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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
31/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	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
31/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	2025 On 07-August-14			Bond Future	116.02	116.2415	116.0155	116.2415	0.00
31/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	7026	7	7026	7	0.00
31/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	7006	7	7006	7	0.00
31/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	7016	7	7016	7	0.00
31/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2025 On 06-November-14			Bond Future	117.78	118.0064	117.7758	118.0064	0.00
31/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	786	1	786	1	0.00
31/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	766	1	766	1	0.00
31/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	776	1	776	1	0.00
31/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2025 On 05-February-15			Bond Future	118.53	118.7629	118.5276	118.7629	0.00
31/07/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2025 On 05-February-15	118.99	Put	Bond Future	462	0	462	0	0.00
31/07/2014	2025 On 05-February-15	119.00	Put	Bond Future	472	0	472	0	0.00
31/07/2014	2025 On 05-February-15	119.01	Put	Bond Future	482	0	482	0	0.00
31/07/2014	2030 On 07-August-14			Bond Future	8.73	94.1503	8.7309	94.1503	1,868.00
31/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	2048	2	2048	2	0.00
31/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	2203	2	2203	2	0.00
31/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	2125	2	2125	2	0.00
31/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2030 On 06-November-14			Bond Future	8.81	95.5680	8.8057	95.5680	2,317.00
31/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	1440	1	1440	1	0.00
31/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	1594	2	1594	2	0.00
31/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	1517	2	1517	2	0.00
31/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00

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31/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2030 On 05-February-15			Bond Future	8.87	93.0977	8.8727	93.0977	0.00
31/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	2794	3	2794	3	0.00
31/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	2943	3	2943	3	0.00
31/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	2869	3	2869	3	0.00
31/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2030 On 07-May-15			Bond Future	8.92	94.7573	8.9239	94.7573	0.00
31/07/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2030 On 07-May-15	8.75	Put	Bond Future	1348	1	1348	1	0.00
31/07/2014	2030 On 07-May-15	8.74	Put	Bond Future	1427	1	1427	1	0.00
31/07/2014	2030 On 07-May-15	8.76	Put	Bond Future	1270	1	1270	1	0.00
31/07/2014	2037 On 07-August-14			Bond Future	8.99	95.6092	8.9907	95.6092	8,080.00
31/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	453	0	453	0	0.00
31/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	636	1	636	1	0.00
31/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	544	1	544	1	0.00
31/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2037 On 06-November-14			Bond Future	9.06	97.0489	9.0632	97.0489	1,768.00
31/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	5435	5	5435	5	0.00
31/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	5518	6	5518	6	0.00
31/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	5600	6	5600	6	0.00
31/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2037 On 05-February-15			Bond Future	9.13	94.3520	9.1289	94.3520	0.00
31/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	3152	3	3152	3	0.00
31/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	3322	3	3322	3	0.00
31/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	3237	3	3237	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
31/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2037 On 07-May-15			Bond Future	9.18	96.0342	9.1803	96.0342	0.00
31/07/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2037 On 07-May-15	8.99	Put	Bond Future	1713	2	1713	2	0.00
31/07/2014	2037 On 07-May-15	9.00	Put	Bond Future	1622	2	1622	2	0.00
31/07/2014	2037 On 07-May-15	9.01	Put	Bond Future	1530	1	1530	1	0.00
31/07/2014	2038 On 07-August-14			Bond Future	120.35	120.3542	120.3482	120.3542	648.00
31/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	14348	14	14348	14	0.00
31/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	14338	14	14338	14	0.00
31/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	14358	14	14358	14	0.00
31/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2038 On 06-November-14			Bond Future	122.17	122.1815	122.1742	122.1815	1,706.00
31/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	2184	2	2184	2	0.00
31/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	2164	2	2164	2	0.00
31/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	2174	2	2174	2	0.00
31/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2038 On 05-February-15			Bond Future	122.85	122.8615	122.8529	122.8615	0.00
31/07/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2038 On 05-February-15	122.99	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2038 On 05-February-15	123.00	Put	Bond Future	147	0	147	0	0.00
31/07/2014	2038 On 05-February-15	123.01	Put	Bond Future	157	0	157	0	0.00
31/07/2014	2038 On 05-February-15	122.99	Put	Bond Future	137	0	137	0	0.00
31/07/2014	2044 On 07-August-14			Bond Future	9.07	97.0468	9.0705	97.0468	0.00
31/07/2014	2044 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2044 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00

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31/07/2014	2044 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2044 On 07-August-14	8.99	Put	Bond Future	805	1	805	1	0.00
31/07/2014	2044 On 07-August-14	9.00	Put	Bond Future	704	1	704	1	0.00
31/07/2014	2044 On 07-August-14	9.01	Put	Bond Future	604	1	604	1	0.00
31/07/2014	2044 On 06-November-14			Bond Future	9.14	98.5081	9.1407	98.5081	73.00
31/07/2014	2044 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2044 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2044 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2044 On 06-November-14	9.00	Put	Bond Future	1395	1	1395	1	0.00
31/07/2014	2044 On 06-November-14	9.01	Put	Bond Future	1295	1	1295	1	0.00
31/07/2014	2044 On 06-November-14	8.99	Put	Bond Future	1495	1	1495	1	0.00
31/07/2014	2044 On 05-February-15			Bond Future	9.20	95.7094	9.2044	95.7094	0.00
31/07/2014	2044 On 05-February-15	9.01	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2044 On 05-February-15	9.00	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2044 On 05-February-15	8.99	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2044 On 05-February-15	9.00	Put	Bond Future	2011	2	2011	2	0.00
31/07/2014	2044 On 05-February-15	8.99	Put	Bond Future	2112	2	2112	2	0.00
31/07/2014	2044 On 05-February-15	9.01	Put	Bond Future	1911	2	1911	2	0.00
31/07/2014	2044 On 07-May-15			Bond Future	9.25	97.4159	9.2546	97.4159	0.00
31/07/2014	2044 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2044 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2044 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2044 On 07-May-15	8.99	Put	Bond Future	2591	3	2591	3	0.00
31/07/2014	2044 On 07-May-15	9.01	Put	Bond Future	2391	2	2391	2	0.00
31/07/2014	2044 On 07-May-15	9.00	Put	Bond Future	2491	2	2491	2	0.00
31/07/2014	2046 On 07-August-14			Bond Future	120.90	120.9085	120.9025	120.9085	0.00
31/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	16473	16	16473	16	0.00
31/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	16463	16	16463	16	0.00
31/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	16453	16	16453	16	0.00
31/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2046 On 06-November-14			Bond Future	121.39	121.3986	121.3916	121.3986	5,348.00
31/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	16962	17	16962	17	0.00

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31/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	16942	17	16942	17	0.00
31/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	16952	17	16952	17	0.00
31/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2046 On 05-February-15			Bond Future	123.36	123.3655	123.3570	123.3655	0.00
31/07/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
31/07/2014	2046 On 05-February-15	123.99	Put	Bond Future	633	1	633	1	0.00
31/07/2014	2046 On 05-February-15	124.01	Put	Bond Future	653	1	653	1	0.00
31/07/2014	2046 On 05-February-15	124.00	Put	Bond Future	643	1	643	1	0.00
31/07/2014	2050 On 07-August-14			Bond Future	127.67	127.6810	127.6748	127.6810	688.00
31/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	15685	16	15685	16	0.00
31/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	15665	16	15665	16	0.00
31/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	15675	16	15675	16	0.00
31/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2050 On 06-November-14			Bond Future	129.61	129.6194	129.6118	129.6194	2,800.00
31/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3602	4	3602	4	0.00
31/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3612	4	3612	4	0.00
31/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3622	4	3622	4	0.00
31/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2050 On 05-February-15			Bond Future	130.26	130.2733	130.2644	130.2733	0.00
31/07/2014	2050 On 05-February-15	130.01	Call	Bond Future	254	0	254	0	0.00
31/07/2014	2050 On 05-February-15	129.99	Call	Bond Future	274	0	274	0	0.00
31/07/2014	2050 On 05-February-15	130.00	Call	Bond Future	264	0	264	0	0.00
31/07/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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31/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	AL12 On 07-August-14			Index Future	499.40	499.8550	499.3970	499.8550	0.00
31/07/2014	AL12 On 06-November-14			Index Future	506.91	507.3820	506.9120	507.3820	0.00
31/07/2014	AL12 On 05-February-15			Index Future	515.06	515.5400	515.0570	515.5400	0.00
31/07/2014	AL12 On 07-May-15			Index Future	524.22	524.7040	524.2170	524.7040	0.00
31/07/2014	AL37 On 07-August-14			Index Future	427.28	427.5470	427.2760	427.5470	0.00
31/07/2014	AL37 On 06-November-14			Index Future	433.71	433.9850	433.7060	433.9850	0.00
31/07/2014	AL37 On 05-February-15			Index Future	440.68	440.9620	440.6750	440.9620	0.00
31/07/2014	AL7T On 07-August-14			Index Future	502.24	503.0630	502.2390	503.0630	0.00
31/07/2014	AL7T On 06-November-14			Index Future	509.80	510.6380	509.7970	510.6380	1.00
31/07/2014	AL7T On 05-February-15			Index Future	517.99	518.8480	517.9890	518.8480	0.00
31/07/2014	ALBI On 07-August-14			Index Future	456.49	456.8550	456.4860	456.8550	393.00
31/07/2014	ALBI On 06-November-14			Index Future	463.36	463.7350	463.3550	463.7350	259.00
31/07/2014	ALBI On 05-February-15			Index Future	470.80	471.1910	470.8000	471.1910	0.00
31/07/2014	ALBI On 07-May-15			Index Future	479.17	479.5670	479.1730	479.5670	0.00
31/07/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	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
31/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
31/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
31/07/2014	EL28 On 07-August-14			Bond Future	123.60	123.4624	123.5993	123.4624	0.00
31/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9589	9	9589	9	0.00
31/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9599	9	9599	9	0.00
31/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9609	9	9609	9	0.00
31/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	EL28 On 06-November-14			Bond Future	123.99	123.8555	123.9934	123.8555	0.00
31/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1993	2	1993	2	0.00
31/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2003	2	2003	2	0.00
31/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1983	2	1983	2	0.00
31/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	EL28 On 05-February-15			Bond Future	126.00	125.8624	126.0013	125.8624	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
31/07/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
31/07/2014	EL28 On 05-February-15	126.00	Call	Bond Future	1	0	1	0	0.00
31/07/2014	EL28 On 05-February-15	125.99	Call	Bond Future	11	0	11	0	0.00
31/07/2014	EL28 On 05-February-15	126.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	EL28 On 05-February-15	125.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	EL28 On 05-February-15	126.01	Put	Bond Future	9	0	9	0	0.00
31/07/2014	ES33 On 07-August-14			Bond Future	9.60	84.9055	9.5975	84.9055	0.00
31/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3892	4	3892	4	0.00
31/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3961	4	3961	4	0.00
31/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4030	4	4030	4	0.00
31/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
31/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
31/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
31/07/2014	ES33 On 06-November-14			Bond Future	9.69	82.3987	9.6942	82.3987	6,220.00
31/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4190	4	4190	4	0.00
31/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4257	4	4257	4	0.00
31/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4325	4	4325	4	0.00
31/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
31/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
31/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
31/07/2014	ES33 On 05-February-15			Bond Future	9.79	83.7242	9.7851	83.7242	0.00
31/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1597	2	1597	2	0.00
31/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1527	2	1527	2	0.00
31/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1457	2	1457	2	0.00
31/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	ES33 On 07-May-15			Bond Future	9.86	81.4241	9.8559	81.4241	0.00
31/07/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0	0	0	0	0.00
31/07/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0	0	0	0	0.00
31/07/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0	0	0	0	0.00
31/07/2014	ES33 On 07-May-15	9.74	Put	Bond Future	831	1	831	1	0.00
31/07/2014	ES33 On 07-May-15	9.76	Put	Bond Future	687	1	687	1	0.00
31/07/2014	ES33 On 07-May-15	9.75	Put	Bond Future	759	1	759	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
31/07/2014	GOVI On 07-August-14			GOVI	455.25	455.6060	455.2500	455.6060	480.00
31/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
31/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
31/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
31/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	47500	4	47500	4	0.00
31/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	47600	4	47600	4	0.00
31/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	47400	4	47400	4	0.00
31/07/2014	GOVI On 06-November-14			GOVI	462.10	462.4660	462.1010	462.4660	184.00
31/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	131110	13	131110	13	0.00
31/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	130910	13	130910	13	0.00
31/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	131010	13	131010	13	0.00
31/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
31/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
31/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
31/07/2014	GOVI On 05-February-15			GOVI	469.53	469.9020	469.5260	469.9020	45.00
31/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	95360	10	95360	10	0.00
31/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	95160	10	95160	10	0.00
31/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	95260	10	95260	10	0.00
31/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
31/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
31/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
31/07/2014	GOVI On 07-May-15			GOVI	477.88	478.2550	477.8760	478.2550	0.00
31/07/2014	GOVI On 07-May-15	449.99	Call	GOVI	278860	28	278860	28	0.00
31/07/2014	GOVI On 07-May-15	450.00	Call	GOVI	278760	28	278760	28	0.00
31/07/2014	GOVI On 07-May-15	450.01	Call	GOVI	278660	28	278660	28	0.00
31/07/2014	GOVI On 07-May-15	449.99	Put	GOVI	0	0	0	0	0.00
31/07/2014	GOVI On 07-May-15	450.00	Put	GOVI	0	0	0	0	0.00
31/07/2014	GOVI On 07-May-15	450.01	Put	GOVI	0	0	0	0	0.00
31/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
31/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.07	143.1175	143.0717	143.1175	635.00
31/07/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.24	145.2904	145.2426	145.2904	0.00
31/07/2014	IGOV On 07-August-14			Index Future	216.05	216.2660	216.0520	216.2660	389.00
31/07/2014	IGOV On 06-November-14			Index Future	219.33	219.5490	219.3300	219.5490	804.00
31/07/2014	IGOV On 05-February-15			Index Future	222.88	223.1060	222.8810	223.1060	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
31/07/2014	IGOV On 07-May-15			Index Future	226.87	227.0980	226.8700	227.0980	0.00
31/07/2014	ILBI On 07-August-14			Index Future	585.26	585.7990	585.2630	585.7990	0.00
31/07/2014	ILBI On 06-November-14			Index Future	594.18	594.7300	594.1840	594.7300	0.00
31/07/2014	ILBI On 05-February-15			Index Future	603.69	604.2450	603.6890	604.2450	157.00
31/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
31/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
31/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
31/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
31/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
31/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
31/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.99	94.0100	5.9900	94.0100	0.00
31/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.9700	6.0300	93.9700	33,000.00
31/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.13	93.8700	6.1300	93.8700	0.00
31/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.17	93.8300	6.1700	93.8300	0.00
31/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.29	93.7100	6.2900	93.7100	0.00
31/07/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.40	93.6000	6.4000	93.6000	0.00
31/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.54	93.4600	6.5400	93.4600	2,850.00
31/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.76	93.2400	6.7600	93.2400	5,000.00
31/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.96	93.0400	6.9600	93.0400	0.00
31/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.12	92.8800	7.1200	92.8800	0.00
31/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.27	92.7300	7.2700	92.7300	0.00
31/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.41	92.5900	7.4100	92.5900	0.00
31/07/2014	R023 On 07-August-14			Bond Future	8.08	101.6251	8.0814	101.6251	11,760.00
31/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	2421	3	2421	3	0.00
31/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2537	3	2537	3	0.00
31/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	2479	3	2479	3	0.00
31/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	3	0	3	0	0.00
31/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	4	0	4	0	0.00
31/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	3	0	3	0	0.00
31/07/2014	R023 On 06-November-14			Bond Future	8.17	99.2342	8.1651	99.2342	1,050.00
31/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3083	3	3083	3	0.00
31/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3125	3	3125	3	0.00
31/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3167	3	3167	3	0.00
31/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	621	1	621	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
31/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	607	1	607	1	0.00
31/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	636	1	636	1	0.00
31/07/2014	R023 On 05-February-15			Bond Future	8.24	100.8301	8.2388	100.8301	0.00
31/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	3974	4	3974	4	0.00
31/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4012	4	4012	4	0.00
31/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	3935	4	3935	4	0.00
31/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1116	1	1116	1	0.00
31/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1100	1	1100	1	0.00
31/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1133	1	1133	1	0.00
31/07/2014	R023 On 07-May-15			Bond Future	8.28	98.6968	8.2810	98.6968	0.00
31/07/2014	R023 On 07-May-15	8.14	Call	Bond Future	2398	0	2398	0	0.00
31/07/2014	R023 On 07-May-15	8.16	Call	Bond Future	2451	0	2451	0	0.00
31/07/2014	R023 On 07-May-15	8.15	Call	Bond Future	2425	0	2425	0	0.00
31/07/2014	R023 On 07-May-15	8.15	Put	Bond Future	3156	1	3156	1	0.00
31/07/2014	R023 On 07-May-15	8.14	Put	Bond Future	3186	1	3186	1	0.00
31/07/2014	R023 On 07-May-15	8.16	Put	Bond Future	3126	0	3126	0	0.00
31/07/2014	R157 On 07-August-14			Bond Future	6.71	112.5357	6.7083	112.5357	2,906.00
31/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	81	0	81	0	0.00
31/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	88	0	88	0	0.00
31/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	95	0	95	0	0.00
31/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	46	0	46	0	0.00
31/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	42	0	42	0	0.00
31/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	38	0	38	0	0.00
31/07/2014	R157 On 06-November-14			Bond Future	6.91	107.4167	6.9099	107.4167	0.00
31/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	40	0	40	0	0.00
31/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	39	0	39	0	0.00
31/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	41	0	41	0	0.00
31/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	634	1	634	1	0.00
31/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	648	1	648	1	0.00
31/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	641	1	641	1	0.00
31/07/2014	R157 On 05-February-15			Bond Future	7.12	109.1449	7.1178	109.1449	0.00
31/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	1000	1	1000	1	0.00
31/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	1010	1	1010	1	0.00
31/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	1005	1	1005	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
31/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	50	0	50	0	0.00
31/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	50	0	50	0	0.00
31/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	49	0	49	0	0.00
31/07/2014	R186 On 07-August-14			Bond Future	8.31	118.3863	8.3060	118.3863	38,193.00
31/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	537	1	537	1	0.00
31/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	24	0	24	0	105.00
31/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	620	1	620	1	0.00
31/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	393	0	393	0	1,200.00
31/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	578	1	578	1	0.00
31/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	7274	7	7274	7	0.00
31/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1268	1	1268	1	0.00
31/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	3295	3	3295	3	0.00
31/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	5066	5	5066	5	0.00
31/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	0	0	0	0	210.00
31/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	2669	3	2669	3	0.00
31/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	586	1	586	1	0.00
31/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	673	1	673	1	0.00
31/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
31/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	629	1	629	1	0.00
31/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	871	1	871	1	0.00
31/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	220	0	220	0	105.00
31/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	8	0	8	0	1,000.00
31/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	0	0	0	0	840.00
31/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	6228	6	6228	6	0.00
31/07/2014	R186 On 06-November-14			Bond Future	8.38	120.1689	8.3822	120.1689	26,349.00
31/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	6710	7	6710	7	0.00
31/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1385	1	1385	1	0.00
31/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1448	2	1448	2	0.00
31/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1416	1	1416	1	0.00
31/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	3374	3	3374	3	0.00
31/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	3320	3	3320	3	0.00
31/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	3428	3	3428	3	0.00
31/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	397	0	397	0	2,010.00
31/07/2014	R186 On 05-February-15			Bond Future	8.45	116.8049	8.4481	116.8049	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
31/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	4598	5	4598	5	0.00
31/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	4647	5	4647	5	0.00
31/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	5904	6	5904	6	0.00
31/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	4548	5	4548	5	0.00
31/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	2169	2	2169	2	0.00
31/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	2140	2	2140	2	0.00
31/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1518	1	1518	1	9,600.00
31/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	2199	2	2199	2	0.00
31/07/2014	R186 On 07-May-15			Bond Future	8.49	118.8861	8.4928	118.8861	0.00
31/07/2014	R186 On 07-May-15	8.25	Call	Bond Future	3069	0	3069	0	0.00
31/07/2014	R186 On 07-May-15	8.24	Call	Bond Future	3034	0	3034	0	0.00
31/07/2014	R186 On 07-May-15	8.26	Call	Bond Future	3104	0	3104	0	0.00
31/07/2014	R186 On 07-May-15	8.26	Put	Bond Future	4991	2	4991	2	0.00
31/07/2014	R186 On 07-May-15	8.25	Put	Bond Future	5038	2	5038	2	0.00
31/07/2014	R186 On 07-May-15	8.24	Put	Bond Future	5086	2	5086	2	0.00
31/07/2014	R197 On 07-August-14			Bond Future	285.35	285.7987	285.3475	285.7987	0.00
31/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	15347	16	15347	16	0.00
31/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	15357	16	15357	16	0.00
31/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	15337	16	15337	16	0.00
31/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R197 On 06-November-14			Bond Future	289.68	290.1378	289.6770	290.1378	905.00
31/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	4677	5	4677	5	0.00
31/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	4667	5	4667	5	0.00
31/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	4687	5	4687	5	0.00
31/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R197 On 05-February-15			Bond Future	288.36	288.8307	288.3598	288.8307	0.00
31/07/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
31/07/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
31/07/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
31/07/2014	R197 On 05-February-15	289.00	Put	Bond Future	640	0	640	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
31/07/2014	R197 On 05-February-15	289.01	Put	Bond Future	650	0	650	0	0.00
31/07/2014	R197 On 05-February-15	288.99	Put	Bond Future	630	0	630	0	0.00
31/07/2014	R201 On 07-August-14			Bond Future	5.95	102.2011	5.9480	102.2011	0.00
31/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	3	0	3	0	0.00
31/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	3	0	3	0	0.00
31/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	3	0	3	0	0.00
31/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	240	0	240	0	0.00
31/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	236	0	236	0	0.00
31/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	233	0	233	0	0.00
31/07/2014	R202 On 07-August-14			Bond Future	228.41	229.0983	228.4132	229.0983	124.00
31/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	20423	21	20423	21	0.00
31/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	20403	21	20403	21	0.00
31/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	20413	21	20413	21	0.00
31/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R202 On 06-November-14			Bond Future	231.88	232.5766	231.8788	232.5766	46,760.00
31/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	4889	6	4889	6	0.00
31/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	4879	6	4879	6	0.00
31/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	4869	6	4869	6	0.00
31/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R202 On 05-February-15			Bond Future	232.44	233.1535	232.4421	233.1535	0.00
31/07/2014	R202 On 05-February-15	232.99	Call	Bond Future	0	0	0	0	0.00
31/07/2014	R202 On 05-February-15	233.01	Call	Bond Future	0	0	0	0	0.00
31/07/2014	R202 On 05-February-15	233.00	Call	Bond Future	0	0	0	0	0.00
31/07/2014	R202 On 05-February-15	233.00	Put	Bond Future	558	0	558	0	0.00
31/07/2014	R202 On 05-February-15	233.01	Put	Bond Future	568	0	568	0	0.00
31/07/2014	R202 On 05-February-15	232.99	Put	Bond Future	548	0	548	0	0.00
31/07/2014	R203 On 07-August-14			Bond Future	7.12	106.4704	7.1229	106.4704	24,351.00
31/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	540	1	540	1	0.00
31/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	515	1	515	1	0.00
31/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	491	1	491	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
31/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	4	0	4	0	46.00
31/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	23	0	23	0	0.00
31/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	20	0	20	0	0.00
31/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	27	0	27	0	0.00
31/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	795	1	795	1	0.00
31/07/2014	R203 On 06-November-14			Bond Future	7.23	103.9098	7.2273	103.9098	6,646.00
31/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	331	0	331	0	14.00
31/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	222	0	222	0	45.00
31/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	236	0	236	0	0.00
31/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	229	0	229	0	0.00
31/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	969	1	969	1	0.00
31/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1224	1	1224	1	0.00
31/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1186	1	1186	1	0.00
31/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1205	1	1205	1	0.00
31/07/2014	R203 On 05-February-15			Bond Future	7.31	105.5812	7.3125	105.5812	0.00
31/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1351	1	1351	1	55.00
31/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2549	3	2549	3	0.00
31/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2529	3	2529	3	0.00
31/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2569	3	2569	3	0.00
31/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	141	0	141	0	0.00
31/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	138	0	138	0	0.00
31/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	467	0	467	0	0.00
31/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	144	0	144	0	0.00
31/07/2014	R203 On 07-May-15			Bond Future	7.32	103.2907	7.3223	103.2907	0.00
31/07/2014	R203 On 07-May-15	7.25	Call	Bond Future	870	0	870	0	0.00
31/07/2014	R203 On 07-May-15	7.24	Call	Bond Future	860	0	860	0	0.00
31/07/2014	R203 On 07-May-15	7.26	Call	Bond Future	881	0	881	0	0.00
31/07/2014	R203 On 07-May-15	7.25	Put	Bond Future	1026	0	1026	0	0.00
31/07/2014	R203 On 07-May-15	7.26	Put	Bond Future	1015	0	1015	0	0.00
31/07/2014	R203 On 07-May-15	7.24	Put	Bond Future	1037	0	1037	0	0.00
31/07/2014	R204 On 07-August-14			Bond Future	7.42	103.2725	7.4225	103.2725	14,562.00
31/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	306	0	306	0	0.00
31/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1320	1	1320	1	0.00
31/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	264	0	264	0	0.00

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31/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	285	0	285	0	0.00
31/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	2	0	2	0	530.00
31/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	199	0	199	0	0.00
31/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	167	0	167	0	0.00
31/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	182	0	182	0	0.00
31/07/2014	R204 On 06-November-14			Bond Future	7.52	104.8276	7.5173	104.8276	364.00
31/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	229	0	229	0	0.00
31/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	236	0	236	0	0.00
31/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1936	2	1936	2	0.00
31/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	222	0	222	0	0.00
31/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2068	2	2068	2	0.00
31/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	290	0	290	0	1,270.00
31/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2040	2	2040	2	0.00
31/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2097	2	2097	2	0.00
31/07/2014	R204 On 05-February-15			Bond Future	7.59	102.4779	7.5943	102.4779	0.00
31/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2595	3	2595	3	0.00
31/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2620	3	2620	3	0.00
31/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2570	3	2570	3	0.00
31/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	438	0	438	0	0.00
31/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	446	0	446	0	0.00
31/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	453	0	453	0	0.00
31/07/2014	R204 On 07-May-15			Bond Future	7.63	104.3032	7.6267	104.3032	0.00
31/07/2014	R204 On 07-May-15	7.49	Call	Bond Future	1226	0	1226	0	0.00
31/07/2014	R204 On 07-May-15	7.51	Call	Bond Future	1256	0	1256	0	0.00
31/07/2014	R204 On 07-May-15	7.50	Call	Bond Future	1241	0	1241	0	0.00
31/07/2014	R204 On 07-May-15	7.49	Put	Bond Future	1655	0	1655	0	0.00
31/07/2014	R204 On 07-May-15	7.50	Put	Bond Future	1638	0	1638	0	0.00
31/07/2014	R204 On 07-May-15	7.51	Put	Bond Future	1622	0	1622	0	0.00
31/07/2014	R207 On 07-August-14			Bond Future	7.67	98.7596	7.6720	98.7596	34,011.00
31/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	322	0	322	0	0.00
31/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	346	0	346	0	0.00
31/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	371	0	371	0	0.00
31/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	225	0	225	0	0.00
31/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	207	0	207	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
31/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	244	0	244	0	0.00
31/07/2014	R207 On 06-November-14			Bond Future	7.76	100.2467	7.7609	100.2467	532.00
31/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	383	0	383	0	0.00
31/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	405	0	405	0	0.00
31/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	394	0	394	0	0.00
31/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	2147	2	2147	2	0.00
31/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2115	2	2115	2	0.00
31/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2084	2	2084	2	0.00
31/07/2014	R207 On 05-February-15			Bond Future	7.84	98.2173	7.8364	98.2173	0.00
31/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3131	3	3131	3	0.00
31/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3190	3	3190	3	0.00
31/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3160	3	3160	3	0.00
31/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	571	1	571	1	0.00
31/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	561	1	561	1	0.00
31/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	580	1	580	1	0.00
31/07/2014	R207 On 07-May-15			Bond Future	7.88	99.9671	7.8800	99.9671	0.00
31/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2646	3	2646	3	0.00
31/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1564	2	1564	2	66.00
31/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2670	3	2670	3	0.00
31/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2622	3	2622	3	0.00
31/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1241	1	1241	1	0.00
31/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2136	2	2136	2	0.00
31/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1254	1	1254	1	0.00
31/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1268	1	1268	1	0.00
31/07/2014	R208 On 07-August-14			Bond Future	7.86	96.9386	7.8569	96.9386	16,244.00
31/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	206	0	206	0	0.00
31/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	2055	2	2055	2	0.00
31/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	188	0	188	0	0.00
31/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	224	0	224	0	0.00
31/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	2	0	2	0	630.00
31/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	486	0	486	0	0.00
31/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	455	0	455	0	0.00
31/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	517	0	517	0	0.00
31/07/2014	R208 On 06-November-14			Bond Future	7.94	94.9998	7.9437	94.9998	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
31/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	370	0	370	0	0.00
31/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	391	0	391	0	0.00
31/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	380	0	380	0	0.00
31/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	2955	3	2955	3	0.00
31/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	2764	3	2764	3	0.00
31/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	356	0	356	0	1,520.00
31/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	2802	3	2802	3	0.00
31/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2726	3	2726	3	0.00
31/07/2014	R208 On 05-February-15			Bond Future	8.02	96.5281	8.0177	96.5281	0.00
31/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3039	3	3039	3	0.00
31/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3102	3	3102	3	0.00
31/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3070	3	3070	3	0.00
31/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	899	1	899	1	0.00
31/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	886	1	886	1	0.00
31/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	872	1	872	1	0.00
31/07/2014	R208 On 07-May-15			Bond Future	8.06	94.8445	8.0600	94.8445	0.00
31/07/2014	R208 On 07-May-15	7.99	Call	Bond Future	1995	0	1995	0	0.00
31/07/2014	R208 On 07-May-15	8.01	Call	Bond Future	2039	0	2039	0	0.00
31/07/2014	R208 On 07-May-15	8.00	Call	Bond Future	2017	0	2017	0	0.00
31/07/2014	R208 On 07-May-15	7.99	Put	Bond Future	2306	0	2306	0	0.00
31/07/2014	R208 On 07-May-15	8.00	Put	Bond Future	2283	0	2283	0	0.00
31/07/2014	R208 On 07-May-15	8.01	Put	Bond Future	2261	0	2261	0	0.00
31/07/2014	R209 On 07-August-14			Bond Future	8.91	77.0545	8.9055	77.0545	10,743.00
31/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1214	1	1214	1	0.00
31/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1272	1	1272	1	0.00
31/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1330	1	1330	1	0.00
31/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	166	0	166	0	0.00
31/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	200	0	200	0	0.00
31/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	182	0	182	0	0.00
31/07/2014	R209 On 06-November-14			Bond Future	8.97	75.0681	8.9744	75.0681	16,291.00
31/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7383	7	7383	7	0.00
31/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4591	5	4591	5	0.00
31/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2104	2	2104	2	2,050.00
31/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	7672	8	7672	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
31/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	7094	7	7094	7	0.00
31/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	833	1	833	1	5,500.00
31/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2253	2	2253	2	0.00
31/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3354	3	3354	3	0.00
31/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2487	3	2487	3	2,050.00
31/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	5016	5	5016	5	0.00
31/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2291	2	2291	2	1,640.00
31/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1447	2	1447	2	2,200.00
31/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2329	2	2329	2	0.00
31/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	281	0	281	0	2,050.00
31/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	4539	5	4539	5	0.00
31/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1324	1	1324	1	2,200.00
31/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	248	0	248	0	1,640.00
31/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	217	0	217	0	2,050.00
31/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	3166	3	3166	3	0.00
31/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	2099	2	2099	2	0.00
31/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2288	2	2288	2	0.00
31/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	2062	2	2062	2	0.00
31/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	794	1	794	1	5,500.00
31/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	1922	2	1922	2	0.00
31/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	2136	2	2136	2	0.00
31/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	668	1	668	1	907.00
31/07/2014	R209 On 05-February-15			Bond Future	9.04	76.2758	9.0358	76.2758	0.00
31/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4011	4	4011	4	0.00
31/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4053	4	4053	4	0.00
31/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	3969	4	3969	4	0.00
31/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3036	3	3036	3	0.00
31/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2474	2	2474	2	0.00
31/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2414	2	2414	2	0.00
31/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2444	2	2444	2	0.00
31/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3303	3	3303	3	0.00
31/07/2014	R209 On 07-May-15			Bond Future	9.08	74.4840	9.0809	74.4840	0.00
31/07/2014	R209 On 07-May-15	8.99	Call	Bond Future	3609	0	3609	0	0.00
31/07/2014	R209 On 07-May-15	9.01	Call	Bond Future	3679	0	3679	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
31/07/2014	R209 On 07-May-15	9.00	Call	Bond Future	3644	0	3644	0	0.00
31/07/2014	R209 On 07-May-15	9.00	Put	Bond Future	4244	1	4244	1	0.00
31/07/2014	R209 On 07-May-15	9.01	Put	Bond Future	4204	0	4204	0	0.00
31/07/2014	R209 On 07-May-15	8.99	Put	Bond Future	4283	1	4283	1	0.00
31/07/2014	R210 On 07-August-14			Bond Future	171.56	171.3695	171.5574	171.3695	123.00
31/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	12557	12	12557	12	0.00
31/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	12547	12	12547	12	0.00
31/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	12567	12	12567	12	0.00
31/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R210 On 06-November-14			Bond Future	172.12	171.9315	172.1208	171.9315	535.00
31/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3131	3	3131	3	0.00
31/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3111	3	3111	3	0.00
31/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3121	3	3121	3	0.00
31/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R210 On 05-February-15			Bond Future	174.91	174.7171	174.9077	174.7171	0.00
31/07/2014	R210 On 05-February-15	174.99	Call	Bond Future	0	0	0	0	0.00
31/07/2014	R210 On 05-February-15	175.01	Call	Bond Future	0	0	0	0	0.00
31/07/2014	R210 On 05-February-15	175.00	Call	Bond Future	0	0	0	0	0.00
31/07/2014	R210 On 05-February-15	174.99	Put	Bond Future	82	0	82	0	0.00
31/07/2014	R210 On 05-February-15	175.00	Put	Bond Future	92	0	92	0	0.00
31/07/2014	R210 On 05-February-15	175.01	Put	Bond Future	102	0	102	0	0.00
31/07/2014	R211 On 07-August-14			Bond Future	130.70	130.7105	130.6999	130.7105	390.00
31/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2710	3	2710	3	0.00
31/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2700	3	2700	3	0.00
31/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2690	3	2690	3	0.00
31/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R211 On 06-November-14			Bond Future	132.68	132.6950	132.6831	132.6950	0.00
31/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2693	3	2693	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
31/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2683	3	2683	3	0.00
31/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2673	3	2673	3	0.00
31/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R211 On 05-February-15			Bond Future	133.23	133.2413	133.2279	133.2413	0.00
31/07/2014	R211 On 05-February-15	133.01	Call	Bond Future	218	0	218	0	0.00
31/07/2014	R211 On 05-February-15	133.00	Call	Bond Future	228	0	228	0	0.00
31/07/2014	R211 On 05-February-15	132.99	Call	Bond Future	238	0	238	0	0.00
31/07/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R212 On 07-August-14			Bond Future	135.53	135.3502	135.5262	135.3502	349.00
31/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6536	6	6536	6	0.00
31/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6526	6	6526	6	0.00
31/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6516	6	6516	6	0.00
31/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R212 On 06-November-14			Bond Future	137.58	137.4052	137.5825	137.4052	19,059.00
31/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	2573	2	2573	2	0.00
31/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	2583	2	2583	2	0.00
31/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	2593	2	2593	2	0.00
31/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R212 On 05-February-15			Bond Future	138.05	137.8713	138.0502	137.8713	0.00
31/07/2014	R212 On 05-February-15	138.00	Call	Bond Future	50	0	50	0	0.00
31/07/2014	R212 On 05-February-15	138.01	Call	Bond Future	40	0	40	0	0.00
31/07/2014	R212 On 05-February-15	137.99	Call	Bond Future	60	0	60	0	0.00
31/07/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R212 On 05-February-15	138.01	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R212 On 05-February-15	138.00	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R213 On 07-August-14			Bond Future	8.75	88.0431	8.7458	88.0431	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
31/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1018	1	1018	1	0.00
31/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1125	1	1125	1	0.00
31/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1071	1	1071	1	0.00
31/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	296	0	296	0	0.00
31/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	273	0	273	0	0.00
31/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	252	0	252	0	0.00
31/07/2014	R213 On 06-November-14			Bond Future	8.82	85.8271	8.8199	85.8271	6,207.00
31/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2257	2	2257	2	0.00
31/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2335	2	2335	2	0.00
31/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2296	2	2296	2	0.00
31/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	2068	2	2068	2	0.00
31/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	2104	2	2104	2	0.00
31/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	2032	2	2032	2	0.00
31/07/2014	R213 On 05-February-15			Bond Future	8.89	87.2075	8.8868	87.2075	0.00
31/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	4609	5	4609	5	0.00
31/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	4699	5	4699	5	0.00
31/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	4654	5	4654	5	0.00
31/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	2000	2	2000	2	0.00
31/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	1974	2	1974	2	0.00
31/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	2026	2	2026	2	0.00
31/07/2014	R213 On 07-May-15			Bond Future	8.93	85.2119	8.9321	85.2119	0.00
31/07/2014	R213 On 07-May-15	8.74	Call	Bond Future	3254	0	3254	0	0.00
31/07/2014	R213 On 07-May-15	8.76	Call	Bond Future	3321	0	3321	0	0.00
31/07/2014	R213 On 07-May-15	8.75	Call	Bond Future	3287	0	3287	0	0.00
31/07/2014	R213 On 07-May-15	8.75	Put	Bond Future	4649	1	4649	1	0.00
31/07/2014	R213 On 07-May-15	8.74	Put	Bond Future	4691	1	4691	1	0.00
31/07/2014	R213 On 07-May-15	8.76	Put	Bond Future	4607	1	4607	1	0.00
31/07/2014	R214 On 07-August-14			Bond Future	9.00	77.8829	8.9954	77.8829	4,061.00
31/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	4198	4	4198	4	0.00
31/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	4126	4	4126	4	0.00
31/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	4270	4	4270	4	0.00
31/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	2	0	2	0	0.00
31/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	2	0	2	0	0.00
31/07/2014	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
31/07/2014	R214 On 06-November-14			Bond Future	9.06	75.7670	9.0645	75.7670	2,026.00
31/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	2872	3	2872	3	2,500.00
31/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5060	5	5060	5	0.00
31/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5115	5	5115	5	0.00
31/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5169	5	5169	5	0.00
31/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	5954	6	5954	6	0.00
31/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	1822	2	1822	2	0.00
31/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	768	1	768	1	0.00
31/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	542	1	542	1	2,500.00
31/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	752	1	752	1	0.00
31/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	736	1	736	1	0.00
31/07/2014	R214 On 05-February-15			Bond Future	9.13	76.9856	9.1274	76.9856	0.00
31/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	4961	5	4961	5	0.00
31/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	4915	5	4915	5	0.00
31/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	4870	5	4870	5	0.00
31/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2121	2	2121	2	0.00
31/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2095	2	2095	2	0.00
31/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2148	2	2148	2	0.00
31/07/2014	R214 On 07-May-15			Bond Future	9.17	75.0615	9.1714	75.0615	0.00
31/07/2014	R214 On 07-May-15	9.15	Call	Bond Future	4098	0	4098	0	0.00
31/07/2014	R214 On 07-May-15	9.16	Call	Bond Future	4136	0	4136	0	0.00
31/07/2014	R214 On 07-May-15	9.14	Call	Bond Future	4061	0	4061	0	0.00
31/07/2014	R214 On 07-May-15	9.16	Put	Bond Future	4223	0	4223	0	0.00
31/07/2014	R214 On 07-May-15	9.15	Put	Bond Future	4263	0	4263	0	0.00
31/07/2014	R214 On 07-May-15	9.14	Put	Bond Future	4302	0	4302	0	0.00
31/07/2014	R248 On 07-August-14			Bond Future	9.08	100.6030	9.0756	100.6030	10,044.00
31/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	5527	6	5527	6	0.00
31/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	5618	6	5618	6	0.00
31/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	5436	6	5436	6	0.00
31/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R248 On 06-November-14			Bond Future	9.15	97.6908	9.1473	97.6908	10,833.00
31/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	5436	6	5436	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
31/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	5526	6	5526	6	0.00
31/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	5615	6	5615	6	0.00
31/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R248 On 05-February-15			Bond Future	9.21	99.2619	9.2128	99.2619	0.00
31/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	2760	3	2760	3	0.00
31/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	2666	3	2666	3	0.00
31/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	2854	3	2854	3	0.00
31/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R248 On 07-May-15			Bond Future	9.26	96.5942	9.2592	96.5942	0.00
31/07/2014	R248 On 07-May-15	9.25	Call	Bond Future	0	0	0	0	0.00
31/07/2014	R248 On 07-May-15	9.26	Call	Bond Future	7	0	7	0	0.00
31/07/2014	R248 On 07-May-15	9.24	Call	Bond Future	0	0	0	0	0.00
31/07/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
31/07/2014	R248 On 07-May-15	9.24	Put	Bond Future	188	0	188	0	0.00
31/07/2014	R248 On 07-May-15	9.25	Put	Bond Future	90	0	90	0	0.00