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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
30/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	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
30/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	2025 On 07-August-14			Bond Future	116.24	116.2613	116.2415	116.2613	0.00
30/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	7251	7	7251	7	0.00
30/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	7231	7	7231	7	0.00
30/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	7241	7	7241	7	0.00
30/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2025 On 06-November-14			Bond Future	118.01	118.0272	118.0064	118.0272	0.00
30/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1016	1	1016	1	0.00
30/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	996	1	996	1	0.00
30/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1006	1	1006	1	0.00
30/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2025 On 05-February-15			Bond Future	118.76	118.7856	118.7629	118.7856	0.00
30/07/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2025 On 05-February-15	118.99	Put	Bond Future	227	0	227	0	0.00
30/07/2014	2025 On 05-February-15	119.00	Put	Bond Future	237	0	237	0	0.00
30/07/2014	2025 On 05-February-15	119.01	Put	Bond Future	247	0	247	0	0.00
30/07/2014	2030 On 07-August-14			Bond Future	8.73	94.6154	8.7267	94.6154	1,868.00
30/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	2081	3	2081	3	0.00
30/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	2236	3	2236	3	0.00
30/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	2159	3	2159	3	0.00
30/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2030 On 06-November-14			Bond Future	8.80	96.0407	8.8013	96.0407	2,317.00
30/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	1475	2	1475	2	0.00
30/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	1629	2	1629	2	0.00
30/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	1552	2	1552	2	0.00
30/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00

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30/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2030 On 05-February-15			Bond Future	8.87	93.5792	8.8681	93.5792	0.00
30/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	2831	3	2831	3	0.00
30/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	2979	3	2979	3	0.00
30/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	2905	3	2905	3	0.00
30/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2030 On 07-May-15			Bond Future	8.92	95.2511	8.9192	95.2511	0.00
30/07/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2030 On 07-May-15	8.75	Put	Bond Future	1312	1	1312	1	0.00
30/07/2014	2030 On 07-May-15	8.74	Put	Bond Future	1390	1	1390	1	0.00
30/07/2014	2030 On 07-May-15	8.76	Put	Bond Future	1233	1	1233	1	0.00
30/07/2014	2037 On 07-August-14			Bond Future	8.99	96.0514	8.9865	96.0514	8,080.00
30/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	492	1	492	1	0.00
30/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	675	1	675	1	0.00
30/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	583	1	583	1	0.00
30/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2037 On 06-November-14			Bond Future	9.06	97.4983	9.0588	97.4983	1,768.00
30/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	5475	6	5475	6	0.00
30/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	5558	6	5558	6	0.00
30/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	5640	6	5640	6	0.00
30/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2037 On 05-February-15			Bond Future	9.12	94.8098	9.1242	94.8098	0.00
30/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	3194	4	3194	4	0.00
30/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	3364	4	3364	4	0.00
30/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	3279	4	3279	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
30/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2037 On 07-May-15			Bond Future	9.18	96.5039	9.1756	96.5039	0.00
30/07/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2037 On 07-May-15	8.99	Put	Bond Future	1671	1	1671	1	0.00
30/07/2014	2037 On 07-May-15	9.00	Put	Bond Future	1580	1	1580	1	0.00
30/07/2014	2037 On 07-May-15	9.01	Put	Bond Future	1489	1	1489	1	0.00
30/07/2014	2038 On 07-August-14			Bond Future	120.35	120.3728	120.3542	120.3728	648.00
30/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	14354	14	14354	14	0.00
30/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	14344	14	14344	14	0.00
30/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	14364	14	14364	14	0.00
30/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2038 On 06-November-14			Bond Future	122.18	122.2010	122.1815	122.2010	1,436.00
30/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	2192	2	2192	2	0.00
30/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	2172	2	2172	2	0.00
30/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	2182	2	2182	2	0.00
30/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2038 On 05-February-15			Bond Future	122.86	122.8828	122.8615	122.8828	0.00
30/07/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2038 On 05-February-15	123.00	Put	Bond Future	138	0	138	0	0.00
30/07/2014	2038 On 05-February-15	123.01	Put	Bond Future	148	0	148	0	0.00
30/07/2014	2038 On 05-February-15	122.99	Put	Bond Future	128	0	128	0	0.00
30/07/2014	2044 On 07-August-14			Bond Future	9.07	97.5239	9.0663	97.5239	0.00
30/07/2014	2044 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2044 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00

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30/07/2014	2044 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2044 On 07-August-14	8.99	Put	Bond Future	763	0	763	0	0.00
30/07/2014	2044 On 07-August-14	9.00	Put	Bond Future	662	0	662	0	0.00
30/07/2014	2044 On 07-August-14	9.01	Put	Bond Future	562	0	562	0	0.00
30/07/2014	2044 On 06-November-14			Bond Future	9.14	98.9932	9.1362	98.9932	73.00
30/07/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2044 On 06-November-14	9.00	Put	Bond Future	1351	1	1351	1	0.00
30/07/2014	2044 On 06-November-14	9.01	Put	Bond Future	1251	1	1251	1	0.00
30/07/2014	2044 On 06-November-14	8.99	Put	Bond Future	1452	1	1452	1	0.00
30/07/2014	2044 On 05-February-15			Bond Future	9.20	96.2034	9.1997	96.2034	0.00
30/07/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2044 On 05-February-15	9.00	Put	Bond Future	1966	1	1966	1	0.00
30/07/2014	2044 On 05-February-15	8.99	Put	Bond Future	2067	2	2067	2	0.00
30/07/2014	2044 On 05-February-15	9.01	Put	Bond Future	1866	1	1866	1	0.00
30/07/2014	2044 On 07-May-15			Bond Future	9.25	97.9225	9.2498	97.9225	0.00
30/07/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2044 On 07-May-15	8.99	Put	Bond Future	2546	2	2546	2	0.00
30/07/2014	2044 On 07-May-15	9.01	Put	Bond Future	2345	2	2345	2	0.00
30/07/2014	2044 On 07-May-15	9.00	Put	Bond Future	2445	2	2445	2	0.00
30/07/2014	2046 On 07-August-14			Bond Future	120.91	121.1963	120.9085	121.1963	0.00
30/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	16478	17	16478	17	0.00
30/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	16468	17	16468	17	0.00
30/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	16458	17	16458	17	0.00
30/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2046 On 06-November-14			Bond Future	121.40	121.6919	121.3986	121.6919	5,348.00
30/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	16969	17	16969	17	0.00

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30/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	16949	17	16949	17	0.00
30/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	16959	17	16959	17	0.00
30/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2046 On 05-February-15			Bond Future	123.37	123.6649	123.3655	123.6649	0.00
30/07/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	2046 On 05-February-15	123.99	Put	Bond Future	625	0	625	0	0.00
30/07/2014	2046 On 05-February-15	124.01	Put	Bond Future	645	0	645	0	0.00
30/07/2014	2046 On 05-February-15	124.00	Put	Bond Future	635	0	635	0	0.00
30/07/2014	2050 On 07-August-14			Bond Future	127.68	127.6996	127.6810	127.6996	688.00
30/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	15691	16	15691	16	0.00
30/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	15671	16	15671	16	0.00
30/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	15681	16	15681	16	0.00
30/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2050 On 06-November-14			Bond Future	129.62	129.6392	129.6194	129.6392	2,800.00
30/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3609	4	3609	4	0.00
30/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3619	4	3619	4	0.00
30/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3629	4	3629	4	0.00
30/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2050 On 05-February-15			Bond Future	130.27	130.2949	130.2733	130.2949	0.00
30/07/2014	2050 On 05-February-15	130.01	Call	Bond Future	263	0	263	0	0.00
30/07/2014	2050 On 05-February-15	129.99	Call	Bond Future	283	0	283	0	0.00
30/07/2014	2050 On 05-February-15	130.00	Call	Bond Future	273	0	273	0	0.00
30/07/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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30/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	AL12 On 07-August-14			Index Future	499.86	502.2170	499.8550	502.2170	0.00
30/07/2014	AL12 On 06-November-14			Index Future	507.38	509.7800	507.3820	509.7800	0.00
30/07/2014	AL12 On 05-February-15			Index Future	515.54	517.9790	515.5400	517.9790	0.00
30/07/2014	AL12 On 07-May-15			Index Future	524.70	527.2000	524.7040	527.2000	0.00
30/07/2014	AL37 On 07-August-14			Index Future	427.55	428.4250	427.5470	428.4250	0.00
30/07/2014	AL37 On 06-November-14			Index Future	433.99	434.8780	433.9850	434.8780	0.00
30/07/2014	AL37 On 05-February-15			Index Future	440.96	441.8710	440.9620	441.8710	0.00
30/07/2014	AL7T On 07-August-14			Index Future	503.06	504.6370	503.0630	504.6370	0.00
30/07/2014	AL7T On 06-November-14			Index Future	510.64	512.2370	510.6380	512.2370	1.00
30/07/2014	AL7T On 05-February-15			Index Future	518.85	520.4750	518.8480	520.4750	0.00
30/07/2014	ALBI On 07-August-14			Index Future	456.86	458.3270	456.8550	458.3270	393.00
30/07/2014	ALBI On 06-November-14			Index Future	463.74	465.2290	463.7350	465.2290	259.00
30/07/2014	ALBI On 05-February-15			Index Future	471.19	472.7110	471.1910	472.7110	0.00
30/07/2014	ALBI On 07-May-15			Index Future	479.57	481.1260	479.5670	481.1260	0.00
30/07/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	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
30/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
30/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
30/07/2014	EL28 On 07-August-14			Bond Future	123.46	123.4806	123.4624	123.4806	0.00
30/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9452	9	9452	9	0.00
30/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9462	9	9462	9	0.00
30/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9472	9	9472	9	0.00
30/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	EL28 On 06-November-14			Bond Future	123.86	123.8748	123.8555	123.8748	0.00
30/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1856	2	1856	2	0.00
30/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1866	2	1866	2	0.00
30/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1846	2	1846	2	0.00
30/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	EL28 On 05-February-15			Bond Future	125.86	125.8835	125.8624	125.8835	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
30/07/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	EL28 On 05-February-15	126.00	Put	Bond Future	138	0	138	0	0.00
30/07/2014	EL28 On 05-February-15	125.99	Put	Bond Future	128	0	128	0	0.00
30/07/2014	EL28 On 05-February-15	126.01	Put	Bond Future	148	0	148	0	0.00
30/07/2014	ES33 On 07-August-14			Bond Future	9.59	85.2572	9.5885	85.2572	0.00
30/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3959	4	3959	4	0.00
30/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4028	4	4028	4	0.00
30/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4097	4	4097	4	0.00
30/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
30/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
30/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
30/07/2014	ES33 On 06-November-14			Bond Future	9.68	82.7562	9.6849	82.7562	6,220.00
30/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4258	5	4258	5	0.00
30/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4326	5	4326	5	0.00
30/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4393	5	4393	5	0.00
30/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
30/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
30/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
30/07/2014	ES33 On 05-February-15			Bond Future	9.78	84.0884	9.7753	84.0884	0.00
30/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1667	2	1667	2	0.00
30/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1597	2	1597	2	0.00
30/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1527	2	1527	2	0.00
30/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	ES33 On 07-May-15			Bond Future	9.85	81.7980	9.8459	81.7980	0.00
30/07/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
30/07/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
30/07/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
30/07/2014	ES33 On 07-May-15	9.74	Put	Bond Future	760	0	760	0	0.00
30/07/2014	ES33 On 07-May-15	9.76	Put	Bond Future	615	0	615	0	0.00
30/07/2014	ES33 On 07-May-15	9.75	Put	Bond Future	687	0	687	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
30/07/2014	GOVI On 07-August-14			GOVI	455.61	457.0040	455.6060	457.0040	480.00
30/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
30/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
30/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
30/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	43940	3	43940	3	0.00
30/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	44040	3	44040	3	0.00
30/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	43840	3	43840	3	0.00
30/07/2014	GOVI On 06-November-14			GOVI	462.47	463.8860	462.4660	463.8860	184.00
30/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	134760	15	134760	15	0.00
30/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	134560	15	134560	15	0.00
30/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	134660	15	134660	15	0.00
30/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
30/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
30/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
30/07/2014	GOVI On 05-February-15			GOVI	469.90	471.3470	469.9020	471.3470	45.00
30/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	99120	11	99120	11	0.00
30/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	98920	11	98920	11	0.00
30/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	99020	11	99020	11	0.00
30/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
30/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
30/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
30/07/2014	GOVI On 07-May-15			GOVI	478.26	479.7370	478.2550	479.7370	0.00
30/07/2014	GOVI On 07-May-15	449.99	Call	GOVI	282650	30	282650	30	0.00
30/07/2014	GOVI On 07-May-15	450.00	Call	GOVI	282550	30	282550	30	0.00
30/07/2014	GOVI On 07-May-15	450.01	Call	GOVI	282450	30	282450	30	0.00
30/07/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
30/07/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
30/07/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
30/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
30/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.12	143.1506	143.1175	143.1506	635.00
30/07/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.29	145.3249	145.2904	145.3249	0.00
30/07/2014	IGOV On 07-August-14			Index Future	216.27	216.2700	216.2660	216.2700	473.00
30/07/2014	IGOV On 06-November-14			Index Future	219.55	219.5540	219.5490	219.5540	720.00
30/07/2014	IGOV On 05-February-15			Index Future	223.11	223.1110	223.1060	223.1110	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
30/07/2014	IGOV On 07-May-15			Index Future	227.10	227.1090	227.0980	227.1090	0.00
30/07/2014	ILBI On 07-August-14			Index Future	585.80	585.9380	585.7990	585.9380	210.00
30/07/2014	ILBI On 06-November-14			Index Future	594.73	594.8740	594.7300	594.8740	0.00
30/07/2014	ILBI On 05-February-15			Index Future	604.25	604.3920	604.2450	604.3920	0.00
30/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
30/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
30/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
30/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
30/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
30/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
30/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.99	94.0100	5.9900	94.0100	0.00
30/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.9700	6.0300	93.9700	33,000.00
30/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.13	93.8900	6.1300	93.8900	0.00
30/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.17	93.8500	6.1700	93.8500	0.00
30/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.29	93.7400	6.2900	93.7400	0.00
30/07/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.40	93.6500	6.4000	93.6500	0.00
30/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.54	93.5000	6.5400	93.5000	2,850.00
30/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.76	93.2900	6.7600	93.2900	5,000.00
30/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.96	93.0900	6.9600	93.0900	0.00
30/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.12	92.9300	7.1200	92.9300	0.00
30/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.27	92.7800	7.2700	92.7800	0.00
30/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.41	92.6400	7.4100	92.6400	0.00
30/07/2014	R023 On 07-August-14			Bond Future	8.05	101.9119	8.0523	101.9119	11,760.00
30/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	2596	3	2596	3	0.00
30/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2712	3	2712	3	0.00
30/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	2654	3	2654	3	0.00
30/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	3	0	3	0	0.00
30/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	3	0	3	0	0.00
30/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	2	0	2	0	0.00
30/07/2014	R023 On 06-November-14			Bond Future	8.13	99.5261	8.1346	99.5261	1,050.00
30/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3253	3	3253	3	0.00
30/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3295	4	3295	4	0.00
30/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3338	4	3338	4	0.00
30/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	612	1	612	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
30/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	598	1	598	1	0.00
30/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	627	1	627	1	0.00
30/07/2014	R023 On 05-February-15			Bond Future	8.21	101.1280	8.2067	101.1280	0.00
30/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	4106	4	4106	4	0.00
30/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4145	4	4145	4	0.00
30/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	4067	4	4067	4	0.00
30/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1066	1	1066	1	0.00
30/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1050	1	1050	1	0.00
30/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1081	1	1081	1	0.00
30/07/2014	R023 On 07-May-15			Bond Future	8.25	99.0039	8.2476	99.0039	0.00
30/07/2014	R023 On 07-May-15	8.14	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R023 On 07-May-15	8.16	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R023 On 07-May-15	8.15	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R023 On 07-May-15	8.15	Put	Bond Future	546	0	546	0	0.00
30/07/2014	R023 On 07-May-15	8.14	Put	Bond Future	602	0	602	0	0.00
30/07/2014	R023 On 07-May-15	8.16	Put	Bond Future	490	0	490	0	0.00
30/07/2014	R157 On 07-August-14			Bond Future	6.70	112.5746	6.7000	112.5746	2,906.00
30/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	91	0	91	0	0.00
30/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	97	0	97	0	0.00
30/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	104	0	104	0	0.00
30/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	47	0	47	0	0.00
30/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	43	0	43	0	0.00
30/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	39	0	39	0	0.00
30/07/2014	R157 On 06-November-14			Bond Future	6.90	107.4568	6.8977	107.4568	0.00
30/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	42	0	42	0	0.00
30/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	41	0	41	0	0.00
30/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	43	0	43	0	0.00
30/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	626	1	626	1	0.00
30/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	640	1	640	1	0.00
30/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	633	1	633	1	0.00
30/07/2014	R157 On 05-February-15			Bond Future	7.10	109.1872	7.0983	109.1872	0.00
30/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	1011	1	1011	1	0.00
30/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	1021	1	1021	1	0.00
30/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	1016	1	1016	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
30/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	49	0	49	0	0.00
30/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	49	0	49	0	0.00
30/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	48	0	48	0	0.00
30/07/2014	R186 On 07-August-14			Bond Future	8.29	118.8796	8.2868	118.8796	39,678.00
30/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	33	0	33	0	105.00
30/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	624	1	624	1	0.00
30/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	715	1	715	1	0.00
30/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	669	1	669	1	0.00
30/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	466	1	466	1	1,200.00
30/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	7438	8	7438	8	0.00
30/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1400	2	1400	2	0.00
30/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	3457	4	3457	4	0.00
30/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	0	0	0	0	210.00
30/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	5229	6	5229	6	0.00
30/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	2514	2	2514	2	0.00
30/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	517	0	517	0	0.00
30/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	597	0	597	0	0.00
30/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
30/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	556	0	556	0	0.00
30/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	780	1	780	1	0.00
30/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	188	0	188	0	105.00
30/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	7	0	7	0	1,000.00
30/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	0	0	0	0	840.00
30/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	6064	6	6064	6	0.00
30/07/2014	R186 On 06-November-14			Bond Future	8.36	120.6705	8.3622	120.6705	23,864.00
30/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	6863	7	6863	7	0.00
30/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1463	2	1463	2	0.00
30/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1528	2	1528	2	0.00
30/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1496	2	1496	2	0.00
30/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	3286	3	3286	3	0.00
30/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	3233	3	3233	3	0.00
30/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	3339	3	3339	3	0.00
30/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	383	0	383	0	2,010.00
30/07/2014	R186 On 05-February-15			Bond Future	8.43	117.3161	8.4272	117.3161	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
30/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	4730	5	4730	5	0.00
30/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	4780	5	4780	5	0.00
30/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	6052	6	6052	6	0.00
30/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4680	5	4680	5	0.00
30/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	2131	2	2131	2	0.00
30/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	2102	2	2102	2	0.00
30/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1495	1	1495	1	9,600.00
30/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	2160	2	2160	2	0.00
30/07/2014	R186 On 07-May-15			Bond Future	8.47	119.4109	8.4712	119.4109	0.00
30/07/2014	R186 On 07-May-15	8.25	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R186 On 07-May-15	8.24	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R186 On 07-May-15	8.26	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R186 On 07-May-15	8.26	Put	Bond Future	1714	1	1714	1	0.00
30/07/2014	R186 On 07-May-15	8.25	Put	Bond Future	1796	1	1796	1	0.00
30/07/2014	R186 On 07-May-15	8.24	Put	Bond Future	1878	1	1878	1	0.00
30/07/2014	R197 On 07-August-14			Bond Future	285.80	285.8486	285.7987	285.8486	0.00
30/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	15799	16	15799	16	0.00
30/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	15809	16	15809	16	0.00
30/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	15789	16	15789	16	0.00
30/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R197 On 06-November-14			Bond Future	290.14	290.1902	290.1378	290.1902	905.00
30/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	5138	5	5138	5	0.00
30/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	5128	5	5128	5	0.00
30/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	5148	5	5148	5	0.00
30/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R197 On 05-February-15			Bond Future	288.83	288.8877	288.8307	288.8877	0.00
30/07/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R197 On 05-February-15	289.00	Put	Bond Future	169	0	169	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
30/07/2014	R197 On 05-February-15	289.01	Put	Bond Future	179	0	179	0	0.00
30/07/2014	R197 On 05-February-15	288.99	Put	Bond Future	159	0	159	0	0.00
30/07/2014	R201 On 07-August-14			Bond Future	5.93	102.2152	5.9265	102.2152	0.00
30/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	5	0	5	0	0.00
30/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	4	0	4	0	0.00
30/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	5	0	5	0	0.00
30/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	233	0	233	0	0.00
30/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	230	0	230	0	0.00
30/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	227	0	227	0	0.00
30/07/2014	R202 On 07-August-14			Bond Future	229.10	229.1350	229.0983	229.1350	124.00
30/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21108	21	21108	21	0.00
30/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21088	21	21088	21	0.00
30/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21098	21	21098	21	0.00
30/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R202 On 06-November-14			Bond Future	232.58	232.6153	232.5766	232.6153	46,760.00
30/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	5587	6	5587	6	0.00
30/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	5577	6	5577	6	0.00
30/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	5567	6	5567	6	0.00
30/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R202 On 05-February-15			Bond Future	233.15	233.1955	233.1535	233.1955	0.00
30/07/2014	R202 On 05-February-15	232.99	Call	Bond Future	164	0	164	0	0.00
30/07/2014	R202 On 05-February-15	233.01	Call	Bond Future	144	0	144	0	0.00
30/07/2014	R202 On 05-February-15	233.00	Call	Bond Future	154	0	154	0	0.00
30/07/2014	R202 On 05-February-15	233.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R203 On 07-August-14			Bond Future	7.11	106.5880	7.1089	106.5880	24,351.00
30/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	580	1	580	1	0.00
30/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	555	1	555	1	0.00
30/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	531	1	531	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
30/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	7	0	7	0	46.00
30/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	24	0	24	0	0.00
30/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	21	0	21	0	0.00
30/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	28	0	28	0	0.00
30/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	760	1	760	1	0.00
30/07/2014	R203 On 06-November-14			Bond Future	7.21	104.0298	7.2116	104.0298	6,646.00
30/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	361	0	361	0	14.00
30/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	248	0	248	0	45.00
30/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	262	0	262	0	0.00
30/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	255	0	255	0	0.00
30/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	959	1	959	1	0.00
30/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1209	1	1209	1	0.00
30/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1171	1	1171	1	0.00
30/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1190	1	1190	1	0.00
30/07/2014	R203 On 05-February-15			Bond Future	7.29	105.7045	7.2945	105.7045	0.00
30/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1395	1	1395	1	55.00
30/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2595	3	2595	3	0.00
30/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2575	3	2575	3	0.00
30/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2614	3	2614	3	0.00
30/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	145	0	145	0	0.00
30/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	142	0	142	0	0.00
30/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	469	0	469	0	0.00
30/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	148	0	148	0	0.00
30/07/2014	R203 On 07-May-15			Bond Future	7.30	103.4203	7.3026	103.4203	0.00
30/07/2014	R203 On 07-May-15	7.25	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R203 On 07-May-15	7.24	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R203 On 07-May-15	7.26	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R203 On 07-May-15	7.25	Put	Bond Future	113	0	113	0	0.00
30/07/2014	R203 On 07-May-15	7.26	Put	Bond Future	92	0	92	0	0.00
30/07/2014	R203 On 07-May-15	7.24	Put	Bond Future	135	0	135	0	0.00
30/07/2014	R204 On 07-August-14			Bond Future	7.41	103.4670	7.4135	103.4670	14,562.00
30/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	343	0	343	0	0.00
30/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1355	2	1355	2	0.00
30/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	300	0	300	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
30/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	321	0	321	0	0.00
30/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	4	0	4	0	530.00
30/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	201	0	201	0	0.00
30/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	171	0	171	0	0.00
30/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	186	0	186	0	0.00
30/07/2014	R204 On 06-November-14			Bond Future	7.51	105.0256	7.5074	105.0256	364.00
30/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	248	0	248	0	0.00
30/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	256	0	256	0	0.00
30/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1976	2	1976	2	0.00
30/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	241	0	241	0	0.00
30/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2053	2	2053	2	0.00
30/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	296	0	296	0	1,270.00
30/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2024	2	2024	2	0.00
30/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2081	2	2081	2	0.00
30/07/2014	R204 On 05-February-15			Bond Future	7.58	102.6804	7.5834	102.6804	0.00
30/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2637	3	2637	3	0.00
30/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2661	3	2661	3	0.00
30/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2612	3	2612	3	0.00
30/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	443	0	443	0	0.00
30/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	451	0	451	0	0.00
30/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	459	0	459	0	0.00
30/07/2014	R204 On 07-May-15			Bond Future	7.62	104.5133	7.6151	104.5133	0.00
30/07/2014	R204 On 07-May-15	7.49	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R204 On 07-May-15	7.51	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R204 On 07-May-15	7.50	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R204 On 07-May-15	7.49	Put	Bond Future	392	0	392	0	0.00
30/07/2014	R204 On 07-May-15	7.50	Put	Bond Future	361	0	361	0	0.00
30/07/2014	R204 On 07-May-15	7.51	Put	Bond Future	330	0	330	0	0.00
30/07/2014	R207 On 07-August-14			Bond Future	7.66	98.9864	7.6579	98.9864	34,011.00
30/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	375	1	375	1	0.00
30/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	400	1	400	1	0.00
30/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	426	1	426	1	0.00
30/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	218	0	218	0	0.00
30/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	202	0	202	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
30/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	236	0	236	0	0.00
30/07/2014	R207 On 06-November-14			Bond Future	7.75	100.4776	7.7458	100.4776	532.00
30/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	422	0	422	0	0.00
30/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	445	1	445	1	0.00
30/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	434	1	434	1	0.00
30/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	2123	2	2123	2	0.00
30/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2092	2	2092	2	0.00
30/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2061	2	2061	2	0.00
30/07/2014	R207 On 05-February-15			Bond Future	7.82	98.4531	7.8201	98.4531	0.00
30/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3197	3	3197	3	0.00
30/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3255	3	3255	3	0.00
30/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3226	3	3226	3	0.00
30/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	571	1	571	1	0.00
30/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	562	1	562	1	0.00
30/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	581	1	581	1	0.00
30/07/2014	R207 On 07-May-15			Bond Future	7.86	100.2110	7.8629	100.2110	0.00
30/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2703	3	2703	3	0.00
30/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1612	2	1612	2	66.00
30/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2727	3	2727	3	0.00
30/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2679	3	2679	3	0.00
30/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1233	1	1233	1	0.00
30/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2118	2	2118	2	0.00
30/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1246	1	1246	1	0.00
30/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1260	1	1260	1	0.00
30/07/2014	R208 On 07-August-14			Bond Future	7.83	97.1971	7.8327	97.1971	16,244.00
30/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	273	0	273	0	0.00
30/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	2174	2	2174	2	0.00
30/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	253	0	253	0	0.00
30/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	295	0	295	0	0.00
30/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	2	0	2	0	630.00
30/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	435	0	435	0	0.00
30/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	407	0	407	0	0.00
30/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	464	0	464	0	0.00
30/07/2014	R208 On 06-November-14			Bond Future	7.92	95.2629	7.9182	95.2629	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
30/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	404	0	404	0	0.00
30/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	427	0	427	0	0.00
30/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	415	0	415	0	0.00
30/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	3059	3	3059	3	0.00
30/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	2678	2	2678	2	0.00
30/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	338	0	338	0	1,520.00
30/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	2715	3	2715	3	0.00
30/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2640	2	2640	2	0.00
30/07/2014	R208 On 05-February-15			Bond Future	7.99	96.7966	7.9907	96.7966	0.00
30/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3128	3	3128	3	0.00
30/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3191	3	3191	3	0.00
30/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3159	3	3159	3	0.00
30/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	863	1	863	1	0.00
30/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	850	1	850	1	0.00
30/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	837	1	837	1	0.00
30/07/2014	R208 On 07-May-15			Bond Future	8.03	95.1215	8.0317	95.1215	0.00
30/07/2014	R208 On 07-May-15	7.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R208 On 07-May-15	8.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R208 On 07-May-15	8.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R208 On 07-May-15	7.99	Put	Bond Future	186	0	186	0	0.00
30/07/2014	R208 On 07-May-15	8.00	Put	Bond Future	141	0	141	0	0.00
30/07/2014	R208 On 07-May-15	8.01	Put	Bond Future	96	0	96	0	0.00
30/07/2014	R209 On 07-August-14			Bond Future	8.90	77.4211	8.8962	77.4211	10,743.00
30/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1290	2	1290	2	0.00
30/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1347	2	1347	2	0.00
30/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1406	2	1406	2	0.00
30/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	172	0	172	0	0.00
30/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	204	0	204	0	0.00
30/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	188	0	188	0	0.00
30/07/2014	R209 On 06-November-14			Bond Future	8.96	75.4407	8.9649	75.4407	16,291.00
30/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7455	8	7455	8	0.00
30/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4678	5	4678	5	0.00
30/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2180	2	2180	2	2,050.00
30/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7744	8	7744	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
30/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	7168	8	7168	8	0.00
30/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	880	1	880	1	5,500.00
30/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2331	3	2331	3	0.00
30/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3439	4	3439	4	0.00
30/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2568	3	2568	3	2,050.00
30/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	5103	5	5103	5	0.00
30/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1509	2	1509	2	2,200.00
30/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2370	3	2370	3	1,640.00
30/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2409	3	2409	3	0.00
30/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	283	0	283	0	2,050.00
30/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	4515	4	4515	4	0.00
30/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1337	1	1337	1	2,200.00
30/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	248	0	248	0	1,640.00
30/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	217	0	217	0	2,050.00
30/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	3156	3	3156	3	0.00
30/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	2106	2	2106	2	0.00
30/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2292	2	2292	2	0.00
30/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	2070	2	2070	2	0.00
30/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	809	1	809	1	5,500.00
30/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	1930	2	1930	2	0.00
30/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	2142	2	2142	2	0.00
30/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	682	1	682	1	907.00
30/07/2014	R209 On 05-February-15			Bond Future	9.03	76.6554	9.0258	76.6554	0.00
30/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4051	4	4051	4	0.00
30/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4093	4	4093	4	0.00
30/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4009	4	4009	4	0.00
30/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3071	3	3071	3	0.00
30/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2440	2	2440	2	0.00
30/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2380	2	2380	2	0.00
30/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2410	2	2410	2	0.00
30/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3264	3	3264	3	0.00
30/07/2014	R209 On 07-May-15			Bond Future	9.07	74.8733	9.0708	74.8733	0.00
30/07/2014	R209 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	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
30/07/2014	R209 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R209 On 07-May-15	9.00	Put	Bond Future	525	0	525	0	0.00
30/07/2014	R209 On 07-May-15	9.01	Put	Bond Future	450	0	450	0	0.00
30/07/2014	R209 On 07-May-15	8.99	Put	Bond Future	600	0	600	0	0.00
30/07/2014	R210 On 07-August-14			Bond Future	171.37	171.3968	171.3695	171.3968	123.00
30/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	12369	12	12369	12	0.00
30/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	12359	12	12359	12	0.00
30/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	12379	12	12379	12	0.00
30/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R210 On 06-November-14			Bond Future	171.93	171.9605	171.9315	171.9605	495.00
30/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	2942	3	2942	3	0.00
30/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	2922	3	2922	3	0.00
30/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	2932	3	2932	3	0.00
30/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R210 On 05-February-15			Bond Future	174.72	174.7487	174.7171	174.7487	0.00
30/07/2014	R210 On 05-February-15	174.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R210 On 05-February-15	175.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R210 On 05-February-15	175.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R210 On 05-February-15	174.99	Put	Bond Future	273	0	273	0	0.00
30/07/2014	R210 On 05-February-15	175.00	Put	Bond Future	283	0	283	0	0.00
30/07/2014	R210 On 05-February-15	175.01	Put	Bond Future	293	0	293	0	0.00
30/07/2014	R211 On 07-August-14			Bond Future	130.71	130.7421	130.7105	130.7421	390.00
30/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2720	3	2720	3	0.00
30/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2710	3	2710	3	0.00
30/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2700	3	2700	3	0.00
30/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R211 On 06-November-14			Bond Future	132.69	132.7279	132.6950	132.7279	0.00
30/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2705	3	2705	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
30/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2695	3	2695	3	0.00
30/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2685	3	2685	3	0.00
30/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R211 On 05-February-15			Bond Future	133.24	133.2764	133.2413	133.2764	0.00
30/07/2014	R211 On 05-February-15	133.01	Call	Bond Future	231	0	231	0	0.00
30/07/2014	R211 On 05-February-15	133.00	Call	Bond Future	241	0	241	0	0.00
30/07/2014	R211 On 05-February-15	132.99	Call	Bond Future	251	0	251	0	0.00
30/07/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R212 On 07-August-14			Bond Future	135.35	135.3743	135.3502	135.3743	349.00
30/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6360	6	6360	6	0.00
30/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6350	6	6350	6	0.00
30/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6340	6	6340	6	0.00
30/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R212 On 06-November-14			Bond Future	137.41	137.4305	137.4052	137.4305	19,259.00
30/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	2395	2	2395	2	0.00
30/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	2405	2	2405	2	0.00
30/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	2415	2	2415	2	0.00
30/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R212 On 05-February-15			Bond Future	137.87	137.8988	137.8713	137.8988	0.00
30/07/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R212 On 05-February-15	137.99	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R212 On 05-February-15	137.99	Put	Bond Future	119	0	119	0	0.00
30/07/2014	R212 On 05-February-15	138.01	Put	Bond Future	139	0	139	0	0.00
30/07/2014	R212 On 05-February-15	138.00	Put	Bond Future	129	0	129	0	0.00
30/07/2014	R213 On 07-August-14			Bond Future	8.74	88.4897	8.7416	88.4897	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
30/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1045	1	1045	1	0.00
30/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1153	2	1153	2	0.00
30/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1098	1	1098	1	0.00
30/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	291	0	291	0	0.00
30/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	268	0	268	0	0.00
30/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	247	0	247	0	0.00
30/07/2014	R213 On 06-November-14			Bond Future	8.82	86.2811	8.8154	86.2811	6,207.00
30/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2303	3	2303	3	0.00
30/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2382	3	2382	3	0.00
30/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2343	3	2343	3	0.00
30/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	2081	2	2081	2	0.00
30/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	2117	2	2117	2	0.00
30/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	2045	2	2045	2	0.00
30/07/2014	R213 On 05-February-15			Bond Future	8.88	87.6699	8.8822	87.6699	0.00
30/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4662	5	4662	5	0.00
30/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4753	5	4753	5	0.00
30/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4708	5	4708	5	0.00
30/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2019	2	2019	2	0.00
30/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	1993	2	1993	2	0.00
30/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	2045	2	2045	2	0.00
30/07/2014	R213 On 07-May-15			Bond Future	8.93	85.6859	8.9274	85.6859	0.00
30/07/2014	R213 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R213 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R213 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R213 On 07-May-15	8.75	Put	Bond Future	1327	1	1327	1	0.00
30/07/2014	R213 On 07-May-15	8.74	Put	Bond Future	1402	1	1402	1	0.00
30/07/2014	R213 On 07-May-15	8.76	Put	Bond Future	1251	1	1251	1	0.00
30/07/2014	R214 On 07-August-14			Bond Future	8.99	78.2648	8.9911	78.2648	4,061.00
30/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	4232	5	4232	5	0.00
30/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	4160	5	4160	5	0.00
30/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	4304	5	4304	5	0.00
30/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	1	0	1	0	0.00
30/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	2	0	2	0	0.00
30/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	2	0	2	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
30/07/2014	R214 On 06-November-14			Bond Future	9.06	76.1551	9.0600	76.1551	2,026.00
30/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	2936	3	2936	3	2,500.00
30/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5120	5	5120	5	0.00
30/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5175	5	5175	5	0.00
30/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5230	6	5230	6	0.00
30/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	6011	6	6011	6	0.00
30/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	1852	2	1852	2	0.00
30/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	793	1	793	1	0.00
30/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	564	1	564	1	2,500.00
30/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	777	1	777	1	0.00
30/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	761	1	761	1	0.00
30/07/2014	R214 On 05-February-15			Bond Future	9.12	77.3809	9.1227	77.3809	0.00
30/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5036	5	5036	5	0.00
30/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	4990	5	4990	5	0.00
30/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	4945	5	4945	5	0.00
30/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2160	2	2160	2	0.00
30/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2133	2	2133	2	0.00
30/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2187	2	2187	2	0.00
30/07/2014	R214 On 07-May-15			Bond Future	9.17	75.4669	9.1666	75.4669	0.00
30/07/2014	R214 On 07-May-15	9.15	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R214 On 07-May-15	9.16	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R214 On 07-May-15	9.14	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R214 On 07-May-15	9.16	Put	Bond Future	51	0	51	0	0.00
30/07/2014	R214 On 07-May-15	9.15	Put	Bond Future	128	0	128	0	0.00
30/07/2014	R214 On 07-May-15	9.14	Put	Bond Future	205	0	205	0	0.00
30/07/2014	R248 On 07-August-14			Bond Future	9.07	101.0907	9.0664	101.0907	10,044.00
30/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	5621	6	5621	6	0.00
30/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	5712	6	5712	6	0.00
30/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	5530	6	5530	6	0.00
30/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R248 On 06-November-14			Bond Future	9.14	98.1865	9.1377	98.1865	10,833.00
30/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	5532	6	5532	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
30/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	5622	6	5622	6	0.00
30/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	5711	6	5711	6	0.00
30/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R248 On 05-February-15			Bond Future	9.20	99.7669	9.2028	99.7669	0.00
30/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	2858	3	2858	3	0.00
30/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	2765	3	2765	3	0.00
30/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	2952	3	2952	3	0.00
30/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R248 On 07-May-15			Bond Future	9.25	97.1120	9.2491	97.1120	0.00
30/07/2014	R248 On 07-May-15	9.25	Call	Bond Future	9	1	9	1	0.00
30/07/2014	R248 On 07-May-15	9.26	Call	Bond Future	107	1	107	1	0.00
30/07/2014	R248 On 07-May-15	9.24	Call	Bond Future	0	0	0	0	0.00
30/07/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
30/07/2014	R248 On 07-May-15	9.24	Put	Bond Future	89	0	89	0	0.00
30/07/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00