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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
16/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	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
16/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	2025 On 07-August-14			Bond Future	117.26	117.2415	117.2551	117.2415	0.00
16/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	8265	8	8265	8	0.00
16/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	8245	8	8245	8	0.00
16/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	8255	8	8255	8	0.00
16/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2025 On 06-November-14			Bond Future	119.00	118.9923	119.0034	118.9923	0.00
16/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	2013	2	2013	2	0.00
16/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1993	2	1993	2	0.00
16/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	2003	2	2003	2	0.00
16/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2030 On 07-August-14			Bond Future	8.61	94.2949	8.6147	94.2949	1,868.00
16/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	2987	2	2987	2	0.00
16/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	3143	2	3143	2	0.00
16/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	3065	2	3065	2	0.00
16/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2030 On 06-November-14			Bond Future	8.69	95.6916	8.6889	95.6916	2,313.00
16/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	2369	2	2369	2	0.00
16/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	2523	2	2523	2	0.00
16/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	2446	2	2446	2	0.00
16/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2030 On 05-February-15			Bond Future	8.76	93.1603	8.7602	93.1603	0.00
16/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	3676	3	3676	3	0.00
16/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	3824	3	3824	3	0.00
16/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	3750	3	3750	3	0.00
16/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

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16/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2037 On 07-August-14			Bond Future	8.88	95.7821	8.8839	95.7821	8,604.00
16/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	1628	1	1628	1	0.00
16/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	1445	1	1445	1	0.00
16/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	1537	1	1537	1	0.00
16/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2037 On 06-November-14			Bond Future	8.96	97.2008	8.9561	97.2008	1,398.00
16/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	6417	6	6417	6	0.00
16/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	6582	6	6582	6	0.00
16/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	6500	6	6500	6	0.00
16/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2037 On 05-February-15			Bond Future	9.03	94.4424	9.0255	94.4424	0.00
16/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	4087	3	4087	3	0.00
16/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	4256	3	4256	3	0.00
16/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	4171	3	4171	3	0.00
16/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2038 On 07-August-14			Bond Future	122.21	122.1894	122.2059	122.1894	1,015.00
16/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	16196	16	16196	16	0.00
16/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	16206	16	16206	16	0.00
16/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	16216	16	16216	16	0.00
16/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2038 On 06-November-14			Bond Future	124.03	124.0140	124.0280	124.0140	900.00
16/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	4038	4	4038	4	0.00
16/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	4018	4	4018	4	0.00
16/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	4028	4	4028	4	0.00

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16/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2046 On 07-August-14			Bond Future	122.35	122.3363	122.3527	122.3363	0.00
16/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17903	18	17903	18	0.00
16/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17913	18	17913	18	0.00
16/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17923	18	17923	18	0.00
16/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2046 On 06-November-14			Bond Future	122.83	122.8178	122.8318	122.8178	5,348.00
16/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	18402	18	18402	18	0.00
16/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	18382	18	18382	18	0.00
16/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	18392	18	18392	18	0.00
16/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2050 On 07-August-14			Bond Future	128.10	128.0798	128.0977	128.0798	688.00
16/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	16098	16	16098	16	0.00
16/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	16108	16	16108	16	0.00
16/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	16088	16	16088	16	0.00
16/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2050 On 06-November-14			Bond Future	130.01	129.9924	130.0076	129.9924	2,112.00
16/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3998	4	3998	4	0.00
16/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	4008	4	4008	4	0.00
16/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	4018	4	4018	4	0.00
16/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	AL12 On 07-August-14			Index Future	504.40	500.9170	504.3990	500.9170	0.00
16/07/2014	AL12 On 06-November-14			Index Future	511.86	508.3300	511.8580	508.3300	0.00
16/07/2014	AL12 On 05-February-15			Index Future	519.75	516.1650	519.7490	516.1650	0.00
16/07/2014	AL37 On 07-August-14			Index Future	427.58	426.4710	427.5800	426.4710	0.00
16/07/2014	AL37 On 06-November-14			Index Future	433.90	432.7830	433.9020	432.7830	0.00
16/07/2014	AL7T On 07-August-14			Index Future	504.65	502.4920	504.6490	502.4920	0.00
16/07/2014	AL7T On 06-November-14			Index Future	512.11	509.9280	512.1110	509.9280	1.00
16/07/2014	ALBI On 07-August-14			Index Future	458.89	456.8170	458.8890	456.8170	597.00
16/07/2014	ALBI On 06-November-14			Index Future	465.67	463.5780	465.6740	463.5780	48.00
16/07/2014	ALBI On 05-February-15			Index Future	472.85	470.7230	472.8530	470.7230	0.00
16/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
16/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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16/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
16/07/2014	EL28 On 07-August-14			Bond Future	124.06	124.0390	124.0558	124.0390	0.00
16/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10046	10	10046	10	0.00
16/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10056	10	10056	10	0.00
16/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10066	10	10066	10	0.00
16/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	EL28 On 06-November-14			Bond Future	124.42	124.4100	124.4244	124.4100	0.00
16/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2424	2	2424	2	0.00
16/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2434	2	2434	2	0.00
16/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2414	2	2414	2	0.00
16/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	ES33 On 07-August-14			Bond Future	9.50	84.9440	9.4993	84.9440	0.00
16/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4697	4	4697	4	0.00
16/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4766	4	4766	4	0.00
16/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4628	4	4628	4	0.00
16/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
16/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
16/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
16/07/2014	ES33 On 06-November-14			Bond Future	9.60	82.4175	9.5958	82.4175	6,220.00
16/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4915	4	4915	4	0.00
16/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4983	4	4983	4	0.00
16/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5050	4	5050	4	0.00
16/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
16/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
16/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
16/07/2014	ES33 On 05-February-15			Bond Future	9.69	83.6886	9.6910	83.6886	0.00
16/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2280	2	2280	2	0.00
16/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2210	2	2210	2	0.00

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16/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2140	1	2140	1	0.00
16/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	GOVI On 07-August-14			GOVI	457.36	455.4410	457.3600	455.4410	521.00
16/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
16/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
16/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
16/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	26300	5	26300	5	0.00
16/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	26400	5	26400	5	0.00
16/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	26500	5	26500	5	0.00
16/07/2014	GOVI On 06-November-14			GOVI	464.12	462.1810	464.1230	462.1810	105.00
16/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	151330	13	151330	13	0.00
16/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	151130	13	151130	13	0.00
16/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	151230	13	151230	13	0.00
16/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
16/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
16/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
16/07/2014	GOVI On 05-February-15			GOVI	471.28	469.3040	471.2790	469.3040	0.00
16/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	112890	9	112890	9	0.00
16/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	112690	9	112690	9	0.00
16/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	112790	9	112790	9	0.00
16/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
16/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
16/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
16/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
16/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.31	143.2971	143.3050	143.2971	635.00
16/07/2014	IGOV On 07-August-14			Index Future	217.34	217.3320	217.3410	217.3320	706.00
16/07/2014	IGOV On 06-November-14			Index Future	220.58	220.5760	220.5810	220.5760	647.00
16/07/2014	IGOV On 05-February-15			Index Future	224.01	224.0020	224.0090	224.0020	0.00
16/07/2014	ILBI On 07-August-14			Index Future	588.95	588.8880	588.9530	588.8880	210.00
16/07/2014	ILBI On 06-November-14			Index Future	597.81	597.7480	597.8120	597.7480	0.00
16/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
16/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	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
16/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
16/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
16/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
16/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
16/07/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.83	94.2000	5.8330	94.2000	0.00
16/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.04	93.9300	6.0400	93.9300	0.00
16/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.07	93.8800	6.0700	93.8800	33,000.00
16/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.21	93.7500	6.2100	93.7500	0.00
16/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.28	93.6900	6.2800	93.6900	0.00
16/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.40	93.5500	6.4000	93.5500	0.00
16/07/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.52	6.5200	6.5200	6.5200	0.00
16/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.63	93.3100	6.6300	93.3100	2,850.00
16/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.86	93.0700	6.8600	93.0700	5,000.00
16/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.05	92.8500	7.0500	92.8500	0.00
16/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.22	92.6900	7.2200	92.6900	0.00
16/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.35	92.5500	7.3500	92.5500	0.00
16/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.47	92.4200	7.4700	92.4200	0.00
16/07/2014	R023 On 07-August-14			Bond Future	8.01	101.4239	8.0119	101.4239	10,508.00
16/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	2885	2	2885	2	0.00
16/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	2995	3	2995	3	0.00
16/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	2940	3	2940	3	0.00
16/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	45	0	45	0	0.00
16/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	48	0	48	0	0.00
16/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	42	0	42	0	0.00
16/07/2014	R023 On 06-November-14			Bond Future	8.10	99.0059	8.0970	99.0059	0.00
16/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3551	3	3551	3	0.00
16/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3594	3	3594	3	0.00
16/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3636	3	3636	3	0.00
16/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	690	1	690	1	0.00
16/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	676	1	676	1	0.00
16/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	704	1	704	1	0.00
16/07/2014	R023 On 05-February-15			Bond Future	8.18	100.5326	8.1790	100.5326	0.00
16/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	4386	4	4386	4	0.00
16/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4425	4	4425	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
16/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	4347	4	4347	4	0.00
16/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	1187	1	1187	1	0.00
16/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	1171	1	1171	1	0.00
16/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	1203	1	1203	1	0.00
16/07/2014	R157 On 07-August-14			Bond Future	6.67	112.5288	6.6724	112.5288	6,048.00
16/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	151	0	151	0	0.00
16/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	158	0	158	0	0.00
16/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	165	0	165	0	0.00
16/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	77	0	77	0	0.00
16/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	73	0	73	0	0.00
16/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	69	0	69	0	0.00
16/07/2014	R157 On 06-November-14			Bond Future	6.90	107.3831	6.8958	107.3831	0.00
16/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	52	0	52	0	0.00
16/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	50	0	50	0	0.00
16/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	53	0	53	0	0.00
16/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	634	1	634	1	0.00
16/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	648	1	648	1	0.00
16/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	641	1	641	1	0.00
16/07/2014	R157 On 05-February-15			Bond Future	7.22	109.0396	7.2162	109.0396	0.00
16/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	957	1	957	1	0.00
16/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	967	1	967	1	0.00
16/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	962	1	962	1	0.00
16/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	64	0	64	0	0.00
16/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	65	0	65	0	0.00
16/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	63	0	63	0	0.00
16/07/2014	R186 On 07-August-14			Bond Future	8.19	118.5879	8.1948	118.5879	40,078.00
16/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	1491	1	1491	1	0.00
16/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	397	0	397	0	105.00
16/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1600	1	1600	1	0.00
16/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	1286	1	1286	1	1,200.00
16/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1545	1	1545	1	0.00
16/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	8226	8	8226	8	0.00
16/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	2330	2	2330	2	0.00
16/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	4296	4	4296	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
16/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	19	0	19	0	210.00
16/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	6027	5	6027	5	0.00
16/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	2090	3	2090	3	0.00
16/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	615	1	615	1	0.00
16/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	676	1	676	1	0.00
16/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	1	0	1	0	2,100.00
16/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	645	1	645	1	0.00
16/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	813	1	813	1	0.00
16/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	330	0	330	0	105.00
16/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	58	0	58	0	1,000.00
16/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	10	0	10	0	840.00
16/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	5296	6	5296	6	0.00
16/07/2014	R186 On 06-November-14			Bond Future	8.27	120.3441	8.2707	120.3441	23,112.00
16/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	7658	7	7658	7	0.00
16/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	2011	2	2011	2	0.00
16/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	2086	2	2086	2	0.00
16/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	2048	2	2048	2	0.00
16/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	3071	3	3071	3	0.00
16/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	3023	3	3023	3	0.00
16/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	3119	3	3119	3	0.00
16/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	411	0	411	0	2,010.00
16/07/2014	R186 On 05-February-15			Bond Future	8.34	116.9049	8.3419	116.9049	0.00
16/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	5398	5	5398	5	0.00
16/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	5450	5	5450	5	0.00
16/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	6751	6	6751	6	0.00
16/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	5346	5	5346	5	0.00
16/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	2097	2	2097	2	0.00
16/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	2070	2	2070	2	0.00
16/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1493	2	1493	2	9,600.00
16/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	2125	2	2125	2	0.00
16/07/2014	R197 On 07-August-14			Bond Future	287.03	286.9949	287.0259	286.9949	0.00
16/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	17026	17	17026	17	0.00
16/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	17016	17	17016	17	0.00
16/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	17036	17	17036	17	0.00

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16/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R197 On 06-November-14			Bond Future	291.31	291.2805	291.3056	291.2805	905.00
16/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	6306	6	6306	6	0.00
16/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	6316	6	6316	6	0.00
16/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	6296	6	6296	6	0.00
16/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R201 On 07-August-14			Bond Future	5.88	102.2043	5.8795	102.2043	0.00
16/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	28	0	28	0	0.00
16/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	29	0	29	0	0.00
16/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	29	0	29	0	0.00
16/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	240	0	240	0	0.00
16/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	237	0	237	0	0.00
16/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	234	0	234	0	0.00
16/07/2014	R202 On 07-August-14			Bond Future	230.03	230.0000	230.0288	230.0000	126.00
16/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	22039	22	22039	22	0.00
16/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	22019	22	22019	22	0.00
16/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	22029	22	22029	22	0.00
16/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R202 On 06-November-14			Bond Future	233.46	233.4346	233.4585	233.4346	44,466.00
16/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	6469	6	6469	6	0.00
16/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	6459	6	6459	6	0.00
16/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	6449	6	6449	6	0.00
16/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R203 On 07-August-14			Bond Future	7.12	106.2289	7.1249	106.2289	24,351.00
16/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	623	0	623	0	0.00
16/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	602	0	602	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
16/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	52	0	52	0	46.00
16/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	582	0	582	0	0.00
16/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	116	0	116	0	0.00
16/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	109	0	109	0	0.00
16/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	123	0	123	0	0.00
16/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	849	1	849	1	0.00
16/07/2014	R203 On 06-November-14			Bond Future	7.24	103.6391	7.2401	103.6391	6,432.00
16/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	385	0	385	0	14.00
16/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	272	0	272	0	45.00
16/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	286	0	286	0	0.00
16/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	279	0	279	0	0.00
16/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	1056	1	1056	1	0.00
16/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1307	1	1307	1	0.00
16/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1269	1	1269	1	0.00
16/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1288	1	1288	1	0.00
16/07/2014	R203 On 05-February-15			Bond Future	7.36	105.2375	7.3554	105.2375	0.00
16/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1354	1	1354	1	55.00
16/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2508	2	2508	2	0.00
16/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2488	2	2488	2	0.00
16/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2527	2	2527	2	0.00
16/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	201	0	201	0	0.00
16/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	198	0	198	0	0.00
16/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	571	1	571	1	0.00
16/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	205	0	205	0	0.00
16/07/2014	R204 On 07-August-14			Bond Future	7.42	103.0182	7.4222	103.0182	14,507.00
16/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	473	0	473	0	0.00
16/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	493	0	493	0	0.00
16/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1374	1	1374	1	0.00
16/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	453	0	453	0	0.00
16/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	55	0	55	0	530.00
16/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	387	1	387	1	0.00
16/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	370	0	370	0	0.00
16/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	353	0	353	0	0.00
16/07/2014	R204 On 06-November-14			Bond Future	7.52	104.5438	7.5247	104.5438	200.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
16/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	300	0	300	0	0.00
16/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	308	0	308	0	0.00
16/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	1999	2	1999	2	0.00
16/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	292	0	292	0	0.00
16/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	2166	2	2166	2	0.00
16/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	380	0	380	0	1,270.00
16/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	2194	2	2194	2	0.00
16/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	2138	2	2138	2	0.00
16/07/2014	R204 On 05-February-15			Bond Future	7.62	102.1217	7.6225	102.1217	0.00
16/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2617	2	2617	2	0.00
16/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2594	2	2594	2	0.00
16/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2641	2	2641	2	0.00
16/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	554	1	554	1	0.00
16/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	562	1	562	1	0.00
16/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	570	1	570	1	0.00
16/07/2014	R207 On 07-August-14			Bond Future	7.65	98.4730	7.6549	98.4730	33,961.00
16/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	590	0	590	0	0.00
16/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	614	0	614	0	0.00
16/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	639	0	639	0	0.00
16/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	420	1	420	1	0.00
16/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	401	1	401	1	0.00
16/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	439	1	439	1	0.00
16/07/2014	R207 On 06-November-14			Bond Future	7.75	99.9313	7.7491	99.9313	434.00
16/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	512	0	512	0	0.00
16/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	537	0	537	0	0.00
16/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	525	0	525	0	0.00
16/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	2227	2	2227	2	0.00
16/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	2197	2	2197	2	0.00
16/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	2167	2	2167	2	0.00
16/07/2014	R207 On 05-February-15			Bond Future	7.84	97.8312	7.8401	97.8312	0.00
16/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3228	3	3228	3	0.00
16/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3285	3	3285	3	0.00
16/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3256	3	3256	3	0.00
16/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	681	1	681	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
16/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	671	1	671	1	0.00
16/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	691	1	691	1	0.00
16/07/2014	R207 On 07-May-15			Bond Future	7.91	99.4819	7.9090	99.4819	0.00
16/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2687	3	2687	3	0.00
16/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1634	1	1634	1	66.00
16/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2710	3	2710	3	0.00
16/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2664	2	2664	2	0.00
16/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1391	2	1391	2	0.00
16/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	2315	2	2315	2	0.00
16/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1405	2	1405	2	0.00
16/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1420	2	1420	2	0.00
16/07/2014	R208 On 07-August-14			Bond Future	7.81	96.6670	7.8138	96.6670	16,244.00
16/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	551	0	551	0	0.00
16/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	2306	2	2306	2	0.00
16/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	528	0	528	0	0.00
16/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	576	0	576	0	0.00
16/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	41	0	41	0	630.00
16/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	620	1	620	1	0.00
16/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	594	1	594	1	0.00
16/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	645	1	645	1	0.00
16/07/2014	R208 On 06-November-14			Bond Future	7.90	94.7007	7.9037	94.7007	571.00
16/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	542	0	542	0	0.00
16/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	569	0	569	0	0.00
16/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	555	0	555	0	0.00
16/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	3226	3	3226	3	0.00
16/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	2749	3	2749	3	0.00
16/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	436	1	436	1	1,520.00
16/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	2785	3	2785	3	0.00
16/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2713	3	2713	3	0.00
16/07/2014	R208 On 05-February-15			Bond Future	7.99	96.1613	7.9891	96.1613	0.00
16/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3255	3	3255	3	0.00
16/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3317	3	3317	3	0.00
16/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3286	3	3286	3	0.00
16/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	984	1	984	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
16/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	970	1	970	1	0.00
16/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	956	1	956	1	0.00
16/07/2014	R209 On 07-August-14			Bond Future	8.80	77.1330	8.8029	77.1330	10,760.00
16/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	2141	2	2141	2	0.00
16/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	2199	2	2199	2	0.00
16/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	2257	2	2257	2	0.00
16/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	305	0	305	0	0.00
16/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	338	1	338	1	0.00
16/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	321	1	321	1	0.00
16/07/2014	R209 On 06-November-14			Bond Future	8.87	75.1290	8.8716	75.1290	16,291.00
16/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	8199	8	8199	8	0.00
16/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	5391	5	5391	5	0.00
16/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2771	2	2771	2	2,050.00
16/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	8487	8	8487	8	0.00
16/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	7910	7	7910	7	0.00
16/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1285	1	1285	1	5,500.00
16/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2934	3	2934	3	0.00
16/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	4112	4	4112	4	0.00
16/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	3190	3	3190	3	2,050.00
16/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	5823	5	5823	5	0.00
16/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	3018	3	3018	3	0.00
16/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2976	3	2976	3	1,640.00
16/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	2028	2	2028	2	2,200.00
16/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1302	2	1302	2	2,200.00
16/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	318	0	318	0	2,050.00
16/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	4211	5	4211	5	0.00
16/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	284	0	284	0	1,640.00
16/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	252	0	252	0	2,050.00
16/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	2966	3	2966	3	0.00
16/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	2004	2	2004	2	0.00
16/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2175	2	2175	2	0.00
16/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	1971	2	1971	2	0.00
16/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	813	1	813	1	5,500.00
16/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	1844	2	1844	2	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
16/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	694	1	694	1	907.00
16/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	2037	2	2037	2	0.00
16/07/2014	R209 On 05-February-15			Bond Future	8.94	76.2879	8.9366	76.2879	0.00
16/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4690	4	4690	4	0.00
16/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4734	4	4734	4	0.00
16/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4647	4	4647	4	0.00
16/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3657	3	3657	3	0.00
16/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2408	3	2408	3	0.00
16/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2352	3	2352	3	0.00
16/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2380	3	2380	3	0.00
16/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3181	3	3181	3	0.00
16/07/2014	R210 On 07-August-14			Bond Future	172.20	172.1760	172.1974	172.1760	123.00
16/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	13197	13	13197	13	0.00
16/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	13207	13	13207	13	0.00
16/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	13187	13	13187	13	0.00
16/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R210 On 06-November-14			Bond Future	172.73	172.7078	172.7255	172.7078	495.00
16/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	3736	4	3736	4	0.00
16/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	3716	4	3716	4	0.00
16/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	3726	4	3726	4	0.00
16/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R211 On 07-August-14			Bond Future	130.81	130.8016	130.8076	130.8016	390.00
16/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2818	3	2818	3	0.00
16/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2808	3	2808	3	0.00
16/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2798	3	2798	3	0.00
16/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R211 On 06-November-14			Bond Future	132.76	132.7549	132.7580	132.7549	0.00
16/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2768	3	2768	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
16/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2758	3	2758	3	0.00
16/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2748	3	2748	3	0.00
16/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R212 On 07-August-14			Bond Future	136.05	136.0369	136.0520	136.0369	349.00
16/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	7062	7	7062	7	0.00
16/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	7052	7	7052	7	0.00
16/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	7042	7	7042	7	0.00
16/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R212 On 06-November-14			Bond Future	138.08	138.0685	138.0806	138.0685	20,029.00
16/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	3071	3	3071	3	0.00
16/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	3081	3	3081	3	0.00
16/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	3091	3	3091	3	0.00
16/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R213 On 07-August-14			Bond Future	8.63	88.1929	8.6288	88.1929	23,660.00
16/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	2008	2	2008	2	0.00
16/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	2123	2	2123	2	0.00
16/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	2065	2	2065	2	0.00
16/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	342	1	342	1	0.00
16/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	361	1	361	1	0.00
16/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	380	1	380	1	0.00
16/07/2014	R213 On 06-November-14			Bond Future	8.70	85.9583	8.7023	85.9583	6,205.00
16/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2999	3	2999	3	0.00
16/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	3085	3	3085	3	0.00
16/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	3042	3	3042	3	0.00
16/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	1915	2	1915	2	0.00
16/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	1882	2	1882	2	0.00
16/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	1947	2	1947	2	0.00
16/07/2014	R213 On 05-February-15			Bond Future	8.77	87.2839	8.7731	87.2839	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
16/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	5482	5	5482	5	0.00
16/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	5388	5	5388	5	0.00
16/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	5435	5	5435	5	0.00
16/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	1924	2	1924	2	0.00
16/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	1900	2	1900	2	0.00
16/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	1949	2	1949	2	0.00
16/07/2014	R214 On 07-August-14			Bond Future	8.88	78.0868	8.8775	78.0868	4,311.00
16/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	5097	4	5097	4	0.00
16/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	5237	5	5237	5	0.00
16/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	5167	4	5167	4	0.00
16/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	23	0	23	0	0.00
16/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	27	0	27	0	0.00
16/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	25	0	25	0	0.00
16/07/2014	R214 On 06-November-14			Bond Future	8.95	75.9554	8.9457	75.9554	1,726.00
16/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3712	3	3712	3	2,500.00
16/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	6006	5	6006	5	0.00
16/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	6062	6	6062	6	0.00
16/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	6118	6	6118	6	0.00
16/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	6915	6	6915	6	0.00
16/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	1723	2	1723	2	0.00
16/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	563	1	563	1	2,500.00
16/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	758	1	758	1	0.00
16/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	744	1	744	1	0.00
16/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	773	1	773	1	0.00
16/07/2014	R214 On 05-February-15			Bond Future	9.01	77.1268	9.0116	77.1268	0.00
16/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5779	5	5779	5	0.00
16/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5731	5	5731	5	0.00
16/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5683	5	5683	5	0.00
16/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2031	2	2031	2	0.00
16/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2007	2	2007	2	0.00
16/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2056	2	2056	2	0.00
16/07/2014	R248 On 07-August-14			Bond Future	8.94	101.0137	8.9379	101.0137	10,044.00
16/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	6941	6	6941	6	0.00
16/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	7033	6	7033	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
16/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	6850	6	6850	6	0.00
16/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R248 On 06-November-14			Bond Future	9.01	98.0838	9.0081	98.0838	9,590.00
16/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	6846	6	6846	6	0.00
16/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	7025	6	7025	6	0.00
16/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	6936	6	6936	6	0.00
16/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R248 On 05-February-15			Bond Future	9.08	99.5964	9.0759	99.5964	0.00
16/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	4128	3	4128	3	0.00
16/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	4222	3	4222	3	0.00
16/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	4035	3	4035	3	0.00
16/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
16/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00