.1490	223.1110	223.1490	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
29/07/2014	IGOV On 07-May-15			Index Future	227.11	227.1480	227.1090	227.1480	0.00
29/07/2014	ILBI On 07-August-14			Index Future	585.94	586.0350	585.9380	586.0350	210.00
29/07/2014	ILBI On 06-November-14			Index Future	594.87	594.9740	594.8740	594.9740	0.00
29/07/2014	ILBI On 05-February-15			Index Future	604.39	604.4960	604.3920	604.4960	0.00
29/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
29/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
29/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
29/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
29/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
29/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
29/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.99	94.0100	5.9900	94.0100	0.00
29/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.9700	6.0300	93.9700	33,000.00
29/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.11	93.9000	6.1100	93.9000	0.00
29/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.15	93.8600	6.1500	93.8600	0.00
29/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.7600	6.2600	93.7600	0.00
29/07/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.35	93.6700	6.3500	93.6700	0.00
29/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.50	93.5200	6.5000	93.5200	2,850.00
29/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	5,000.00
29/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.91	93.1100	6.9100	93.1100	0.00
29/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.07	92.9600	7.0700	92.9600	0.00
29/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.22	92.8200	7.2200	92.8200	0.00
29/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.36	92.6700	7.3600	92.6700	0.00
29/07/2014	R023 On 07-August-14			Bond Future	8.00	101.9978	8.0047	101.9978	11,760.00
29/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	2882	3	2882	3	0.00
29/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2998	3	2998	3	0.00
29/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	2940	3	2940	3	0.00
29/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	2	0	2	0	0.00
29/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	3	0	3	0	0.00
29/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	2	0	2	0	0.00
29/07/2014	R023 On 06-November-14			Bond Future	8.08	99.6142	8.0849	99.6142	1,050.00
29/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3481	4	3481	4	0.00
29/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3524	4	3524	4	0.00
29/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3568	4	3568	4	0.00
29/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	550	1	550	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
29/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	537	1	537	1	0.00
29/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	563	1	563	1	0.00
29/07/2014	R023 On 05-February-15			Bond Future	8.15	101.2173	8.1547	101.2173	0.00
29/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	4326	4	4326	4	0.00
29/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4366	4	4366	4	0.00
29/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	4286	4	4286	4	0.00
29/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	988	1	988	1	0.00
29/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	973	1	973	1	0.00
29/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1003	1	1003	1	0.00
29/07/2014	R023 On 07-May-15			Bond Future	8.19	99.0954	8.1926	99.0954	0.00
29/07/2014	R023 On 07-May-15	8.14	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R023 On 07-May-15	8.16	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R023 On 07-May-15	8.15	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R023 On 07-May-15	8.15	Put	Bond Future	239	0	239	0	0.00
29/07/2014	R023 On 07-May-15	8.14	Put	Bond Future	295	0	295	0	0.00
29/07/2014	R023 On 07-May-15	8.16	Put	Bond Future	183	0	183	0	0.00
29/07/2014	R157 On 07-August-14			Bond Future	6.66	112.5726	6.6644	112.5726	2,906.00
29/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	119	0	119	0	0.00
29/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	127	0	127	0	0.00
29/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	135	0	135	0	0.00
29/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	37	0	37	0	0.00
29/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	33	0	33	0	0.00
29/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	30	0	30	0	0.00
29/07/2014	R157 On 06-November-14			Bond Future	6.85	107.4559	6.8501	107.4559	0.00
29/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	49	0	49	0	0.00
29/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	48	0	48	0	0.00
29/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	51	0	51	0	0.00
29/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	593	1	593	1	0.00
29/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	607	1	607	1	0.00
29/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	600	1	600	1	0.00
29/07/2014	R157 On 05-February-15			Bond Future	7.03	109.1859	7.0268	109.1859	0.00
29/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	1049	1	1049	1	0.00
29/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	1059	1	1059	1	0.00
29/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	1054	1	1054	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
29/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	44	0	44	0	0.00
29/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	45	0	45	0	0.00
29/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	44	0	44	0	0.00
29/07/2014	R186 On 07-August-14			Bond Future	8.23	118.9587	8.2291	118.9587	39,678.00
29/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	942	1	942	1	0.00
29/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	86	0	86	0	105.00
29/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1052	1	1052	1	0.00
29/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	742	1	742	1	1,200.00
29/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	997	1	997	1	0.00
29/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	7931	8	7931	8	0.00
29/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1830	2	1830	2	0.00
29/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	3948	4	3948	4	0.00
29/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	0	0	0	0	210.00
29/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	5723	6	5723	6	0.00
29/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	2074	2	2074	2	0.00
29/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	361	0	361	0	0.00
29/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	421	0	421	0	0.00
29/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
29/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	391	0	391	0	0.00
29/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	563	1	563	1	0.00
29/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	125	0	125	0	105.00
29/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	4	0	4	0	1,000.00
29/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	0	0	0	0	840.00
29/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	5571	5	5571	5	0.00
29/07/2014	R186 On 06-November-14			Bond Future	8.30	120.7518	8.3023	120.7518	23,114.00
29/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	7311	7	7311	7	0.00
29/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1674	2	1674	2	0.00
29/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1744	2	1744	2	0.00
29/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1709	2	1709	2	0.00
29/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	2997	3	2997	3	0.00
29/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	2948	3	2948	3	0.00
29/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	3048	3	3048	3	0.00
29/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	329	0	329	0	2,010.00
29/07/2014	R186 On 05-February-15			Bond Future	8.36	117.3984	8.3649	117.3984	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
29/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	5070	5	5070	5	0.00
29/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	5122	5	5122	5	0.00
29/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	6433	7	6433	7	0.00
29/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	5018	5	5018	5	0.00
29/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	1960	2	1960	2	0.00
29/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	1932	2	1932	2	0.00
29/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1365	1	1365	1	9,600.00
29/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	1987	2	1987	2	0.00
29/07/2014	R186 On 07-May-15			Bond Future	8.41	119.4955	8.4061	119.4955	0.00
29/07/2014	R186 On 07-May-15	8.25	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R186 On 07-May-15	8.24	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R186 On 07-May-15	8.26	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R186 On 07-May-15	8.26	Put	Bond Future	1189	1	1189	1	0.00
29/07/2014	R186 On 07-May-15	8.25	Put	Bond Future	1271	1	1271	1	0.00
29/07/2014	R186 On 07-May-15	8.24	Put	Bond Future	1353	1	1353	1	0.00
29/07/2014	R197 On 07-August-14			Bond Future	285.85	285.8397	285.8486	285.8397	0.00
29/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	15849	16	15849	16	0.00
29/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	15859	16	15859	16	0.00
29/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	15839	16	15839	16	0.00
29/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R197 On 06-November-14			Bond Future	290.19	290.1838	290.1902	290.1838	905.00
29/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	5190	5	5190	5	0.00
29/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	5180	5	5180	5	0.00
29/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	5200	5	5200	5	0.00
29/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R197 On 05-February-15			Bond Future	288.89	288.8803	288.8877	288.8803	0.00
29/07/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R197 On 05-February-15	289.00	Put	Bond Future	112	0	112	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
29/07/2014	R197 On 05-February-15	289.01	Put	Bond Future	122	0	122	0	0.00
29/07/2014	R197 On 05-February-15	288.99	Put	Bond Future	102	0	102	0	0.00
29/07/2014	R201 On 07-August-14			Bond Future	5.89	102.2155	5.8873	102.2155	0.00
29/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	7	0	7	0	0.00
29/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	7	0	7	0	0.00
29/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	7	0	7	0	0.00
29/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	222	0	222	0	0.00
29/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	219	0	219	0	0.00
29/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	215	0	215	0	0.00
29/07/2014	R202 On 07-August-14			Bond Future	229.14	229.1269	229.1350	229.1269	126.00
29/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21145	21	21145	21	0.00
29/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21125	21	21125	21	0.00
29/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21135	21	21135	21	0.00
29/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R202 On 06-November-14			Bond Future	232.62	232.6089	232.6153	232.6089	46,736.00
29/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	5625	6	5625	6	0.00
29/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	5615	6	5615	6	0.00
29/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	5605	6	5605	6	0.00
29/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R202 On 05-February-15			Bond Future	233.20	233.1888	233.1955	233.1888	0.00
29/07/2014	R202 On 05-February-15	232.99	Call	Bond Future	205	0	205	0	0.00
29/07/2014	R202 On 05-February-15	233.01	Call	Bond Future	185	0	185	0	0.00
29/07/2014	R202 On 05-February-15	233.00	Call	Bond Future	195	0	195	0	0.00
29/07/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R203 On 07-August-14			Bond Future	7.07	106.5709	7.0667	106.5709	24,351.00
29/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	692	1	692	1	0.00
29/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	666	1	666	1	0.00
29/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	641	1	641	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
29/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	17	0	17	0	46.00
29/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	18	0	18	0	0.00
29/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	15	0	15	0	0.00
29/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	20	0	20	0	0.00
29/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	653	1	653	1	0.00
29/07/2014	R203 On 06-November-14			Bond Future	7.16	104.0134	7.1649	104.0134	6,646.00
29/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	408	0	408	0	14.00
29/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	284	0	284	0	45.00
29/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	300	0	300	0	0.00
29/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	292	0	292	0	0.00
29/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	886	1	886	1	0.00
29/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1125	1	1125	1	0.00
29/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1089	1	1089	1	0.00
29/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1107	1	1107	1	0.00
29/07/2014	R203 On 05-February-15			Bond Future	7.24	105.6875	7.2422	105.6875	0.00
29/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1481	1	1481	1	55.00
29/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2704	3	2704	3	0.00
29/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2684	3	2684	3	0.00
29/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2724	3	2724	3	0.00
29/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	131	0	131	0	0.00
29/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	128	0	128	0	0.00
29/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	431	0	431	0	0.00
29/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	134	0	134	0	0.00
29/07/2014	R203 On 07-May-15			Bond Future	7.24	103.4037	7.2423	103.4037	0.00
29/07/2014	R203 On 07-May-15	7.25	Call	Bond Future	17	0	17	0	0.00
29/07/2014	R203 On 07-May-15	7.24	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R203 On 07-May-15	7.26	Call	Bond Future	38	0	38	0	0.00
29/07/2014	R203 On 07-May-15	7.25	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R203 On 07-May-15	7.26	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R203 On 07-May-15	7.24	Put	Bond Future	5	0	5	0	0.00
29/07/2014	R204 On 07-August-14			Bond Future	7.36	103.4819	7.3612	103.4819	14,562.00
29/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	486	1	486	1	0.00
29/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1548	2	1548	2	0.00
29/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	435	0	435	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
29/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	460	0	460	0	0.00
29/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	2	0	2	0	530.00
29/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	142	0	142	0	0.00
29/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	119	0	119	0	0.00
29/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	130	0	130	0	0.00
29/07/2014	R204 On 06-November-14			Bond Future	7.45	105.0418	7.4512	105.0418	364.00
29/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	295	0	295	0	0.00
29/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	304	0	304	0	0.00
29/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	2136	2	2136	2	0.00
29/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	286	0	286	0	0.00
29/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	1901	2	1901	2	0.00
29/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	257	0	257	0	1,270.00
29/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	1874	2	1874	2	0.00
29/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	1929	2	1929	2	0.00
29/07/2014	R204 On 05-February-15			Bond Future	7.52	102.6965	7.5225	102.6965	0.00
29/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2795	3	2795	3	0.00
29/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2821	3	2821	3	0.00
29/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2770	3	2770	3	0.00
29/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	400	0	400	0	0.00
29/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	407	0	407	0	0.00
29/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	414	0	414	0	0.00
29/07/2014	R204 On 07-May-15			Bond Future	7.55	104.5304	7.5480	104.5304	0.00
29/07/2014	R204 On 07-May-15	7.49	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R204 On 07-May-15	7.51	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R204 On 07-May-15	7.50	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R204 On 07-May-15	7.49	Put	Bond Future	182	0	182	0	0.00
29/07/2014	R204 On 07-May-15	7.50	Put	Bond Future	151	0	151	0	0.00
29/07/2014	R204 On 07-May-15	7.51	Put	Bond Future	119	0	119	0	0.00
29/07/2014	R207 On 07-August-14			Bond Future	7.61	99.0041	7.6056	99.0041	34,011.00
29/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	535	1	535	1	0.00
29/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	564	1	564	1	0.00
29/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	595	1	595	1	0.00
29/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	156	0	156	0	0.00
29/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	143	0	143	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
29/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	169	0	169	0	0.00
29/07/2014	R207 On 06-November-14			Bond Future	7.69	100.4965	7.6902	100.4965	532.00
29/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	492	1	492	1	0.00
29/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	517	1	517	1	0.00
29/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	504	1	504	1	0.00
29/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	1962	2	1962	2	0.00
29/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	1932	2	1932	2	0.00
29/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	1902	2	1902	2	0.00
29/07/2014	R207 On 05-February-15			Bond Future	7.76	98.4720	7.7608	98.4720	0.00
29/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3380	3	3380	3	0.00
29/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3440	3	3440	3	0.00
29/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3410	3	3410	3	0.00
29/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	520	1	520	1	0.00
29/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	511	1	511	1	0.00
29/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	528	1	528	1	0.00
29/07/2014	R207 On 07-May-15			Bond Future	7.80	100.2308	7.7987	100.2308	0.00
29/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2862	3	2862	3	0.00
29/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1731	2	1731	2	66.00
29/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2887	3	2887	3	0.00
29/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2838	3	2838	3	0.00
29/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1149	1	1149	1	0.00
29/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	1993	2	1993	2	0.00
29/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1162	1	1162	1	0.00
29/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1175	1	1175	1	0.00
29/07/2014	R208 On 07-August-14			Bond Future	7.78	97.2422	7.7803	97.2422	16,244.00
29/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	420	0	420	0	0.00
29/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	2432	2	2432	2	0.00
29/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	394	0	394	0	0.00
29/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	448	0	448	0	0.00
29/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	1	0	1	0	630.00
29/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	323	0	323	0	0.00
29/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	301	0	301	0	0.00
29/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	346	0	346	0	0.00
29/07/2014	R208 On 06-November-14			Bond Future	7.86	95.3096	7.8631	95.3096	571.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	473	0	473	0	0.00
29/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	499	1	499	1	0.00
29/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	486	1	486	1	0.00
29/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	3279	3	3279	3	0.00
29/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	2485	2	2485	2	0.00
29/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	295	0	295	0	1,520.00
29/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	2522	2	2522	2	0.00
29/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2449	2	2449	2	0.00
29/07/2014	R208 On 05-February-15			Bond Future	7.93	96.8438	7.9324	96.8438	0.00
29/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3323	3	3323	3	0.00
29/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3388	3	3388	3	0.00
29/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3356	3	3356	3	0.00
29/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	790	1	790	1	0.00
29/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	778	1	778	1	0.00
29/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	766	1	766	1	0.00
29/07/2014	R208 On 07-May-15			Bond Future	7.97	95.1701	7.9695	95.1701	0.00
29/07/2014	R208 On 07-May-15	7.99	Call	Bond Future	91	0	91	0	0.00
29/07/2014	R208 On 07-May-15	8.01	Call	Bond Future	181	0	181	0	0.00
29/07/2014	R208 On 07-May-15	8.00	Call	Bond Future	136	0	136	0	0.00
29/07/2014	R208 On 07-May-15	7.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R208 On 07-May-15	8.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R208 On 07-May-15	8.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R209 On 07-August-14			Bond Future	8.85	77.3381	8.8484	77.3381	10,743.00
29/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1608	2	1608	2	0.00
29/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1669	2	1669	2	0.00
29/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1732	2	1732	2	0.00
29/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	131	0	131	0	0.00
29/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	156	0	156	0	0.00
29/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	143	0	143	0	0.00
29/07/2014	R209 On 06-November-14			Bond Future	8.92	75.3572	8.9156	75.3572	16,291.00
29/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7801	8	7801	8	0.00
29/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4976	5	4976	5	0.00
29/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2385	2	2385	2	2,050.00
29/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	8093	8	8093	8	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	7510	7	7510	7	0.00
29/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	995	1	995	1	5,500.00
29/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2544	3	2544	3	0.00
29/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3699	4	3699	4	0.00
29/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2792	3	2792	3	2,050.00
29/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	5411	5	5411	5	0.00
29/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2585	3	2585	3	1,640.00
29/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1674	2	1674	2	2,200.00
29/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2626	3	2626	3	0.00
29/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	253	0	253	0	2,050.00
29/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	4257	4	4257	4	0.00
29/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1225	1	1225	1	2,200.00
29/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	221	0	221	0	1,640.00
29/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	193	0	193	0	2,050.00
29/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	2948	3	2948	3	0.00
29/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	1948	2	1948	2	0.00
29/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2125	2	2125	2	0.00
29/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	1914	2	1914	2	0.00
29/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	734	1	734	1	5,500.00
29/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	1782	2	1782	2	0.00
29/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	1982	2	1982	2	0.00
29/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	618	1	618	1	907.00
29/07/2014	R209 On 05-February-15			Bond Future	8.98	76.5703	8.9751	76.5703	0.00
29/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4291	4	4291	4	0.00
29/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4334	4	4334	4	0.00
29/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4248	4	4248	4	0.00
29/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3277	3	3277	3	0.00
29/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2299	2	2299	2	0.00
29/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2242	2	2242	2	0.00
29/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2270	2	2270	2	0.00
29/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3090	3	3090	3	0.00
29/07/2014	R209 On 07-May-15			Bond Future	9.02	74.7872	9.0182	74.7872	0.00
29/07/2014	R209 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R209 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2014	R209 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R209 On 07-May-15	9.00	Put	Bond Future	136	0	136	0	0.00
29/07/2014	R209 On 07-May-15	9.01	Put	Bond Future	61	0	61	0	0.00
29/07/2014	R209 On 07-May-15	8.99	Put	Bond Future	210	0	210	0	0.00
29/07/2014	R210 On 07-August-14			Bond Future	171.40	171.3909	171.3968	171.3909	123.00
29/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	12397	12	12397	12	0.00
29/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	12387	12	12387	12	0.00
29/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	12407	12	12407	12	0.00
29/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R210 On 06-November-14			Bond Future	171.96	171.9560	171.9605	171.9560	495.00
29/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	2970	3	2970	3	0.00
29/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	2950	3	2950	3	0.00
29/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	2960	3	2960	3	0.00
29/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R210 On 05-February-15			Bond Future	174.75	174.7435	174.7487	174.7435	0.00
29/07/2014	R210 On 05-February-15	174.99	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R210 On 05-February-15	175.01	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R210 On 05-February-15	175.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R210 On 05-February-15	174.99	Put	Bond Future	241	0	241	0	0.00
29/07/2014	R210 On 05-February-15	175.00	Put	Bond Future	251	0	251	0	0.00
29/07/2014	R210 On 05-February-15	175.01	Put	Bond Future	261	0	261	0	0.00
29/07/2014	R211 On 07-August-14			Bond Future	130.74	130.7411	130.7421	130.7411	390.00
29/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2752	3	2752	3	0.00
29/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2742	3	2742	3	0.00
29/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2732	3	2732	3	0.00
29/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R211 On 06-November-14			Bond Future	132.73	132.7281	132.7279	132.7281	0.00
29/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2738	3	2738	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
29/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2728	3	2728	3	0.00
29/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2718	3	2718	3	0.00
29/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R211 On 05-February-15			Bond Future	133.28	133.2762	133.2764	133.2762	0.00
29/07/2014	R211 On 05-February-15	133.01	Call	Bond Future	266	0	266	0	0.00
29/07/2014	R211 On 05-February-15	133.00	Call	Bond Future	276	0	276	0	0.00
29/07/2014	R211 On 05-February-15	132.99	Call	Bond Future	286	0	286	0	0.00
29/07/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R212 On 07-August-14			Bond Future	135.37	135.4625	135.3743	135.4625	349.00
29/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6384	6	6384	6	0.00
29/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6374	6	6374	6	0.00
29/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6364	6	6364	6	0.00
29/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R212 On 06-November-14			Bond Future	137.43	137.5213	137.4305	137.5213	19,259.00
29/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	2420	3	2420	3	0.00
29/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	2430	3	2430	3	0.00
29/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	2440	3	2440	3	0.00
29/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R212 On 05-February-15			Bond Future	137.90	137.9906	137.8988	137.9906	0.00
29/07/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R212 On 05-February-15	137.99	Put	Bond Future	91	0	91	0	0.00
29/07/2014	R212 On 05-February-15	138.01	Put	Bond Future	111	0	111	0	0.00
29/07/2014	R212 On 05-February-15	138.00	Put	Bond Future	101	0	101	0	0.00
29/07/2014	R213 On 07-August-14			Bond Future	8.68	88.5225	8.6838	88.5225	23,660.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1404	1	1404	1	0.00
29/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1525	2	1525	2	0.00
29/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1464	2	1464	2	0.00
29/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	204	0	204	0	0.00
29/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	188	0	188	0	0.00
29/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	172	0	172	0	0.00
29/07/2014	R213 On 06-November-14			Bond Future	8.76	86.3152	8.7559	86.3152	6,207.00
29/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2561	3	2561	3	0.00
29/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2644	3	2644	3	0.00
29/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2602	3	2602	3	0.00
29/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	1887	2	1887	2	0.00
29/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	1921	2	1921	2	0.00
29/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	1853	2	1853	2	0.00
29/07/2014	R213 On 05-February-15			Bond Future	8.82	87.7042	8.8206	87.7042	0.00
29/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4974	5	4974	5	0.00
29/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	5067	5	5067	5	0.00
29/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	5020	5	5020	5	0.00
29/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	1869	2	1869	2	0.00
29/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	1845	2	1845	2	0.00
29/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	1894	2	1894	2	0.00
29/07/2014	R213 On 07-May-15			Bond Future	8.86	85.7215	8.8635	85.7215	0.00
29/07/2014	R213 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R213 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R213 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
29/07/2014	R213 On 07-May-15	8.75	Put	Bond Future	853	1	853	1	0.00
29/07/2014	R213 On 07-May-15	8.74	Put	Bond Future	928	1	928	1	0.00
29/07/2014	R213 On 07-May-15	8.76	Put	Bond Future	777	1	777	1	0.00
29/07/2014	R214 On 07-August-14			Bond Future	8.94	78.1784	8.9433	78.1784	4,061.00
29/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	4613	5	4613	5	0.00
29/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	4541	4	4541	4	0.00
29/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	4685	5	4685	5	0.00
29/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	1	0	1	0	0.00
29/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	2	0	2	0	0.00
29/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	1	0	1	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2014	R214 On 06-November-14			Bond Future	9.01	76.0681	9.0108	76.0681	2,026.00
29/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3181	3	3181	3	2,500.00
29/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5436	5	5436	5	0.00
29/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5491	5	5491	5	0.00
29/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5547	5	5547	5	0.00
29/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	6345	6	6345	6	0.00
29/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	1708	2	1708	2	0.00
29/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	721	1	721	1	0.00
29/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	510	1	510	1	2,500.00
29/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	705	1	705	1	0.00
29/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	691	1	691	1	0.00
29/07/2014	R214 On 05-February-15			Bond Future	9.07	77.2923	9.0719	77.2923	0.00
29/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5306	5	5306	5	0.00
29/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5259	5	5259	5	0.00
29/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5213	5	5213	5	0.00
29/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2034	2	2034	2	0.00
29/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2008	2	2008	2	0.00
29/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2060	2	2060	2	0.00
29/07/2014	R214 On 07-May-15			Bond Future	9.11	75.3772	9.1141	75.3772	0.00
29/07/2014	R214 On 07-May-15	9.15	Call	Bond Future	277	0	277	0	0.00
29/07/2014	R214 On 07-May-15	9.16	Call	Bond Future	354	0	354	0	0.00
29/07/2014	R214 On 07-May-15	9.14	Call	Bond Future	200	0	200	0	0.00
29/07/2014	R214 On 07-May-15	9.16	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R214 On 07-May-15	9.15	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R214 On 07-May-15	9.14	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R248 On 07-August-14			Bond Future	9.02	100.9799	9.0186	100.9799	10,044.00
29/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	6109	6	6109	6	0.00
29/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	6200	6	6200	6	0.00
29/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	6017	6	6017	6	0.00
29/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R248 On 06-November-14			Bond Future	9.09	98.0750	9.0884	98.0750	10,833.00
29/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	6027	6	6027	6	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
29/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	6117	6	6117	6	0.00
29/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	6207	6	6207	6	0.00
29/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R248 On 05-February-15			Bond Future	9.15	99.6533	9.1520	99.6533	0.00
29/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	3363	3	3363	3	0.00
29/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	3270	3	3270	3	0.00
29/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	3457	3	3457	3	0.00
29/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R248 On 07-May-15			Bond Future	9.20	96.9971	9.1964	96.9971	0.00
29/07/2014	R248 On 07-May-15	9.25	Call	Bond Future	527	0	527	0	0.00
29/07/2014	R248 On 07-May-15	9.26	Call	Bond Future	625	1	625	1	0.00
29/07/2014	R248 On 07-May-15	9.24	Call	Bond Future	429	0	429	0	0.00
29/07/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
29/07/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00