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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
23/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	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
23/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	2025 On 07-August-14			Bond Future	116.36	116.5655	116.3562	116.5655	0.00
23/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	7366	8	7366	8	0.00
23/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	7346	8	7346	8	0.00
23/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	7356	8	7356	8	0.00
23/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2025 On 06-November-14			Bond Future	118.13	118.3421	118.1279	118.3421	0.00
23/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1138	1	1138	1	0.00
23/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1118	1	1118	1	0.00
23/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1128	1	1128	1	0.00
23/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2030 On 07-August-14			Bond Future	8.55	95.2206	8.5468	95.2206	1,868.00
23/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	3542	3	3542	3	0.00
23/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	3698	3	3698	3	0.00
23/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	3620	3	3620	3	0.00
23/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2030 On 06-November-14			Bond Future	8.62	96.6601	8.6152	96.6601	2,317.00
23/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	2962	3	2962	3	0.00
23/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	3117	3	3117	3	0.00
23/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	3039	3	3039	3	0.00
23/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2030 On 05-February-15			Bond Future	8.68	94.2129	8.6754	94.2129	0.00
23/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	4347	4	4347	4	0.00
23/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	4496	4	4496	4	0.00
23/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	4422	4	4422	4	0.00
23/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2037 On 07-August-14			Bond Future	8.85	96.6074	8.8466	96.6074	8,213.00
23/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	1979	2	1979	2	0.00
23/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	1797	1	1797	1	0.00
23/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	1888	2	1888	2	0.00
23/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2037 On 06-November-14			Bond Future	8.91	98.0679	8.9143	98.0679	1,398.00
23/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	6804	6	6804	6	0.00
23/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	6969	7	6969	7	0.00
23/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	6887	7	6887	7	0.00
23/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2037 On 05-February-15			Bond Future	8.97	95.3930	8.9749	95.3930	0.00
23/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	4549	4	4549	4	0.00
23/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	4719	4	4719	4	0.00
23/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	4634	4	4634	4	0.00
23/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2038 On 07-August-14			Bond Future	121.47	121.4543	121.4677	121.4543	1,135.00
23/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	15458	15	15458	15	0.00
23/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	15468	15	15468	15	0.00
23/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	15478	15	15478	15	0.00
23/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2038 On 06-November-14			Bond Future	123.32	123.3052	123.3173	123.3052	900.00
23/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	3327	3	3327	3	0.00
23/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	3307	3	3307	3	0.00
23/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	3317	3	3317	3	0.00

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23/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2046 On 07-August-14			Bond Future	121.45	121.4344	121.4485	121.4344	0.00
23/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	16998	17	16998	17	0.00
23/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17008	17	17008	17	0.00
23/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17018	17	17018	17	0.00
23/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2046 On 06-November-14			Bond Future	121.95	121.9395	121.9523	121.9395	5,348.00
23/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	17522	18	17522	18	0.00
23/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	17502	17	17502	17	0.00
23/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	17512	17	17512	17	0.00
23/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2050 On 07-August-14			Bond Future	127.68	128.1365	127.6788	128.1365	688.00
23/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	15679	16	15679	16	0.00
23/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	15689	16	15689	16	0.00
23/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	15669	16	15669	16	0.00
23/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2050 On 06-November-14			Bond Future	129.62	130.0897	129.6232	130.0897	2,112.00
23/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3613	4	3613	4	0.00
23/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3623	4	3623	4	0.00
23/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3633	4	3633	4	0.00
23/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	AL12 On 07-August-14			Index Future	506.68	504.9250	506.6790	504.9250	0.00
23/07/2014	AL12 On 06-November-14			Index Future	514.33	512.5560	514.3310	512.5560	0.00
23/07/2014	AL12 On 05-February-15			Index Future	522.63	520.8220	522.6280	520.8220	0.00
23/07/2014	AL37 On 07-August-14			Index Future	428.94	427.7150	428.9420	427.7150	0.00
23/07/2014	AL37 On 06-November-14			Index Future	435.42	434.1790	435.4200	434.1790	0.00
23/07/2014	AL7T On 07-August-14			Index Future	507.57	505.7690	507.5690	505.7690	0.00
23/07/2014	AL7T On 06-November-14			Index Future	515.23	513.4130	515.2340	513.4130	1.00
23/07/2014	ALBI On 07-August-14			Index Future	460.62	459.2330	460.6220	459.2330	443.00
23/07/2014	ALBI On 06-November-14			Index Future	467.58	466.1730	467.5790	466.1730	198.00
23/07/2014	ALBI On 05-February-15			Index Future	475.12	473.6920	475.1210	473.6920	0.00
23/07/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/07/2014	EL28 On 07-August-14			Bond Future	123.46	123.4462	123.4609	123.4462	0.00
23/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9451	9	9451	9	0.00
23/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9461	9	9461	9	0.00
23/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9471	9	9471	9	0.00
23/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	EL28 On 06-November-14			Bond Future	123.86	123.8465	123.8596	123.8465	0.00
23/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1860	2	1860	2	0.00
23/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1870	2	1870	2	0.00
23/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1850	2	1850	2	0.00
23/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	ES33 On 07-August-14			Bond Future	9.45	85.6565	9.4503	85.6565	0.00
23/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	5069	5	5069	5	0.00
23/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	5138	5	5138	5	0.00
23/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	5000	5	5000	5	0.00
23/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
23/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
23/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

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23/07/2014	ES33 On 06-November-14			Bond Future	9.54	83.1660	9.5417	83.1660	6,220.00
23/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5319	5	5319	5	0.00
23/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5387	5	5387	5	0.00
23/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5454	5	5454	5	0.00
23/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
23/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
23/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
23/07/2014	ES33 On 05-February-15			Bond Future	9.63	84.5088	9.6269	84.5088	0.00
23/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2749	2	2749	2	0.00
23/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2679	2	2679	2	0.00
23/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2609	2	2609	2	0.00
23/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	GOVI On 07-August-14			GOVI	459.14	457.7290	459.1410	457.7290	521.00
23/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
23/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
23/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
23/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	8490	2	8490	2	0.00
23/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	8590	2	8590	2	0.00
23/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	8690	2	8690	2	0.00
23/07/2014	GOVI On 06-November-14			GOVI	466.08	464.6470	466.0750	464.6470	105.00
23/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	170850	16	170850	16	0.00
23/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	170650	16	170650	16	0.00
23/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	170750	16	170750	16	0.00
23/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
23/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
23/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
23/07/2014	GOVI On 05-February-15			GOVI	473.59	472.1400	473.5930	472.1400	0.00
23/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	136030	12	136030	12	0.00
23/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	135830	12	135830	12	0.00
23/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	135930	12	135930	12	0.00
23/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
23/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
23/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.14	143.1386	143.1438	143.1386	635.00
23/07/2014	IGOV On 07-August-14			Index Future	216.36	216.3080	216.3590	216.3080	706.00
23/07/2014	IGOV On 06-November-14			Index Future	219.65	219.6040	219.6530	219.6040	647.00
23/07/2014	IGOV On 05-February-15			Index Future	223.22	223.1720	223.2230	223.1720	0.00
23/07/2014	ILBI On 07-August-14			Index Future	586.23	586.0580	586.2290	586.0580	210.00
23/07/2014	ILBI On 06-November-14			Index Future	595.18	595.0080	595.1800	595.0080	0.00
23/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
23/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
23/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
23/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
23/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
23/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
23/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.99	94.0100	5.9900	94.0100	0.00
23/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.9700	6.0300	93.9700	33,000.00
23/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.10	93.8600	6.1000	93.8600	0.00
23/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.14	93.8200	6.1400	93.8200	0.00
23/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.26	93.6800	6.2600	93.6800	0.00
23/07/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.35	93.6300	6.3500	93.6300	0.00
23/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.50	93.4500	6.5000	93.4500	2,850.00
23/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.69	93.2400	6.6900	93.2400	5,000.00
23/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.86	93.0700	6.8600	93.0700	0.00
23/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.02	92.9100	7.0200	92.9100	0.00
23/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.16	92.7700	7.1600	92.7700	0.00
23/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.30	92.6400	7.3000	92.6400	0.00
23/07/2014	R023 On 07-August-14			Bond Future	7.91	102.0879	7.9126	102.0879	11,760.00
23/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	3445	3	3445	3	0.00
23/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	3560	3	3560	3	0.00
23/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	3502	3	3502	3	0.00
23/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	5	0	5	0	0.00
23/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	6	0	6	0	0.00
23/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	5	0	5	0	0.00
23/07/2014	R023 On 06-November-14			Bond Future	7.99	99.7100	7.9883	99.7100	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
23/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3966	4	3966	4	0.00
23/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	4011	4	4011	4	0.00
23/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	4057	4	4057	4	0.00
23/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	465	1	465	1	0.00
23/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	455	1	455	1	0.00
23/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	477	1	477	1	0.00
23/07/2014	R023 On 05-February-15			Bond Future	8.05	101.3195	8.0531	101.3195	0.00
23/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	4791	5	4791	5	0.00
23/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4832	5	4832	5	0.00
23/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	4749	5	4749	5	0.00
23/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	868	1	868	1	0.00
23/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	855	1	855	1	0.00
23/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	881	1	881	1	0.00
23/07/2014	R157 On 07-August-14			Bond Future	6.66	112.5035	6.6560	112.5035	2,906.00
23/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	144	0	144	0	0.00
23/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	152	0	152	0	0.00
23/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	159	0	159	0	0.00
23/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	52	0	52	0	0.00
23/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	49	0	49	0	0.00
23/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	45	0	45	0	0.00
23/07/2014	R157 On 06-November-14			Bond Future	6.83	107.3905	6.8340	107.3905	0.00
23/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	56	0	56	0	0.00
23/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	54	0	54	0	0.00
23/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	57	0	57	0	0.00
23/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	586	1	586	1	0.00
23/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	600	1	600	1	0.00
23/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	593	1	593	1	0.00
23/07/2014	R157 On 05-February-15			Bond Future	7.00	109.1248	6.9960	109.1248	0.00
23/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	1067	1	1067	1	0.00
23/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	1078	1	1078	1	0.00
23/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	1072	1	1072	1	0.00
23/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	45	0	45	0	0.00
23/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	45	0	45	0	0.00
23/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	44	0	44	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
23/07/2014	R186 On 07-August-14			Bond Future	8.11	119.3926	8.1117	119.3926	40,428.00
23/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	440	0	440	0	105.00
23/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	1821	1	1821	1	0.00
23/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1954	2	1954	2	0.00
23/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	1567	1	1567	1	1,200.00
23/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1887	2	1887	2	0.00
23/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	8943	8	8943	8	0.00
23/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	2818	2	2818	2	0.00
23/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	4963	4	4963	4	0.00
23/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	11	0	11	0	210.00
23/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	6736	6	6736	6	0.00
23/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	1415	2	1415	2	0.00
23/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	250	0	250	0	0.00
23/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	288	0	288	0	0.00
23/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
23/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	269	0	269	0	0.00
23/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	375	1	375	1	0.00
23/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	100	0	100	0	105.00
23/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	7	0	7	0	1,000.00
23/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	0	0	0	0	840.00
23/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	4569	5	4569	5	0.00
23/07/2014	R186 On 06-November-14			Bond Future	8.18	121.1975	8.1801	121.1975	23,112.00
23/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	8273	8	8273	8	0.00
23/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	2207	2	2207	2	0.00
23/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	2290	2	2290	2	0.00
23/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	2248	2	2248	2	0.00
23/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	2504	3	2504	3	0.00
23/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	2460	3	2460	3	0.00
23/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	2548	3	2548	3	0.00
23/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	258	0	258	0	2,010.00
23/07/2014	R186 On 05-February-15			Bond Future	8.24	117.8570	8.2377	117.8570	0.00
23/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	5835	6	5835	6	0.00
23/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	5891	6	5891	6	0.00
23/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	7275	7	7275	7	0.00

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23/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	5780	6	5780	6	0.00
23/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	1671	2	1671	2	0.00
23/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	1647	2	1647	2	0.00
23/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1153	1	1153	1	9,600.00
23/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	1695	2	1695	2	0.00
23/07/2014	R197 On 07-August-14			Bond Future	285.81	285.7869	285.8134	285.7869	0.00
23/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	15813	16	15813	16	0.00
23/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	15803	16	15803	16	0.00
23/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	15823	16	15823	16	0.00
23/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R197 On 06-November-14			Bond Future	290.17	290.1427	290.1653	290.1427	905.00
23/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	5165	5	5165	5	0.00
23/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	5175	5	5175	5	0.00
23/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	5155	5	5155	5	0.00
23/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R201 On 07-August-14			Bond Future	5.85	102.2027	5.8512	102.2027	0.00
23/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	18	0	18	0	0.00
23/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	19	0	19	0	0.00
23/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	19	0	19	0	0.00
23/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	220	0	220	0	0.00
23/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	217	0	217	0	0.00
23/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	214	0	214	0	0.00
23/07/2014	R202 On 07-August-14			Bond Future	228.76	228.4031	228.7649	228.4031	126.00
23/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	20775	20	20775	20	0.00
23/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	20755	20	20755	20	0.00
23/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	20765	20	20765	20	0.00
23/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R202 On 06-November-14			Bond Future	232.25	231.8845	232.2482	231.8845	44,466.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	5258	5	5258	5	0.00
23/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	5248	5	5248	5	0.00
23/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	5238	5	5238	5	0.00
23/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R203 On 07-August-14			Bond Future	7.08	106.3400	7.0761	106.3400	24,351.00
23/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	693	1	693	1	0.00
23/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	669	1	669	1	0.00
23/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	39	0	39	0	46.00
23/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	646	0	646	0	0.00
23/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	47	0	47	0	0.00
23/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	43	0	43	0	0.00
23/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	51	0	51	0	0.00
23/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	701	1	701	1	0.00
23/07/2014	R203 On 06-November-14			Bond Future	7.17	103.7837	7.1737	103.7837	6,627.00
23/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	417	0	417	0	14.00
23/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	293	0	293	0	45.00
23/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	309	0	309	0	0.00
23/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	301	0	301	0	0.00
23/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	917	1	917	1	0.00
23/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1157	1	1157	1	0.00
23/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1121	1	1121	1	0.00
23/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1139	1	1139	1	0.00
23/07/2014	R203 On 05-February-15			Bond Future	7.25	105.4592	7.2501	105.4592	0.00
23/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1480	1	1480	1	55.00
23/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2694	3	2694	3	0.00
23/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2675	2	2675	2	0.00
23/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2714	3	2714	3	0.00
23/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	140	0	140	0	0.00
23/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	137	0	137	0	0.00
23/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	449	1	449	1	0.00
23/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	143	0	143	0	0.00
23/07/2014	R204 On 07-August-14			Bond Future	7.35	103.1952	7.3502	103.1952	14,562.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	557	0	557	0	0.00
23/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	582	0	582	0	0.00
23/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1598	1	1598	1	0.00
23/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	532	0	532	0	0.00
23/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	11	0	11	0	530.00
23/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	198	0	198	0	0.00
23/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	185	0	185	0	0.00
23/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	174	0	174	0	0.00
23/07/2014	R204 On 06-November-14			Bond Future	7.44	104.7552	7.4382	104.7552	336.00
23/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	326	0	326	0	0.00
23/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	335	0	335	0	0.00
23/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	2191	2	2191	2	0.00
23/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	317	0	317	0	0.00
23/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	1887	2	1887	2	0.00
23/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	267	0	267	0	1,270.00
23/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	1914	2	1914	2	0.00
23/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	1860	2	1860	2	0.00
23/07/2014	R204 On 05-February-15			Bond Future	7.51	102.4104	7.5072	102.4104	0.00
23/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2850	3	2850	3	0.00
23/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2824	3	2824	3	0.00
23/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2875	3	2875	3	0.00
23/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	404	1	404	1	0.00
23/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	411	1	411	1	0.00
23/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	418	1	418	1	0.00
23/07/2014	R207 On 07-August-14			Bond Future	7.56	98.8476	7.5640	98.8476	34,011.00
23/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	741	1	741	1	0.00
23/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	772	1	772	1	0.00
23/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	803	1	803	1	0.00
23/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	183	0	183	0	0.00
23/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	171	0	171	0	0.00
23/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	196	0	196	0	0.00
23/07/2014	R207 On 06-November-14			Bond Future	7.65	100.3419	7.6453	100.3419	511.00
23/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	578	1	578	1	0.00
23/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	606	1	606	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
23/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	592	1	592	1	0.00
23/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	1861	2	1861	2	0.00
23/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	1832	2	1832	2	0.00
23/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	1804	2	1804	2	0.00
23/07/2014	R207 On 05-February-15			Bond Future	7.71	98.3198	7.7121	98.3198	0.00
23/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3550	3	3550	3	0.00
23/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3610	3	3610	3	0.00
23/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3580	3	3580	3	0.00
23/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	496	1	496	1	0.00
23/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	488	1	488	1	0.00
23/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	504	1	504	1	0.00
23/07/2014	R207 On 07-May-15			Bond Future	7.75	100.0821	7.7457	100.0821	0.00
23/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	3014	3	3014	3	0.00
23/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1851	2	1851	2	66.00
23/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	3039	3	3039	3	0.00
23/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2989	3	2989	3	0.00
23/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1099	1	1099	1	0.00
23/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	1911	2	1911	2	0.00
23/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1111	1	1111	1	0.00
23/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1123	1	1123	1	0.00
23/07/2014	R208 On 07-August-14			Bond Future	7.72	97.1645	7.7186	97.1645	16,244.00
23/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	706	1	706	1	0.00
23/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	2741	2	2741	2	0.00
23/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	675	1	675	1	0.00
23/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	738	1	738	1	0.00
23/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	5	0	5	0	630.00
23/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	304	0	304	0	0.00
23/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	286	0	286	0	0.00
23/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	322	0	322	0	0.00
23/07/2014	R208 On 06-November-14			Bond Future	7.80	95.2348	7.7975	95.2348	571.00
23/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	592	1	592	1	0.00
23/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	622	1	622	1	0.00
23/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	607	1	607	1	0.00
23/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	3566	3	3566	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
23/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	2292	3	2292	3	0.00
23/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	268	0	268	0	1,520.00
23/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	2326	3	2326	3	0.00
23/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2258	3	2258	3	0.00
23/07/2014	R208 On 05-February-15			Bond Future	7.86	96.7725	7.8626	96.7725	0.00
23/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3583	3	3583	3	0.00
23/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3650	3	3650	3	0.00
23/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3617	3	3617	3	0.00
23/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	727	1	727	1	0.00
23/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	716	1	716	1	0.00
23/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	705	1	705	1	0.00
23/07/2014	R209 On 07-August-14			Bond Future	8.76	77.8458	8.7560	77.8458	10,743.00
23/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	2323	2	2323	2	0.00
23/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	2387	2	2387	2	0.00
23/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	2452	2	2452	2	0.00
23/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	135	0	135	0	0.00
23/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	156	0	156	0	0.00
23/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	145	0	145	0	0.00
23/07/2014	R209 On 06-November-14			Bond Future	8.82	75.8758	8.8203	75.8758	16,291.00
23/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	8501	8	8501	8	0.00
23/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	5608	5	5608	5	0.00
23/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2859	3	2859	3	2,050.00
23/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	8796	9	8796	9	0.00
23/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	8205	8	8205	8	0.00
23/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	1289	1	1289	1	5,500.00
23/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	3032	3	3032	3	0.00
23/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	4271	4	4271	4	0.00
23/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	3302	3	3302	3	2,050.00
23/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	6058	6	6058	6	0.00
23/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	3121	3	3121	3	0.00
23/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	2069	2	2069	2	2,200.00
23/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	3076	3	3076	3	1,640.00
23/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1067	1	1067	1	2,200.00
23/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	219	0	219	0	2,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	3821	4	3821	4	0.00
23/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	192	0	192	0	1,640.00
23/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	167	0	167	0	2,050.00
23/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	2614	3	2614	3	0.00
23/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	1710	2	1710	2	0.00
23/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	1869	2	1869	2	0.00
23/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	1680	2	1680	2	0.00
23/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	637	1	637	1	5,500.00
23/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	1562	2	1562	2	0.00
23/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	535	1	535	1	907.00
23/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	1741	2	1741	2	0.00
23/07/2014	R209 On 05-February-15			Bond Future	8.88	77.1011	8.8767	77.1011	0.00
23/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4813	5	4813	5	0.00
23/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4858	5	4858	5	0.00
23/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4767	5	4767	5	0.00
23/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3735	4	3735	4	0.00
23/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2074	2	2074	2	0.00
23/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2021	2	2021	2	0.00
23/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2047	2	2047	2	0.00
23/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	2803	3	2803	3	0.00
23/07/2014	R210 On 07-August-14			Bond Future	171.37	171.3543	171.3726	171.3543	123.00
23/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	12373	12	12373	12	0.00
23/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	12383	12	12383	12	0.00
23/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	12363	12	12363	12	0.00
23/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R210 On 06-November-14			Bond Future	171.94	171.9265	171.9425	171.9265	495.00
23/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	2952	3	2952	3	0.00
23/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	2932	3	2932	3	0.00
23/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	2942	3	2942	3	0.00
23/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/07/2014	R211 On 07-August-14			Bond Future	130.74	130.7344	130.7377	130.7344	390.00
23/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2748	3	2748	3	0.00
23/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2738	3	2738	3	0.00
23/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2728	3	2728	3	0.00
23/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R211 On 06-November-14			Bond Future	132.73	132.7269	132.7284	132.7269	0.00
23/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2738	3	2738	3	0.00
23/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2728	3	2728	3	0.00
23/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2718	3	2718	3	0.00
23/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R212 On 07-August-14			Bond Future	135.64	135.3458	135.6351	135.3458	349.00
23/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6645	6	6645	6	0.00
23/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6635	6	6635	6	0.00
23/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6625	6	6625	6	0.00
23/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R212 On 06-November-14			Bond Future	137.70	137.4087	137.7004	137.4087	19,259.00
23/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	2690	2	2690	2	0.00
23/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	2700	2	2700	2	0.00
23/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	2710	2	2710	2	0.00
23/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R213 On 07-August-14			Bond Future	8.56	89.1131	8.5564	89.1131	23,660.00
23/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	2347	2	2347	2	0.00
23/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	2479	2	2479	2	0.00
23/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	2413	2	2413	2	0.00
23/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	129	0	129	0	0.00
23/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	139	0	139	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
23/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	149	0	149	0	0.00
23/07/2014	R213 On 06-November-14			Bond Future	8.62	86.9186	8.6242	86.9186	6,205.00
23/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	3227	3	3227	3	0.00
23/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	3321	3	3321	3	0.00
23/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	3274	3	3274	3	0.00
23/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	1542	2	1542	2	0.00
23/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	1514	2	1514	2	0.00
23/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	1571	2	1571	2	0.00
23/07/2014	R213 On 05-February-15			Bond Future	8.68	88.3216	8.6844	88.3216	0.00
23/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	5831	6	5831	6	0.00
23/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	5732	6	5732	6	0.00
23/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	5781	6	5781	6	0.00
23/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	1594	2	1594	2	0.00
23/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	1573	2	1573	2	0.00
23/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	1616	2	1616	2	0.00
23/07/2014	R214 On 07-August-14			Bond Future	8.86	78.7079	8.8609	78.7079	4,311.00
23/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	5210	5	5210	5	0.00
23/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	5353	5	5353	5	0.00
23/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	5282	5	5282	5	0.00
23/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	5	0	5	0	0.00
23/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	6	0	6	0	0.00
23/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	5	0	5	0	0.00
23/07/2014	R214 On 06-November-14			Bond Future	8.93	76.6090	8.9257	76.6090	1,726.00
23/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3676	4	3676	4	2,500.00
23/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	6034	6	6034	6	0.00
23/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	6091	6	6091	6	0.00
23/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	6149	6	6149	6	0.00
23/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	6966	7	6966	7	0.00
23/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	1526	2	1526	2	0.00
23/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	454	1	454	1	2,500.00
23/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	628	1	628	1	0.00
23/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	614	1	614	1	0.00
23/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	641	1	641	1	0.00
23/07/2014	R214 On 05-February-15			Bond Future	8.98	77.8457	8.9841	77.8457	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
23/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5828	6	5828	6	0.00
23/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5779	6	5779	6	0.00
23/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5731	6	5731	6	0.00
23/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	1862	2	1862	2	0.00
23/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	1838	2	1838	2	0.00
23/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	1886	2	1886	2	0.00
23/07/2014	R248 On 07-August-14			Bond Future	8.94	101.7604	8.9363	101.7604	10,044.00
23/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	6959	7	6959	7	0.00
23/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	7050	7	7050	7	0.00
23/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	6867	7	6867	7	0.00
23/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R248 On 06-November-14			Bond Future	9.00	98.8716	9.0034	98.8716	10,700.00
23/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	6894	7	6894	7	0.00
23/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	7074	7	7074	7	0.00
23/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	6984	7	6984	7	0.00
23/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R248 On 05-February-15			Bond Future	9.06	100.4676	9.0640	100.4676	0.00
23/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	4248	4	4248	4	0.00
23/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	4342	4	4342	4	0.00
23/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	4154	4	4154	4	0.00
23/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00