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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
28/07/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	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
28/07/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	2025 On 07-August-14			Bond Future	116.26	116.2538	116.2576	116.2538	0.00
28/07/2014	2025 On 07-August-14	108.99	Call	Bond Future	7268	7	7268	7	0.00
28/07/2014	2025 On 07-August-14	109.01	Call	Bond Future	7248	7	7248	7	0.00
28/07/2014	2025 On 07-August-14	109.00	Call	Bond Future	7258	7	7258	7	0.00
28/07/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2025 On 06-November-14			Bond Future	118.02	118.0225	118.0245	118.0225	0.00
28/07/2014	2025 On 06-November-14	116.99	Call	Bond Future	1034	1	1034	1	0.00
28/07/2014	2025 On 06-November-14	117.01	Call	Bond Future	1014	1	1014	1	0.00
28/07/2014	2025 On 06-November-14	117.00	Call	Bond Future	1024	1	1024	1	0.00
28/07/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2025 On 05-February-15			Bond Future	118.78	119.0000	118.7826	119.0000	0.00
28/07/2014	2025 On 05-February-15	118.99	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2025 On 05-February-15	119.01	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2025 On 05-February-15	119.00	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2025 On 05-February-15	118.99	Put	Bond Future	207	0	207	0	0.00
28/07/2014	2025 On 05-February-15	119.00	Put	Bond Future	217	0	217	0	0.00
28/07/2014	2025 On 05-February-15	119.01	Put	Bond Future	227	0	227	0	0.00
28/07/2014	2030 On 07-August-14			Bond Future	8.66	94.9275	8.6648	94.9275	1,868.00
28/07/2014	2030 On 07-August-14	8.99	Call	Bond Future	2580	3	2580	3	0.00
28/07/2014	2030 On 07-August-14	9.01	Call	Bond Future	2736	3	2736	3	0.00
28/07/2014	2030 On 07-August-14	9.00	Call	Bond Future	2658	3	2658	3	0.00
28/07/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2030 On 06-November-14			Bond Future	8.74	96.3600	8.7372	96.3600	2,317.00
28/07/2014	2030 On 06-November-14	8.99	Call	Bond Future	1983	2	1983	2	0.00
28/07/2014	2030 On 06-November-14	9.01	Call	Bond Future	2137	2	2137	2	0.00
28/07/2014	2030 On 06-November-14	9.00	Call	Bond Future	2060	2	2060	2	0.00
28/07/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00

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28/07/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2030 On 05-February-15			Bond Future	8.80	93.9049	8.8019	93.9049	0.00
28/07/2014	2030 On 05-February-15	9.24	Call	Bond Future	3348	4	3348	4	0.00
28/07/2014	2030 On 05-February-15	9.26	Call	Bond Future	3497	4	3497	4	0.00
28/07/2014	2030 On 05-February-15	9.25	Call	Bond Future	3422	4	3422	4	0.00
28/07/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2030 On 07-May-15			Bond Future	8.85	8.8000	8.8503	8.8000	0.00
28/07/2014	2030 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2030 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2030 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2030 On 07-May-15	8.75	Put	Bond Future	781	0	781	0	0.00
28/07/2014	2030 On 07-May-15	8.74	Put	Bond Future	859	0	859	0	0.00
28/07/2014	2030 On 07-May-15	8.76	Put	Bond Future	703	0	703	0	0.00
28/07/2014	2037 On 07-August-14			Bond Future	8.95	96.2230	8.9496	96.2230	8,213.00
28/07/2014	2037 On 07-August-14	9.04	Call	Bond Future	833	1	833	1	0.00
28/07/2014	2037 On 07-August-14	9.06	Call	Bond Future	1016	1	1016	1	0.00
28/07/2014	2037 On 07-August-14	9.05	Call	Bond Future	925	1	925	1	0.00
28/07/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2037 On 06-November-14			Bond Future	9.02	97.6751	9.0206	97.6751	1,398.00
28/07/2014	2037 On 06-November-14	9.69	Call	Bond Future	5824	6	5824	6	0.00
28/07/2014	2037 On 06-November-14	9.70	Call	Bond Future	5906	6	5906	6	0.00
28/07/2014	2037 On 06-November-14	9.71	Call	Bond Future	5989	6	5989	6	0.00
28/07/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2037 On 05-February-15			Bond Future	9.08	94.9907	9.0848	94.9907	0.00
28/07/2014	2037 On 05-February-15	9.49	Call	Bond Future	3549	4	3549	4	0.00
28/07/2014	2037 On 05-February-15	9.51	Call	Bond Future	3718	4	3718	4	0.00
28/07/2014	2037 On 05-February-15	9.50	Call	Bond Future	3634	4	3634	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
28/07/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2037 On 07-May-15			Bond Future	9.13	9.1000	9.1346	9.1000	0.00
28/07/2014	2037 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2037 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2037 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2037 On 07-May-15	8.99	Put	Bond Future	1305	0	1305	0	0.00
28/07/2014	2037 On 07-May-15	9.00	Put	Bond Future	1214	0	1214	0	0.00
28/07/2014	2037 On 07-May-15	9.01	Put	Bond Future	1123	0	1123	0	0.00
28/07/2014	2038 On 07-August-14			Bond Future	120.48	120.4745	120.4791	120.4745	1,135.00
28/07/2014	2038 On 07-August-14	106.00	Call	Bond Future	14479	14	14479	14	0.00
28/07/2014	2038 On 07-August-14	106.01	Call	Bond Future	14469	14	14469	14	0.00
28/07/2014	2038 On 07-August-14	105.99	Call	Bond Future	14489	14	14489	14	0.00
28/07/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2038 On 06-November-14			Bond Future	122.31	122.3073	122.3100	122.3073	916.00
28/07/2014	2038 On 06-November-14	119.99	Call	Bond Future	2320	2	2320	2	0.00
28/07/2014	2038 On 06-November-14	120.01	Call	Bond Future	2300	2	2300	2	0.00
28/07/2014	2038 On 06-November-14	120.00	Call	Bond Future	2310	2	2310	2	0.00
28/07/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2038 On 05-February-15			Bond Future	122.99	123.0000	122.9932	123.0000	0.00
28/07/2014	2038 On 05-February-15	123.01	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2038 On 05-February-15	123.00	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2038 On 05-February-15	122.99	Call	Bond Future	3	0	3	0	0.00
28/07/2014	2038 On 05-February-15	123.00	Put	Bond Future	7	0	7	0	0.00
28/07/2014	2038 On 05-February-15	123.01	Put	Bond Future	17	0	17	0	0.00
28/07/2014	2038 On 05-February-15	122.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2046 On 07-August-14			Bond Future	121.46	121.4580	121.4626	121.4580	0.00
28/07/2014	2046 On 07-August-14	104.44	Call	Bond Future	17023	17	17023	17	0.00
28/07/2014	2046 On 07-August-14	104.45	Call	Bond Future	17013	17	17013	17	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
28/07/2014	2046 On 07-August-14	104.43	Call	Bond Future	17033	17	17033	17	0.00
28/07/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2046 On 06-November-14			Bond Future	121.96	121.9605	121.9632	121.9605	5,348.00
28/07/2014	2046 On 06-November-14	104.43	Call	Bond Future	17533	18	17533	18	0.00
28/07/2014	2046 On 06-November-14	104.45	Call	Bond Future	17513	18	17513	18	0.00
28/07/2014	2046 On 06-November-14	104.44	Call	Bond Future	17523	18	17523	18	0.00
28/07/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2046 On 05-February-15			Bond Future	123.94	124.0000	123.9403	124.0000	0.00
28/07/2014	2046 On 05-February-15	123.99	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2046 On 05-February-15	124.01	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2046 On 05-February-15	124.00	Call	Bond Future	0	0	0	0	0.00
28/07/2014	2046 On 05-February-15	123.99	Put	Bond Future	50	0	50	0	0.00
28/07/2014	2046 On 05-February-15	124.00	Put	Bond Future	60	0	60	0	0.00
28/07/2014	2046 On 05-February-15	124.01	Put	Bond Future	70	0	70	0	0.00
28/07/2014	2050 On 07-August-14			Bond Future	127.69	127.6892	127.6942	127.6892	688.00
28/07/2014	2050 On 07-August-14	111.99	Call	Bond Future	15704	16	15704	16	0.00
28/07/2014	2050 On 07-August-14	112.01	Call	Bond Future	15684	16	15684	16	0.00
28/07/2014	2050 On 07-August-14	112.00	Call	Bond Future	15694	16	15694	16	0.00
28/07/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2050 On 06-November-14			Bond Future	129.64	129.6320	129.6351	129.6320	2,112.00
28/07/2014	2050 On 06-November-14	126.01	Call	Bond Future	3625	4	3625	4	0.00
28/07/2014	2050 On 06-November-14	126.00	Call	Bond Future	3635	4	3635	4	0.00
28/07/2014	2050 On 06-November-14	125.99	Call	Bond Future	3645	4	3645	4	0.00
28/07/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2050 On 05-February-15			Bond Future	130.29	130.0000	130.2905	130.0000	0.00
28/07/2014	2050 On 05-February-15	130.01	Call	Bond Future	280	0	280	0	0.00

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28/07/2014	2050 On 05-February-15	129.99	Call	Bond Future	300	0	300	0	0.00
28/07/2014	2050 On 05-February-15	130.00	Call	Bond Future	290	0	290	0	0.00
28/07/2014	2050 On 05-February-15	130.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2050 On 05-February-15	129.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	2050 On 05-February-15	130.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	AL12 On 07-August-14			Index Future	502.12	503.4140	502.1200	503.4140	0.00
28/07/2014	AL12 On 06-November-14			Index Future	509.69	511.0110	509.6870	511.0110	0.00
28/07/2014	AL12 On 05-February-15			Index Future	517.88	519.2400	517.8820	519.2400	0.00
28/07/2014	AL12 On 07-May-15			Index Future	527.11	528.5000	527.1050	528.5000	0.00
28/07/2014	AL37 On 07-August-14			Index Future	428.49	428.7950	428.4920	428.7950	0.00
28/07/2014	AL37 On 06-November-14			Index Future	434.95	435.2660	434.9490	435.2660	0.00
28/07/2014	AL37 On 05-February-15			Index Future	441.94	442.2800	441.9430	442.2800	0.00
28/07/2014	AL7T On 07-August-14			Index Future	505.04	505.9950	505.0370	505.9950	0.00
28/07/2014	AL7T On 06-November-14			Index Future	512.65	513.6310	512.6470	513.6310	1.00
28/07/2014	AL7T On 05-February-15			Index Future	520.89	521.9000	520.8910	521.9000	0.00
28/07/2014	ALBI On 07-August-14			Index Future	458.35	459.0850	458.3450	459.0850	443.00
28/07/2014	ALBI On 06-November-14			Index Future	465.25	466.0120	465.2520	466.0120	198.00
28/07/2014	ALBI On 05-February-15			Index Future	472.73	473.5170	472.7330	473.5170	0.00
28/07/2014	ALBI On 07-May-15			Index Future	481.15	481.9600	481.1510	481.9600	0.00
28/07/2014	C002 On 31-March-32			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C007 On 31-January-37			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C030 On 31-January-30			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C070 On 01-August-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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28/07/2014	C118 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
28/07/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C223 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C226 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C333 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C442 On 25-April-42			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	C446 On 31-March-46			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
28/07/2014	EL28 On 07-August-14			Bond Future	123.48	123.4708	123.4758	123.4708	0.00
28/07/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9466	9	9466	9	0.00
28/07/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9476	9	9476	9	0.00
28/07/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9486	9	9486	9	0.00
28/07/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	EL28 On 06-November-14			Bond Future	123.87	123.8681	123.8710	123.8681	0.00
28/07/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1871	2	1871	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
28/07/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1881	2	1881	2	0.00
28/07/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1861	2	1861	2	0.00
28/07/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	EL28 On 05-February-15			Bond Future	125.88	126.0000	125.8793	126.0000	0.00
28/07/2014	EL28 On 05-February-15	126.01	Call	Bond Future	0	0	0	0	0.00
28/07/2014	EL28 On 05-February-15	126.00	Call	Bond Future	0	0	0	0	0.00
28/07/2014	EL28 On 05-February-15	125.99	Call	Bond Future	0	0	0	0	0.00
28/07/2014	EL28 On 05-February-15	126.00	Put	Bond Future	121	0	121	0	0.00
28/07/2014	EL28 On 05-February-15	125.99	Put	Bond Future	111	0	111	0	0.00
28/07/2014	EL28 On 05-February-15	126.01	Put	Bond Future	131	0	131	0	0.00
28/07/2014	ES33 On 07-August-14			Bond Future	9.55	85.4301	9.5526	85.4301	0.00
28/07/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4227	4	4227	4	0.00
28/07/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4296	5	4296	5	0.00
28/07/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4365	5	4365	5	0.00
28/07/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
28/07/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
28/07/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
28/07/2014	ES33 On 06-November-14			Bond Future	9.65	82.9339	9.6476	82.9339	6,220.00
28/07/2014	ES33 On 06-November-14	10.29	Call	Bond Future	4532	5	4532	5	0.00
28/07/2014	ES33 On 06-November-14	10.30	Call	Bond Future	4600	5	4600	5	0.00
28/07/2014	ES33 On 06-November-14	10.31	Call	Bond Future	4667	5	4667	5	0.00
28/07/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
28/07/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
28/07/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
28/07/2014	ES33 On 05-February-15			Bond Future	9.74	84.2702	9.7368	84.2702	0.00
28/07/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1946	2	1946	2	0.00
28/07/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1876	2	1876	2	0.00
28/07/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1806	2	1806	2	0.00
28/07/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	ES33 On 07-May-15			Bond Future	9.81	9.7600	9.8056	9.7600	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
28/07/2014	ES33 On 07-May-15	9.76	Call	Bond Future	0		0	0	0	0.00
28/07/2014	ES33 On 07-May-15	9.74	Call	Bond Future	0		0	0	0	0.00
28/07/2014	ES33 On 07-May-15	9.75	Call	Bond Future	0		0	0	0	0.00
28/07/2014	ES33 On 07-May-15	9.74	Put	Bond Future	472		0	472	0	0.00
28/07/2014	ES33 On 07-May-15	9.76	Put	Bond Future	328		0	328	0	0.00
28/07/2014	ES33 On 07-May-15	9.75	Put	Bond Future	400		0	400	0	0.00
28/07/2014	GOVI On 07-August-14			GOVI	457.06		457.7460	457.0590	457.7460	525.00
28/07/2014	GOVI On 07-August-14	459.99	Call	GOVI	0		0	0	0	0.00
28/07/2014	GOVI On 07-August-14	460.01	Call	GOVI	0		0	0	0	0.00
28/07/2014	GOVI On 07-August-14	460.00	Call	GOVI	0		0	0	0	0.00
28/07/2014	GOVI On 07-August-14	460.00	Put	GOVI	29410		2	29410	2	0.00
28/07/2014	GOVI On 07-August-14	460.01	Put	GOVI	29510		2	29510	2	0.00
28/07/2014	GOVI On 07-August-14	459.99	Put	GOVI	29310		2	29310	2	0.00
28/07/2014	GOVI On 06-November-14			GOVI	463.95		464.6530	463.9460	464.6530	105.00
28/07/2014	GOVI On 06-November-14	448.99	Call	GOVI	149560		16	149560	16	0.00
28/07/2014	GOVI On 06-November-14	449.01	Call	GOVI	149360		16	149360	16	0.00
28/07/2014	GOVI On 06-November-14	449.00	Call	GOVI	149460		16	149460	16	0.00
28/07/2014	GOVI On 06-November-14	448.99	Put	GOVI	0		0	0	0	0.00
28/07/2014	GOVI On 06-November-14	449.01	Put	GOVI	0		0	0	0	0.00
28/07/2014	GOVI On 06-November-14	449.00	Put	GOVI	0		0	0	0	0.00
28/07/2014	GOVI On 05-February-15			GOVI	471.41		472.1360	471.4070	472.1360	0.00
28/07/2014	GOVI On 05-February-15	459.99	Call	GOVI	114170		12	114170	12	0.00
28/07/2014	GOVI On 05-February-15	460.01	Call	GOVI	113970		12	113970	12	0.00
28/07/2014	GOVI On 05-February-15	460.00	Call	GOVI	114070		12	114070	12	0.00
28/07/2014	GOVI On 05-February-15	460.00	Put	GOVI	0		0	0	0	0.00
28/07/2014	GOVI On 05-February-15	460.01	Put	GOVI	0		0	0	0	0.00
28/07/2014	GOVI On 05-February-15	459.99	Put	GOVI	0		0	0	0	0.00
28/07/2014	GOVI On 07-May-15			GOVI	479.80		480.5600	479.8010	480.5600	0.00
28/07/2014	GOVI On 07-May-15	449.99	Call	GOVI	298110		0	298110	0	0.00
28/07/2014	GOVI On 07-May-15	450.00	Call	GOVI	298010		0	298010	0	0.00
28/07/2014	GOVI On 07-May-15	450.01	Call	GOVI	297910		0	297910	0	0.00
28/07/2014	GOVI On 07-May-15	449.99	Put	GOVI	0		0	0	0	0.00
28/07/2014	GOVI On 07-May-15	450.00	Put	GOVI	0		0	0	0	0.00
28/07/2014	GOVI On 07-May-15	450.01	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
28/07/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
28/07/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.15	143.1472	143.1490	143.1472	635.00
28/07/2014	ICAA On 06-November-14			Can-Do Interest Rate	145.32	145.0000	145.3245	145.0000	0.00
28/07/2014	IGOV On 07-August-14			Index Future	216.31	216.3130	216.3050	216.3130	706.00
28/07/2014	IGOV On 06-November-14			Index Future	219.59	219.6040	219.5910	219.6040	647.00
28/07/2014	IGOV On 05-February-15			Index Future	223.15	223.1670	223.1490	223.1670	0.00
28/07/2014	IGOV On 07-May-15			Index Future	227.15	227.1700	227.1480	227.1700	0.00
28/07/2014	ILBI On 07-August-14			Index Future	586.04	586.0960	586.0350	586.0960	210.00
28/07/2014	ILBI On 06-November-14			Index Future	594.97	595.0410	594.9740	595.0410	0.00
28/07/2014	ILBI On 05-February-15			Index Future	604.50	604.5700	604.4960	604.5700	0.00
28/07/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
28/07/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00
28/07/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
28/07/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
28/07/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
28/07/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
28/07/2014	JBAF On 20-August-14			Jibar Tradeable Future	5.99	94.0100	5.9900	94.0100	0.00
28/07/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.03	93.9700	6.0300	93.9700	33,000.00
28/07/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.10	93.9000	6.1000	93.9000	0.00
28/07/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.14	93.8600	6.1400	93.8600	0.00
28/07/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.24	93.7600	6.2400	93.7600	0.00
28/07/2014	JBAF On 21-January-15			Jibar Tradeable Future	6.33	93.6700	6.3300	93.6700	0.00
28/07/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.48	93.5200	6.4800	93.5200	2,850.00
28/07/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.71	93.2900	6.7100	93.2900	5,000.00
28/07/2014	JBAF On 16-September-15			Jibar Tradeable Future	6.89	93.1100	6.8900	93.1100	0.00
28/07/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.04	92.9600	7.0400	92.9600	0.00
28/07/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.18	92.8200	7.1800	92.8200	0.00
28/07/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.33	92.6700	7.3300	92.6700	0.00
28/07/2014	R023 On 07-August-14			Bond Future	7.99	102.2059	7.9905	102.2059	11,760.00
28/07/2014	R023 On 07-August-14	8.49	Call	Bond Future	2969	3	2969	3	0.00
28/07/2014	R023 On 07-August-14	8.51	Call	Bond Future	3085	3	3085	3	0.00
28/07/2014	R023 On 07-August-14	8.50	Call	Bond Future	3027	3	3027	3	0.00
28/07/2014	R023 On 07-August-14	8.50	Put	Bond Future	3	0	3	0	0.00
28/07/2014	R023 On 07-August-14	8.49	Put	Bond Future	3	0	3	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
28/07/2014	R023 On 07-August-14	8.51	Put	Bond Future	2	0	2	0	0.00
28/07/2014	R023 On 06-November-14			Bond Future	8.07	99.8271	8.0700	99.8271	0.00
28/07/2014	R023 On 06-November-14	8.59	Call	Bond Future	3555	4	3555	4	0.00
28/07/2014	R023 On 06-November-14	8.60	Call	Bond Future	3599	4	3599	4	0.00
28/07/2014	R023 On 06-November-14	8.61	Call	Bond Future	3643	4	3643	4	0.00
28/07/2014	R023 On 06-November-14	8.60	Put	Bond Future	536	1	536	1	0.00
28/07/2014	R023 On 06-November-14	8.61	Put	Bond Future	524	0	524	0	0.00
28/07/2014	R023 On 06-November-14	8.59	Put	Bond Future	549	1	549	1	0.00
28/07/2014	R023 On 05-February-15			Bond Future	8.14	101.4352	8.1391	101.4352	0.00
28/07/2014	R023 On 05-February-15	8.75	Call	Bond Future	4397	5	4397	5	0.00
28/07/2014	R023 On 05-February-15	8.76	Call	Bond Future	4437	5	4437	5	0.00
28/07/2014	R023 On 05-February-15	8.74	Call	Bond Future	4357	5	4357	5	0.00
28/07/2014	R023 On 05-February-15	8.75	Put	Bond Future	969	1	969	1	0.00
28/07/2014	R023 On 05-February-15	8.76	Put	Bond Future	954	1	954	1	0.00
28/07/2014	R023 On 05-February-15	8.74	Put	Bond Future	984	1	984	1	0.00
28/07/2014	R023 On 07-May-15			Bond Future	8.18	8.1400	8.1763	8.1400	0.00
28/07/2014	R023 On 07-May-15	8.14	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R023 On 07-May-15	8.16	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R023 On 07-May-15	8.15	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R023 On 07-May-15	8.15	Put	Bond Future	147	0	147	0	0.00
28/07/2014	R023 On 07-May-15	8.14	Put	Bond Future	203	0	203	0	0.00
28/07/2014	R023 On 07-May-15	8.16	Put	Bond Future	91	0	91	0	0.00
28/07/2014	R157 On 07-August-14			Bond Future	6.67	112.5876	6.6662	112.5876	2,906.00
28/07/2014	R157 On 07-August-14	6.74	Call	Bond Future	122	0	122	0	0.00
28/07/2014	R157 On 07-August-14	6.75	Call	Bond Future	129	0	129	0	0.00
28/07/2014	R157 On 07-August-14	6.76	Call	Bond Future	137	0	137	0	0.00
28/07/2014	R157 On 07-August-14	6.74	Put	Bond Future	41	0	41	0	0.00
28/07/2014	R157 On 07-August-14	6.75	Put	Bond Future	37	0	37	0	0.00
28/07/2014	R157 On 07-August-14	6.76	Put	Bond Future	34	0	34	0	0.00
28/07/2014	R157 On 06-November-14			Bond Future	6.85	107.4730	6.8512	107.4730	0.00
28/07/2014	R157 On 06-November-14	6.20	Call	Bond Future	50	0	50	0	0.00
28/07/2014	R157 On 06-November-14	6.19	Call	Bond Future	48	0	48	0	0.00
28/07/2014	R157 On 06-November-14	6.21	Call	Bond Future	51	0	51	0	0.00
28/07/2014	R157 On 06-November-14	6.21	Put	Bond Future	594	1	594	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
28/07/2014	R157 On 06-November-14	6.19	Put	Bond Future	608	1	608	1	0.00
28/07/2014	R157 On 06-November-14	6.20	Put	Bond Future	601	1	601	1	0.00
28/07/2014	R157 On 05-February-15			Bond Future	7.03	109.2050	7.0290	109.2050	0.00
28/07/2014	R157 On 05-February-15	8.74	Call	Bond Future	1048	1	1048	1	0.00
28/07/2014	R157 On 05-February-15	8.76	Call	Bond Future	1058	1	1058	1	0.00
28/07/2014	R157 On 05-February-15	8.75	Call	Bond Future	1053	1	1053	1	0.00
28/07/2014	R157 On 05-February-15	8.75	Put	Bond Future	45	0	45	0	0.00
28/07/2014	R157 On 05-February-15	8.74	Put	Bond Future	45	0	45	0	0.00
28/07/2014	R157 On 05-February-15	8.76	Put	Bond Future	44	0	44	0	0.00
28/07/2014	R186 On 07-August-14			Bond Future	8.22	119.2108	8.2199	119.2108	40,428.00
28/07/2014	R186 On 07-August-14	8.00	Call	Bond Future	114	0	114	0	105.00
28/07/2014	R186 On 07-August-14	8.29	Call	Bond Future	1026	1	1026	1	0.00
28/07/2014	R186 On 07-August-14	8.31	Call	Bond Future	1137	1	1137	1	0.00
28/07/2014	R186 On 07-August-14	8.25	Call	Bond Future	820	1	820	1	1,200.00
28/07/2014	R186 On 07-August-14	8.30	Call	Bond Future	1081	1	1081	1	0.00
28/07/2014	R186 On 07-August-14	9.20	Call	Bond Future	8010	8	8010	8	0.00
28/07/2014	R186 On 07-August-14	8.43	Call	Bond Future	1918	2	1918	2	0.00
28/07/2014	R186 On 07-August-14	8.70	Call	Bond Future	4029	4	4029	4	0.00
28/07/2014	R186 On 07-August-14	7.60	Call	Bond Future	0	0	0	0	210.00
28/07/2014	R186 On 07-August-14	8.92	Call	Bond Future	5802	6	5802	6	0.00
28/07/2014	R186 On 07-August-14	8.00	Put	Bond Future	2022	2	2022	2	0.00
28/07/2014	R186 On 07-August-14	8.31	Put	Bond Future	367	0	367	0	0.00
28/07/2014	R186 On 07-August-14	8.29	Put	Bond Future	426	0	426	0	0.00
28/07/2014	R186 On 07-August-14	9.20	Put	Bond Future	0	0	0	0	2,100.00
28/07/2014	R186 On 07-August-14	8.30	Put	Bond Future	396	0	396	0	0.00
28/07/2014	R186 On 07-August-14	8.25	Put	Bond Future	562	1	562	1	0.00
28/07/2014	R186 On 07-August-14	8.43	Put	Bond Future	134	0	134	0	105.00
28/07/2014	R186 On 07-August-14	8.70	Put	Bond Future	6	0	6	0	1,000.00
28/07/2014	R186 On 07-August-14	8.92	Put	Bond Future	0	0	0	0	840.00
28/07/2014	R186 On 07-August-14	7.60	Put	Bond Future	5492	5	5492	5	0.00
28/07/2014	R186 On 06-November-14			Bond Future	8.29	121.0097	8.2926	121.0097	23,112.00
28/07/2014	R186 On 06-November-14	9.17	Call	Bond Future	7389	8	7389	8	0.00
28/07/2014	R186 On 06-November-14	8.14	Call	Bond Future	1719	2	1719	2	0.00
28/07/2014	R186 On 06-November-14	8.16	Call	Bond Future	1791	2	1791	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
28/07/2014	R186 On 06-November-14	8.15	Call	Bond Future	1755	2	1755	2	0.00
28/07/2014	R186 On 06-November-14	8.15	Put	Bond Future	2962	3	2962	3	0.00
28/07/2014	R186 On 06-November-14	8.16	Put	Bond Future	2913	3	2913	3	0.00
28/07/2014	R186 On 06-November-14	8.14	Put	Bond Future	3012	3	3012	3	0.00
28/07/2014	R186 On 06-November-14	9.17	Put	Bond Future	326	0	326	0	2,010.00
28/07/2014	R186 On 05-February-15			Bond Future	8.35	117.6623	8.3549	117.6623	0.00
28/07/2014	R186 On 05-February-15	8.75	Call	Bond Future	5133	5	5133	5	0.00
28/07/2014	R186 On 05-February-15	8.76	Call	Bond Future	5185	5	5185	5	0.00
28/07/2014	R186 On 05-February-15	9.00	Call	Bond Future	6502	7	6502	7	0.00
28/07/2014	R186 On 05-February-15	8.74	Call	Bond Future	5081	5	5081	5	0.00
28/07/2014	R186 On 05-February-15	8.75	Put	Bond Future	1940	2	1940	2	0.00
28/07/2014	R186 On 05-February-15	8.76	Put	Bond Future	1913	2	1913	2	0.00
28/07/2014	R186 On 05-February-15	9.00	Put	Bond Future	1351	1	1351	1	9,600.00
28/07/2014	R186 On 05-February-15	8.74	Put	Bond Future	1967	2	1967	2	0.00
28/07/2014	R186 On 07-May-15			Bond Future	8.40	8.3600	8.3956	8.3600	0.00
28/07/2014	R186 On 07-May-15	8.25	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R186 On 07-May-15	8.24	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R186 On 07-May-15	8.26	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R186 On 07-May-15	8.26	Put	Bond Future	1105	0	1105	0	0.00
28/07/2014	R186 On 07-May-15	8.25	Put	Bond Future	1187	0	1187	0	0.00
28/07/2014	R186 On 07-May-15	8.24	Put	Bond Future	1269	0	1269	0	0.00
28/07/2014	R197 On 07-August-14			Bond Future	285.84	285.8310	285.8397	285.8310	0.00
28/07/2014	R197 On 07-August-14	270.00	Call	Bond Future	15840	16	15840	16	0.00
28/07/2014	R197 On 07-August-14	269.99	Call	Bond Future	15850	16	15850	16	0.00
28/07/2014	R197 On 07-August-14	270.01	Call	Bond Future	15830	16	15830	16	0.00
28/07/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R197 On 06-November-14			Bond Future	290.18	290.1798	290.1838	290.1798	905.00
28/07/2014	R197 On 06-November-14	285.00	Call	Bond Future	5184	5	5184	5	0.00
28/07/2014	R197 On 06-November-14	285.01	Call	Bond Future	5174	5	5174	5	0.00
28/07/2014	R197 On 06-November-14	284.99	Call	Bond Future	5194	5	5194	5	0.00
28/07/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R197 On 06-November-14	285.01	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
28/07/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R197 On 05-February-15			Bond Future	288.88	289.0000	288.8803	289.0000	0.00
28/07/2014	R197 On 05-February-15	288.99	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R197 On 05-February-15	289.01	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R197 On 05-February-15	289.00	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R197 On 05-February-15	289.00	Put	Bond Future	120	0	120	0	0.00
28/07/2014	R197 On 05-February-15	289.01	Put	Bond Future	130	0	130	0	0.00
28/07/2014	R197 On 05-February-15	288.99	Put	Bond Future	110	0	110	0	0.00
28/07/2014	R201 On 07-August-14			Bond Future	5.89	102.2236	5.8866	102.2236	0.00
28/07/2014	R201 On 07-August-14	5.31	Call	Bond Future	9	0	9	0	0.00
28/07/2014	R201 On 07-August-14	5.29	Call	Bond Future	8	0	8	0	0.00
28/07/2014	R201 On 07-August-14	5.30	Call	Bond Future	9	0	9	0	0.00
28/07/2014	R201 On 07-August-14	5.29	Put	Bond Future	223	0	223	0	0.00
28/07/2014	R201 On 07-August-14	5.30	Put	Bond Future	220	0	220	0	0.00
28/07/2014	R201 On 07-August-14	5.31	Put	Bond Future	217	0	217	0	0.00
28/07/2014	R202 On 07-August-14			Bond Future	229.13	229.1185	229.1269	229.1185	126.00
28/07/2014	R202 On 07-August-14	207.99	Call	Bond Future	21137	21	21137	21	0.00
28/07/2014	R202 On 07-August-14	208.01	Call	Bond Future	21117	21	21117	21	0.00
28/07/2014	R202 On 07-August-14	208.00	Call	Bond Future	21127	21	21127	21	0.00
28/07/2014	R202 On 07-August-14	208.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R202 On 07-August-14	208.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R202 On 07-August-14	207.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R202 On 06-November-14			Bond Future	232.61	232.6045	232.6089	232.6045	45,216.00
28/07/2014	R202 On 06-November-14	226.99	Call	Bond Future	5619	6	5619	6	0.00
28/07/2014	R202 On 06-November-14	227.00	Call	Bond Future	5609	6	5609	6	0.00
28/07/2014	R202 On 06-November-14	227.01	Call	Bond Future	5599	6	5599	6	0.00
28/07/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R202 On 05-February-15			Bond Future	233.19	233.0000	233.1888	233.0000	0.00
28/07/2014	R202 On 05-February-15	232.99	Call	Bond Future	199	0	199	0	0.00
28/07/2014	R202 On 05-February-15	233.01	Call	Bond Future	179	0	179	0	0.00
28/07/2014	R202 On 05-February-15	233.00	Call	Bond Future	189	0	189	0	0.00
28/07/2014	R202 On 05-February-15	233.00	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
28/07/2014	R202 On 05-February-15	233.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R202 On 05-February-15	232.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R203 On 07-August-14			Bond Future	7.07	106.6103	7.0729	106.6103	24,351.00
28/07/2014	R203 On 07-August-14	7.31	Call	Bond Future	680	1	680	1	0.00
28/07/2014	R203 On 07-August-14	7.30	Call	Bond Future	655	1	655	1	0.00
28/07/2014	R203 On 07-August-14	7.29	Call	Bond Future	630	1	630	1	0.00
28/07/2014	R203 On 07-August-14	6.84	Call	Bond Future	20	0	20	0	46.00
28/07/2014	R203 On 07-August-14	7.30	Put	Bond Future	23	0	23	0	0.00
28/07/2014	R203 On 07-August-14	7.31	Put	Bond Future	21	0	21	0	0.00
28/07/2014	R203 On 07-August-14	7.29	Put	Bond Future	26	0	26	0	0.00
28/07/2014	R203 On 07-August-14	6.84	Put	Bond Future	672	1	672	1	0.00
28/07/2014	R203 On 06-November-14			Bond Future	7.17	104.0552	7.1713	104.0552	6,646.00
28/07/2014	R203 On 06-November-14	6.98	Call	Bond Future	405	0	405	0	14.00
28/07/2014	R203 On 06-November-14	6.84	Call	Bond Future	282	0	282	0	45.00
28/07/2014	R203 On 06-November-14	6.86	Call	Bond Future	297	0	297	0	0.00
28/07/2014	R203 On 06-November-14	6.85	Call	Bond Future	290	0	290	0	0.00
28/07/2014	R203 On 06-November-14	6.98	Put	Bond Future	899	1	899	1	0.00
28/07/2014	R203 On 06-November-14	6.84	Put	Bond Future	1140	1	1140	1	0.00
28/07/2014	R203 On 06-November-14	6.86	Put	Bond Future	1103	1	1103	1	0.00
28/07/2014	R203 On 06-November-14	6.85	Put	Bond Future	1121	1	1121	1	0.00
28/07/2014	R203 On 05-February-15			Bond Future	7.25	105.7316	7.2494	105.7316	0.00
28/07/2014	R203 On 05-February-15	7.69	Call	Bond Future	1472	2	1472	2	55.00
28/07/2014	R203 On 05-February-15	8.35	Call	Bond Future	2690	3	2690	3	0.00
28/07/2014	R203 On 05-February-15	8.34	Call	Bond Future	2670	3	2670	3	0.00
28/07/2014	R203 On 05-February-15	8.36	Call	Bond Future	2710	3	2710	3	0.00
28/07/2014	R203 On 05-February-15	8.35	Put	Bond Future	134	0	134	0	0.00
28/07/2014	R203 On 05-February-15	8.36	Put	Bond Future	131	0	131	0	0.00
28/07/2014	R203 On 05-February-15	7.69	Put	Bond Future	439	0	439	0	0.00
28/07/2014	R203 On 05-February-15	8.34	Put	Bond Future	137	0	137	0	0.00
28/07/2014	R203 On 07-May-15			Bond Future	7.25	7.2500	7.2500	7.2500	0.00
28/07/2014	R203 On 07-May-15	7.25	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R203 On 07-May-15	7.24	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R203 On 07-May-15	7.26	Call	Bond Future	21	0	21	0	0.00
28/07/2014	R203 On 07-May-15	7.25	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
28/07/2014	R203 On 07-May-15	7.26	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R203 On 07-May-15	7.24	Put	Bond Future	22	0	22	0	0.00
28/07/2014	R204 On 07-August-14			Bond Future	7.36	103.5346	7.3572	103.5346	14,562.00
28/07/2014	R204 On 07-August-14	7.46	Call	Bond Future	509	1	509	1	0.00
28/07/2014	R204 On 07-August-14	7.78	Call	Bond Future	1564	2	1564	2	0.00
28/07/2014	R204 On 07-August-14	7.44	Call	Bond Future	458	1	458	1	0.00
28/07/2014	R204 On 07-August-14	7.45	Call	Bond Future	483	1	483	1	0.00
28/07/2014	R204 On 07-August-14	7.78	Put	Bond Future	3	0	3	0	530.00
28/07/2014	R204 On 07-August-14	7.44	Put	Bond Future	150	0	150	0	0.00
28/07/2014	R204 On 07-August-14	7.46	Put	Bond Future	127	0	127	0	0.00
28/07/2014	R204 On 07-August-14	7.45	Put	Bond Future	138	0	138	0	0.00
28/07/2014	R204 On 06-November-14			Bond Future	7.45	105.0969	7.4466	105.0969	364.00
28/07/2014	R204 On 06-November-14	7.00	Call	Bond Future	302	0	302	0	0.00
28/07/2014	R204 On 06-November-14	7.01	Call	Bond Future	311	0	311	0	0.00
28/07/2014	R204 On 06-November-14	7.99	Call	Bond Future	2152	2	2152	2	0.00
28/07/2014	R204 On 06-November-14	6.99	Call	Bond Future	293	0	293	0	0.00
28/07/2014	R204 On 06-November-14	7.00	Put	Bond Future	1892	2	1892	2	0.00
28/07/2014	R204 On 06-November-14	7.99	Put	Bond Future	257	0	257	0	1,270.00
28/07/2014	R204 On 06-November-14	7.01	Put	Bond Future	1865	2	1865	2	0.00
28/07/2014	R204 On 06-November-14	6.99	Put	Bond Future	1920	2	1920	2	0.00
28/07/2014	R204 On 05-February-15			Bond Future	7.52	102.7542	7.5176	102.7542	0.00
28/07/2014	R204 On 05-February-15	8.25	Call	Bond Future	2810	3	2810	3	0.00
28/07/2014	R204 On 05-February-15	8.26	Call	Bond Future	2836	3	2836	3	0.00
28/07/2014	R204 On 05-February-15	8.24	Call	Bond Future	2785	3	2785	3	0.00
28/07/2014	R204 On 05-February-15	8.26	Put	Bond Future	399	0	399	0	0.00
28/07/2014	R204 On 05-February-15	8.25	Put	Bond Future	406	0	406	0	0.00
28/07/2014	R204 On 05-February-15	8.24	Put	Bond Future	413	0	413	0	0.00
28/07/2014	R204 On 07-May-15			Bond Future	7.54	7.5200	7.5426	7.5200	0.00
28/07/2014	R204 On 07-May-15	7.49	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R204 On 07-May-15	7.51	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R204 On 07-May-15	7.50	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R204 On 07-May-15	7.49	Put	Bond Future	165	0	165	0	0.00
28/07/2014	R204 On 07-May-15	7.50	Put	Bond Future	134	0	134	0	0.00
28/07/2014	R204 On 07-May-15	7.51	Put	Bond Future	102	0	102	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
28/07/2014	R207 On 07-August-14			Bond Future	7.60	99.1093	7.6015	99.1093	34,011.00
28/07/2014	R207 On 07-August-14	7.69	Call	Bond Future	562	1	562	1	0.00
28/07/2014	R207 On 07-August-14	7.70	Call	Bond Future	592	1	592	1	0.00
28/07/2014	R207 On 07-August-14	7.71	Call	Bond Future	622	1	622	1	0.00
28/07/2014	R207 On 07-August-14	7.70	Put	Bond Future	165	0	165	0	0.00
28/07/2014	R207 On 07-August-14	7.71	Put	Bond Future	153	0	153	0	0.00
28/07/2014	R207 On 07-August-14	7.69	Put	Bond Future	179	0	179	0	0.00
28/07/2014	R207 On 06-November-14			Bond Future	7.69	100.6049	7.6857	100.6049	532.00
28/07/2014	R207 On 06-November-14	7.34	Call	Bond Future	502	1	502	1	0.00
28/07/2014	R207 On 06-November-14	7.36	Call	Bond Future	528	1	528	1	0.00
28/07/2014	R207 On 06-November-14	7.35	Call	Bond Future	515	1	515	1	0.00
28/07/2014	R207 On 06-November-14	7.34	Put	Bond Future	1953	2	1953	2	0.00
28/07/2014	R207 On 06-November-14	7.35	Put	Bond Future	1923	2	1923	2	0.00
28/07/2014	R207 On 06-November-14	7.36	Put	Bond Future	1894	2	1894	2	0.00
28/07/2014	R207 On 05-February-15			Bond Future	7.76	98.5838	7.7560	98.5838	0.00
28/07/2014	R207 On 05-February-15	8.49	Call	Bond Future	3398	3	3398	3	0.00
28/07/2014	R207 On 05-February-15	8.51	Call	Bond Future	3458	4	3458	4	0.00
28/07/2014	R207 On 05-February-15	8.50	Call	Bond Future	3428	4	3428	4	0.00
28/07/2014	R207 On 05-February-15	8.50	Put	Bond Future	519	1	519	1	0.00
28/07/2014	R207 On 05-February-15	8.51	Put	Bond Future	510	0	510	0	0.00
28/07/2014	R207 On 05-February-15	8.49	Put	Bond Future	527	1	527	1	0.00
28/07/2014	R207 On 07-May-15			Bond Future	7.79	100.3464	7.7935	100.3464	0.00
28/07/2014	R207 On 07-May-15	8.25	Call	Bond Future	2878	3	2878	3	0.00
28/07/2014	R207 On 07-May-15	7.73	Call	Bond Future	1744	2	1744	2	66.00
28/07/2014	R207 On 07-May-15	8.26	Call	Bond Future	2903	3	2903	3	0.00
28/07/2014	R207 On 07-May-15	8.24	Call	Bond Future	2854	3	2854	3	0.00
28/07/2014	R207 On 07-May-15	8.26	Put	Bond Future	1145	1	1145	1	0.00
28/07/2014	R207 On 07-May-15	7.73	Put	Bond Future	1987	2	1987	2	0.00
28/07/2014	R207 On 07-May-15	8.25	Put	Bond Future	1158	1	1158	1	0.00
28/07/2014	R207 On 07-May-15	8.24	Put	Bond Future	1171	1	1171	1	0.00
28/07/2014	R208 On 07-August-14			Bond Future	7.77	97.3621	7.7712	97.3621	16,244.00
28/07/2014	R208 On 07-August-14	7.80	Call	Bond Future	465	1	465	1	0.00
28/07/2014	R208 On 07-August-14	8.28	Call	Bond Future	2477	3	2477	3	0.00
28/07/2014	R208 On 07-August-14	7.79	Call	Bond Future	438	1	438	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
28/07/2014	R208 On 07-August-14	7.81	Call	Bond Future	493	1	493	1	0.00
28/07/2014	R208 On 07-August-14	8.28	Put	Bond Future	2	0	2	0	630.00
28/07/2014	R208 On 07-August-14	7.80	Put	Bond Future	323	0	323	0	0.00
28/07/2014	R208 On 07-August-14	7.81	Put	Bond Future	302	0	302	0	0.00
28/07/2014	R208 On 07-August-14	7.79	Put	Bond Future	345	0	345	0	0.00
28/07/2014	R208 On 06-November-14			Bond Future	7.85	95.4329	7.8533	95.4329	571.00
28/07/2014	R208 On 06-November-14	7.44	Call	Bond Future	491	1	491	1	0.00
28/07/2014	R208 On 06-November-14	7.46	Call	Bond Future	517	1	517	1	0.00
28/07/2014	R208 On 06-November-14	7.45	Call	Bond Future	504	1	504	1	0.00
28/07/2014	R208 On 06-November-14	8.50	Call	Bond Future	3322	3	3322	3	0.00
28/07/2014	R208 On 06-November-14	7.45	Put	Bond Future	2456	2	2456	2	0.00
28/07/2014	R208 On 06-November-14	8.50	Put	Bond Future	291	0	291	0	1,520.00
28/07/2014	R208 On 06-November-14	7.44	Put	Bond Future	2492	2	2492	2	0.00
28/07/2014	R208 On 06-November-14	7.46	Put	Bond Future	2421	2	2421	2	0.00
28/07/2014	R208 On 05-February-15			Bond Future	7.92	96.9706	7.9222	96.9706	0.00
28/07/2014	R208 On 05-February-15	8.49	Call	Bond Future	3361	3	3361	3	0.00
28/07/2014	R208 On 05-February-15	8.51	Call	Bond Future	3426	4	3426	4	0.00
28/07/2014	R208 On 05-February-15	8.50	Call	Bond Future	3394	3	3394	3	0.00
28/07/2014	R208 On 05-February-15	8.49	Put	Bond Future	781	1	781	1	0.00
28/07/2014	R208 On 05-February-15	8.50	Put	Bond Future	769	1	769	1	0.00
28/07/2014	R208 On 05-February-15	8.51	Put	Bond Future	757	1	757	1	0.00
28/07/2014	R208 On 07-May-15			Bond Future	7.96	7.9300	7.9586	7.9300	0.00
28/07/2014	R208 On 07-May-15	7.99	Call	Bond Future	140	0	140	0	0.00
28/07/2014	R208 On 07-May-15	8.01	Call	Bond Future	229	0	229	0	0.00
28/07/2014	R208 On 07-May-15	8.00	Call	Bond Future	185	0	185	0	0.00
28/07/2014	R208 On 07-May-15	7.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R208 On 07-May-15	8.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R208 On 07-May-15	8.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R209 On 07-August-14			Bond Future	8.86	77.6027	8.8592	77.6027	10,743.00
28/07/2014	R209 On 07-August-14	9.04	Call	Bond Future	1564	2	1564	2	0.00
28/07/2014	R209 On 07-August-14	9.05	Call	Bond Future	1624	2	1624	2	0.00
28/07/2014	R209 On 07-August-14	9.06	Call	Bond Future	1684	2	1684	2	0.00
28/07/2014	R209 On 07-August-14	9.06	Put	Bond Future	166	0	166	0	0.00
28/07/2014	R209 On 07-August-14	9.04	Put	Bond Future	195	0	195	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
28/07/2014	R209 On 07-August-14	9.05	Put	Bond Future	180	0	180	0	0.00
28/07/2014	R209 On 06-November-14			Bond Future	8.93	75.6270	8.9266	75.6270	16,291.00
28/07/2014	R209 On 06-November-14	10.00	Call	Bond Future	7729	8	7729	8	0.00
28/07/2014	R209 On 06-November-14	9.50	Call	Bond Future	4919	5	4919	5	0.00
28/07/2014	R209 On 06-November-14	8.95	Call	Bond Future	2352	3	2352	3	2,050.00
28/07/2014	R209 On 06-November-14	10.05	Call	Bond Future	8019	8	8019	8	0.00
28/07/2014	R209 On 06-November-14	9.95	Call	Bond Future	7439	8	7439	8	0.00
28/07/2014	R209 On 06-November-14	8.50	Call	Bond Future	980	1	980	1	5,500.00
28/07/2014	R209 On 06-November-14	8.99	Call	Bond Future	2509	3	2509	3	0.00
28/07/2014	R209 On 06-November-14	9.25	Call	Bond Future	3653	4	3653	4	0.00
28/07/2014	R209 On 06-November-14	9.05	Call	Bond Future	2755	3	2755	3	2,050.00
28/07/2014	R209 On 06-November-14	9.58	Call	Bond Future	5351	6	5351	6	0.00
28/07/2014	R209 On 06-November-14	9.00	Call	Bond Future	2549	3	2549	3	1,640.00
28/07/2014	R209 On 06-November-14	8.75	Call	Bond Future	1649	2	1649	2	2,200.00
28/07/2014	R209 On 06-November-14	9.01	Call	Bond Future	2590	3	2590	3	0.00
28/07/2014	R209 On 06-November-14	9.95	Put	Bond Future	265	0	265	0	2,050.00
28/07/2014	R209 On 06-November-14	8.50	Put	Bond Future	4326	4	4326	4	0.00
28/07/2014	R209 On 06-November-14	9.25	Put	Bond Future	1262	1	1262	1	2,200.00
28/07/2014	R209 On 06-November-14	10.00	Put	Bond Future	233	0	233	0	1,640.00
28/07/2014	R209 On 06-November-14	10.05	Put	Bond Future	203	0	203	0	2,050.00
28/07/2014	R209 On 06-November-14	8.75	Put	Bond Future	3007	3	3007	3	0.00
28/07/2014	R209 On 06-November-14	9.00	Put	Bond Future	1996	2	1996	2	0.00
28/07/2014	R209 On 06-November-14	8.95	Put	Bond Future	2175	2	2175	2	0.00
28/07/2014	R209 On 06-November-14	9.01	Put	Bond Future	1962	2	1962	2	0.00
28/07/2014	R209 On 06-November-14	9.50	Put	Bond Future	761	1	761	1	5,500.00
28/07/2014	R209 On 06-November-14	9.05	Put	Bond Future	1828	2	1828	2	0.00
28/07/2014	R209 On 06-November-14	8.99	Put	Bond Future	2031	2	2031	2	0.00
28/07/2014	R209 On 06-November-14	9.58	Put	Bond Future	641	1	641	1	907.00
28/07/2014	R209 On 05-February-15			Bond Future	8.99	76.8457	8.9864	76.8457	0.00
28/07/2014	R209 On 05-February-15	9.25	Call	Bond Future	4246	4	4246	4	0.00
28/07/2014	R209 On 05-February-15	9.26	Call	Bond Future	4289	4	4289	4	0.00
28/07/2014	R209 On 05-February-15	9.24	Call	Bond Future	4204	4	4204	4	0.00
28/07/2014	R209 On 05-February-15	9.00	Call	Bond Future	3240	3	3240	3	0.00
28/07/2014	R209 On 05-February-15	9.24	Put	Bond Future	2340	2	2340	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
28/07/2014	R209 On 05-February-15	9.26	Put	Bond Future	2282	2	2282	2	0.00
28/07/2014	R209 On 05-February-15	9.25	Put	Bond Future	2311	2	2311	2	0.00
28/07/2014	R209 On 05-February-15	9.00	Put	Bond Future	3138	3	3138	3	0.00
28/07/2014	R209 On 07-May-15			Bond Future	9.03	8.9900	9.0298	8.9900	0.00
28/07/2014	R209 On 07-May-15	8.99	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R209 On 07-May-15	9.01	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R209 On 07-May-15	9.00	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R209 On 07-May-15	9.00	Put	Bond Future	222	0	222	0	0.00
28/07/2014	R209 On 07-May-15	9.01	Put	Bond Future	147	0	147	0	0.00
28/07/2014	R209 On 07-May-15	8.99	Put	Bond Future	297	0	297	0	0.00
28/07/2014	R210 On 07-August-14			Bond Future	171.39	171.3848	171.3909	171.3848	123.00
28/07/2014	R210 On 07-August-14	159.00	Call	Bond Future	12391	12	12391	12	0.00
28/07/2014	R210 On 07-August-14	159.01	Call	Bond Future	12381	12	12381	12	0.00
28/07/2014	R210 On 07-August-14	158.99	Call	Bond Future	12401	12	12401	12	0.00
28/07/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R210 On 06-November-14			Bond Future	171.96	171.9526	171.9560	171.9526	495.00
28/07/2014	R210 On 06-November-14	168.99	Call	Bond Future	2966	3	2966	3	0.00
28/07/2014	R210 On 06-November-14	169.01	Call	Bond Future	2946	3	2946	3	0.00
28/07/2014	R210 On 06-November-14	169.00	Call	Bond Future	2956	3	2956	3	0.00
28/07/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R210 On 05-February-15			Bond Future	174.74	175.0000	174.7435	175.0000	0.00
28/07/2014	R210 On 05-February-15	174.99	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R210 On 05-February-15	175.01	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R210 On 05-February-15	175.00	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R210 On 05-February-15	174.99	Put	Bond Future	247	0	247	0	0.00
28/07/2014	R210 On 05-February-15	175.00	Put	Bond Future	257	0	257	0	0.00
28/07/2014	R210 On 05-February-15	175.01	Put	Bond Future	267	0	267	0	0.00
28/07/2014	R211 On 07-August-14			Bond Future	130.74	130.7400	130.7411	130.7400	390.00
28/07/2014	R211 On 07-August-14	127.99	Call	Bond Future	2751	3	2751	3	0.00
28/07/2014	R211 On 07-August-14	128.00	Call	Bond Future	2741	3	2741	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
28/07/2014	R211 On 07-August-14	128.01	Call	Bond Future	2731	3	2731	3	0.00
28/07/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R211 On 06-November-14			Bond Future	132.73	132.7291	132.7281	132.7291	0.00
28/07/2014	R211 On 06-November-14	129.99	Call	Bond Future	2738	3	2738	3	0.00
28/07/2014	R211 On 06-November-14	130.00	Call	Bond Future	2728	3	2728	3	0.00
28/07/2014	R211 On 06-November-14	130.01	Call	Bond Future	2718	3	2718	3	0.00
28/07/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R211 On 05-February-15			Bond Future	133.28	133.0000	133.2762	133.0000	0.00
28/07/2014	R211 On 05-February-15	133.01	Call	Bond Future	266	0	266	0	0.00
28/07/2014	R211 On 05-February-15	133.00	Call	Bond Future	276	0	276	0	0.00
28/07/2014	R211 On 05-February-15	132.99	Call	Bond Future	286	0	286	0	0.00
28/07/2014	R211 On 05-February-15	133.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R211 On 05-February-15	133.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R211 On 05-February-15	132.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R212 On 07-August-14			Bond Future	135.46	135.6430	135.4625	135.6430	349.00
28/07/2014	R212 On 07-August-14	128.99	Call	Bond Future	6472	7	6472	7	0.00
28/07/2014	R212 On 07-August-14	129.00	Call	Bond Future	6462	7	6462	7	0.00
28/07/2014	R212 On 07-August-14	129.01	Call	Bond Future	6452	7	6452	7	0.00
28/07/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R212 On 06-November-14			Bond Future	137.52	137.7068	137.5213	137.7068	19,259.00
28/07/2014	R212 On 06-November-14	135.01	Call	Bond Future	2511	3	2511	3	0.00
28/07/2014	R212 On 06-November-14	135.00	Call	Bond Future	2521	3	2521	3	0.00
28/07/2014	R212 On 06-November-14	134.99	Call	Bond Future	2531	3	2531	3	0.00
28/07/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R212 On 05-February-15			Bond Future	137.99	138.0000	137.9906	138.0000	0.00
28/07/2014	R212 On 05-February-15	138.00	Call	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
28/07/2014	R212 On 05-February-15	138.01	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R212 On 05-February-15	137.99	Call	Bond Future	1	0	1	0	0.00
28/07/2014	R212 On 05-February-15	137.99	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R212 On 05-February-15	138.01	Put	Bond Future	19	0	19	0	0.00
28/07/2014	R212 On 05-February-15	138.00	Put	Bond Future	9	0	9	0	0.00
28/07/2014	R213 On 07-August-14			Bond Future	8.68	88.7899	8.6796	88.7899	23,660.00
28/07/2014	R213 On 07-August-14	8.84	Call	Bond Future	1456	2	1456	2	0.00
28/07/2014	R213 On 07-August-14	8.86	Call	Bond Future	1575	2	1575	2	0.00
28/07/2014	R213 On 07-August-14	8.85	Call	Bond Future	1515	2	1515	2	0.00
28/07/2014	R213 On 07-August-14	8.84	Put	Bond Future	222	0	222	0	0.00
28/07/2014	R213 On 07-August-14	8.85	Put	Bond Future	206	0	206	0	0.00
28/07/2014	R213 On 07-August-14	8.86	Put	Bond Future	190	0	190	0	0.00
28/07/2014	R213 On 06-November-14			Bond Future	8.75	86.5881	8.7514	86.5881	6,205.00
28/07/2014	R213 On 06-November-14	8.84	Call	Bond Future	2591	3	2591	3	0.00
28/07/2014	R213 On 06-November-14	8.86	Call	Bond Future	2675	3	2675	3	0.00
28/07/2014	R213 On 06-November-14	8.85	Call	Bond Future	2633	3	2633	3	0.00
28/07/2014	R213 On 06-November-14	8.85	Put	Bond Future	1883	2	1883	2	0.00
28/07/2014	R213 On 06-November-14	8.84	Put	Bond Future	1917	2	1917	2	0.00
28/07/2014	R213 On 06-November-14	8.86	Put	Bond Future	1849	2	1849	2	0.00
28/07/2014	R213 On 05-February-15			Bond Future	8.82	87.9829	8.8160	87.9829	0.00
28/07/2014	R213 On 05-February-15	9.24	Call	Bond Future	5004	5	5004	5	0.00
28/07/2014	R213 On 05-February-15	9.26	Call	Bond Future	5098	5	5098	5	0.00
28/07/2014	R213 On 05-February-15	9.25	Call	Bond Future	5051	5	5051	5	0.00
28/07/2014	R213 On 05-February-15	9.25	Put	Bond Future	1866	2	1866	2	0.00
28/07/2014	R213 On 05-February-15	9.26	Put	Bond Future	1841	2	1841	2	0.00
28/07/2014	R213 On 05-February-15	9.24	Put	Bond Future	1890	2	1890	2	0.00
28/07/2014	R213 On 07-May-15			Bond Future	8.86	8.8200	8.8588	8.8200	0.00
28/07/2014	R213 On 07-May-15	8.74	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R213 On 07-May-15	8.76	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R213 On 07-May-15	8.75	Call	Bond Future	0	0	0	0	0.00
28/07/2014	R213 On 07-May-15	8.75	Put	Bond Future	817	0	817	0	0.00
28/07/2014	R213 On 07-May-15	8.74	Put	Bond Future	893	0	893	0	0.00
28/07/2014	R213 On 07-May-15	8.76	Put	Bond Future	742	0	742	0	0.00
28/07/2014	R214 On 07-August-14			Bond Future	8.95	78.4138	8.9541	78.4138	4,311.00

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28/07/2014	R214 On 07-August-14	9.55	Call	Bond Future	4528	5	4528	5	0.00
28/07/2014	R214 On 07-August-14	9.54	Call	Bond Future	4457	5	4457	5	0.00
28/07/2014	R214 On 07-August-14	9.56	Call	Bond Future	4600	5	4600	5	0.00
28/07/2014	R214 On 07-August-14	9.56	Put	Bond Future	2	0	2	0	0.00
28/07/2014	R214 On 07-August-14	9.54	Put	Bond Future	3	0	3	0	0.00
28/07/2014	R214 On 07-August-14	9.55	Put	Bond Future	3	0	3	0	0.00
28/07/2014	R214 On 06-November-14			Bond Future	9.02	76.3083	9.0218	76.3083	1,726.00
28/07/2014	R214 On 06-November-14	9.20	Call	Bond Future	3139	3	3139	3	2,500.00
28/07/2014	R214 On 06-November-14	9.64	Call	Bond Future	5375	6	5375	6	0.00
28/07/2014	R214 On 06-November-14	9.65	Call	Bond Future	5431	6	5431	6	0.00
28/07/2014	R214 On 06-November-14	9.66	Call	Bond Future	5486	6	5486	6	0.00
28/07/2014	R214 On 06-November-14	9.80	Call	Bond Future	6278	7	6278	7	0.00
28/07/2014	R214 On 06-November-14	9.20	Put	Bond Future	1754	2	1754	2	0.00
28/07/2014	R214 On 06-November-14	9.64	Put	Bond Future	747	1	747	1	0.00
28/07/2014	R214 On 06-November-14	9.80	Put	Bond Future	530	1	530	1	2,500.00
28/07/2014	R214 On 06-November-14	9.65	Put	Bond Future	732	1	732	1	0.00
28/07/2014	R214 On 06-November-14	9.66	Put	Bond Future	716	1	716	1	0.00
28/07/2014	R214 On 05-February-15			Bond Future	9.08	77.5376	9.0832	77.5376	0.00
28/07/2014	R214 On 05-February-15	9.51	Call	Bond Future	5255	5	5255	5	0.00
28/07/2014	R214 On 05-February-15	9.50	Call	Bond Future	5209	5	5209	5	0.00
28/07/2014	R214 On 05-February-15	9.49	Call	Bond Future	5162	5	5162	5	0.00
28/07/2014	R214 On 05-February-15	9.50	Put	Bond Future	2072	2	2072	2	0.00
28/07/2014	R214 On 05-February-15	9.51	Put	Bond Future	2046	2	2046	2	0.00
28/07/2014	R214 On 05-February-15	9.49	Put	Bond Future	2098	2	2098	2	0.00
28/07/2014	R214 On 07-May-15			Bond Future	9.13	9.0900	9.1257	9.0900	0.00
28/07/2014	R214 On 07-May-15	9.15	Call	Bond Future	188	0	188	0	0.00
28/07/2014	R214 On 07-May-15	9.16	Call	Bond Future	265	0	265	0	0.00
28/07/2014	R214 On 07-May-15	9.14	Call	Bond Future	111	0	111	0	0.00
28/07/2014	R214 On 07-May-15	9.16	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R214 On 07-May-15	9.15	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R214 On 07-May-15	9.14	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R248 On 07-August-14			Bond Future	9.03	101.2809	9.0294	101.2809	10,044.00
28/07/2014	R248 On 07-August-14	9.65	Call	Bond Future	5998	6	5998	6	0.00
28/07/2014	R248 On 07-August-14	9.66	Call	Bond Future	6089	6	6089	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
28/07/2014	R248 On 07-August-14	9.64	Call	Bond Future	5906	6	5906	6	0.00
28/07/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R248 On 06-November-14			Bond Future	9.10	98.3821	9.0995	98.3821	10,700.00
28/07/2014	R248 On 06-November-14	9.72	Call	Bond Future	5916	6	5916	6	0.00
28/07/2014	R248 On 06-November-14	9.73	Call	Bond Future	6006	6	6006	6	0.00
28/07/2014	R248 On 06-November-14	9.74	Call	Bond Future	6096	6	6096	6	0.00
28/07/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R248 On 05-February-15			Bond Future	9.16	99.9670	9.1634	99.9670	0.00
28/07/2014	R248 On 05-February-15	9.50	Call	Bond Future	3250	4	3250	4	0.00
28/07/2014	R248 On 05-February-15	9.49	Call	Bond Future	3156	3	3156	3	0.00
28/07/2014	R248 On 05-February-15	9.51	Call	Bond Future	3343	4	3343	4	0.00
28/07/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R248 On 07-May-15			Bond Future	9.21	9.1700	9.2081	9.1700	0.00
28/07/2014	R248 On 07-May-15	9.25	Call	Bond Future	412	0	412	0	0.00
28/07/2014	R248 On 07-May-15	9.26	Call	Bond Future	510	0	510	0	0.00
28/07/2014	R248 On 07-May-15	9.24	Call	Bond Future	314	0	314	0	0.00
28/07/2014	R248 On 07-May-15	9.26	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R248 On 07-May-15	9.24	Put	Bond Future	0	0	0	0	0.00
28/07/2014	R248 On 07-May-15	9.25	Put	Bond Future	0	0	0	0	0.00