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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 13/06/2014 TO: 13/06/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	0807 On 31-March-21			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
13/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	2025 On 07-August-14			Bond Future	116.77	116.6225	116.7722	116.6225	0.00
13/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	7782	8	8	8	0.00
13/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	7762	8	8	8	0.00
13/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	7772	8	8	8	0.00
13/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2025 On 06-November-14			Bond Future	118.54	118.3931	118.5434	118.3931	0.00
13/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1553	1	2	1	0.00
13/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1533	1	2	1	0.00
13/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1543	1	2	1	0.00
13/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2030 On 07-August-14			Bond Future	8.97	92.7221	92.2515	92.7221	4,308.00
13/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	182	1	0	1	0.00
13/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	338	1	0	1	0.00
13/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	260	1	0	1	0.00
13/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2030 On 07-August-14	8.99	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
13/06/2014	2030 On 06-November-14			Bond Future	9.05	94.1192	93.6400	94.1192	0.00
13/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
13/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
13/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
13/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	453	0	0	0	0.00
13/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	376	0	0	0	0.00
13/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	299	0	0	0	0.00
13/06/2014	2030 On 05-February-15			Bond Future	9.13	91.5741	91.0882	91.5741	0.00
13/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	821	1	1	1	0.00
13/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	970	1	1	1	0.00
13/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	896	1	1	1	0.00
13/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2037 On 07-August-14			Bond Future	9.15	94.6815	94.1378	94.6815	10,102.00
13/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
13/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
13/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
13/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	980	0	1	0	0.00
13/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	888	0	1	0	0.00
13/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	797	0	1	0	0.00
13/06/2014	2037 On 06-November-14			Bond Future	9.23	96.1082	95.5549	96.1082	0.00
13/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	3981	5	4	5	0.00
13/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	4146	5	4	5	0.00
13/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4064	5	4	5	0.00
13/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2037 On 05-February-15			Bond Future	9.30	93.3435	92.7823	93.3435	0.00
13/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	1624	2	2	2	0.00
13/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	1794	2	2	2	0.00
13/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	1709	2	2	2	0.00
13/06/2014	2037 On 05-February-15	9.50	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
13/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2038 On 07-August-14			Bond Future	121.62	121.9196	121.6207	121.9196	725.00
13/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15611	16	16	16	0.00
13/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15621	16	16	16	0.00
13/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15631	16	16	16	0.00
13/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2038 On 06-November-14			Bond Future	123.47	123.7705	123.4653	123.7705	0.00
13/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3475	4	3	4	0.00
13/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3455	4	3	4	0.00
13/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3465	4	3	4	0.00
13/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2046 On 07-August-14			Bond Future	121.63	121.3168	121.6297	121.3168	5,218.00
13/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	17180	17	17	17	0.00
13/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	17190	17	17	17	0.00
13/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	17200	17	17	17	0.00
13/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2046 On 06-November-14			Bond Future	122.13	121.8129	122.1290	121.8129	0.00
13/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17699	17	18	17	0.00
13/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17679	17	18	17	0.00
13/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17689	17	18	17	0.00
13/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2050 On 07-August-14			Bond Future	127.00	126.9550	126.9974	126.9550	2,720.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	14997	15	15	15	0.00
13/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	15007	15	15	15	0.00
13/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	14987	15	15	15	0.00
13/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2050 On 06-November-14			Bond Future	128.92	128.8821	128.9235	128.8821	0.00
13/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	2914	3	3	3	0.00
13/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	2924	3	3	3	0.00
13/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	2934	3	3	3	0.00
13/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	AL12 On 07-August-14			Index Future	491.70	493.9680	491.7020	493.9680	0.00
13/06/2014	AL12 On 06-November-14			Index Future	499.10	501.4090	499.1010	501.4090	0.00
13/06/2014	AL12 On 05-February-15			Index Future	506.85	509.1940	506.8540	509.1940	0.00
13/06/2014	AL37 On 07-August-14			Index Future	422.92	423.4910	422.9200	423.4910	0.00
13/06/2014	AL37 On 06-November-14			Index Future	429.28	429.8710	429.2840	429.8710	0.00
13/06/2014	AL7T On 07-August-14			Index Future	495.83	496.8450	495.8300	496.8450	1.00
13/06/2014	AL7T On 06-November-14			Index Future	503.29	504.3290	503.2910	504.3290	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
13/06/2014	ALBI On 07-August-14			Index Future	451.01	452.2590	451.0110	452.2590	646.00
13/06/2014	ALBI On 06-November-14			Index Future	457.80	459.0710	457.7980	459.0710	0.00
13/06/2014	ALBI On 05-February-15			Index Future	464.91	466.1990	464.9100	466.1990	0.00
13/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
13/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C211 On 31-January-17			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
13/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
13/06/2014	EL28 On 07-August-14			Bond Future	123.82	123.4910	123.8214	123.4910	0.00
13/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9811	9	10	9	0.00
13/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9821	9	10	9	0.00
13/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9831	10	10	10	0.00
13/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	EL28 On 06-November-14			Bond Future	124.22	123.8844	124.2180	123.8844	0.00
13/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2218	2	2	2	0.00
13/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2228	2	2	2	0.00
13/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2208	2	2	2	0.00
13/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	ES33 On 07-August-14			Bond Future	9.79	83.8276	83.3911	83.8276	6,220.00
13/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2513	3	3	3	0.00
13/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2582	3	3	3	0.00
13/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2444	3	2	3	0.00
13/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
13/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
13/06/2014	ES33 On 07-August-14	10.14	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
13/06/2014	ES33 On 06-November-14			Bond Future	9.90	81.3052	80.8609	81.3052	0.00
13/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2721	3	3	3	0.00
13/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2788	3	3	3	0.00
13/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2855	3	3	3	0.00
13/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
13/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
13/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
13/06/2014	ES33 On 05-February-15			Bond Future	10.00	82.5681	82.1176	82.5681	0.00
13/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	60	1	0	1	0.00
13/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	0	0	0	0.00
13/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	0	0	0	0.00
13/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	10	0	0	0	0.00
13/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	80	0	0	0	0.00
13/06/2014	GOVI On 07-August-14			GOVI	450.01	451.1710	450.0050	451.1710	520.00
13/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
13/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
13/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
13/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	99850	9	10	9	0.00
13/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	99950	9	10	9	0.00
13/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	100050	9	10	9	0.00
13/06/2014	GOVI On 06-November-14			GOVI	456.78	457.9670	456.7770	457.9670	28.00
13/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	77870	9	8	9	0.00
13/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	77670	9	8	9	0.00
13/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	77770	9	8	9	0.00
13/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
13/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
13/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
13/06/2014	GOVI On 05-February-15			GOVI	463.87	465.0780	463.8720	465.0780	0.00
13/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	38820	5	4	5	0.00
13/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	38620	5	4	5	0.00
13/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	38720	5	4	5	0.00
13/06/2014	GOVI On 05-February-15	460.00	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
13/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
13/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
13/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
13/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.02	142.9802	143.0235	142.9802	635.00
13/06/2014	IGOV On 07-August-14			Index Future	215.89	215.6880	215.8850	215.6880	1,267.00
13/06/2014	IGOV On 06-November-14			Index Future	219.16	218.9640	219.1600	218.9640	87.00
13/06/2014	IGOV On 05-February-15			Index Future	222.59	222.3890	222.5910	222.3890	0.00
13/06/2014	ILBI On 07-August-14			Index Future	586.18	585.6640	586.1800	585.6640	210.00
13/06/2014	ILBI On 06-November-14			Index Future	595.06	594.5350	595.0560	594.5350	0.00
13/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
13/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
13/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
13/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
13/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
13/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
13/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	2,000.00
13/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.87	94.1300	94.1300	94.1300	545.00
13/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.03	93.9800	93.9700	93.9800	0.00
13/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.8500	93.9000	93.8500	1,000.00
13/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.27	93.7500	93.7300	93.7500	0.00
13/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.41	93.6000	93.5900	93.6000	0.00
13/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.54	93.4900	93.4600	93.4900	0.00
13/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.78	93.2200	93.2200	93.2200	2,850.00
13/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.08	92.9400	92.9200	92.9400	5,000.00
13/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.26	92.7800	92.7400	92.7800	0.00
13/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.42	92.6100	92.5800	92.6100	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
13/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.58	92.4500	92.4200	92.4500	0.00
13/06/2014	R023 On 07-August-14			Bond Future	8.30	100.2935	100.1182	100.2935	12,508.00
13/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	1872	2	2	2	0.00
13/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	1947	2	2	2	0.00
13/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	1909	2	2	2	0.00
13/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	765	1	1	1	0.00
13/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	785	1	1	1	0.00
13/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	744	1	1	1	0.00
13/06/2014	R023 On 06-November-14			Bond Future	8.40	97.8835	97.7040	97.8835	0.00
13/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2738	3	3	3	0.00
13/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	2771	3	3	3	0.00
13/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	2804	3	3	3	0.00
13/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1618	2	2	2	0.00
13/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1595	2	2	2	0.00
13/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1642	2	2	2	0.00
13/06/2014	R023 On 05-February-15			Bond Future	8.49	99.4036	99.2222	99.4036	0.00
13/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3576	4	4	4	0.00
13/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3609	4	4	4	0.00
13/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3544	4	4	4	0.00
13/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	2144	2	2	2	0.00
13/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	2121	2	2	2	0.00
13/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	2166	2	2	2	0.00
13/06/2014	R157 On 07-August-14			Bond Future	6.83	112.4127	112.3968	112.4127	6,048.00
13/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	131	0	0	0	0.00
13/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	135	0	0	0	0.00
13/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	140	0	0	0	0.00
13/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	226	0	0	0	0.00
13/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	219	0	0	0	0.00
13/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	213	0	0	0	0.00
13/06/2014	R157 On 06-November-14			Bond Future	7.07	107.2930	107.2751	107.2930	0.00
13/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	49	0	0	0	0.00
13/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	48	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
13/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	50	0	0	0	0.00
13/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	774	1	1	1	0.00
13/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	789	1	1	1	0.00
13/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	781	1	1	1	0.00
13/06/2014	R157 On 05-February-15			Bond Future	7.44	108.9600	108.9426	108.9600	0.00
13/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	865	1	1	1	0.00
13/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	874	1	1	1	0.00
13/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	869	1	1	1	0.00
13/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	104	0	0	0	0.00
13/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	105	0	0	0	0.00
13/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	103	0	0	0	0.00
13/06/2014	R186 On 07-August-14			Bond Future	8.45	117.3999	116.9792	117.3999	48,362.00
13/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	459	1	0	1	105.00
13/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1158	1	1	1	0.00
13/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1224	1	1	1	0.00
13/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1034	1	1	1	1,200.00
13/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1191	1	1	1	0.00
13/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6215	7	6	7	0.00
13/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1667	2	2	2	0.00
13/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	2975	3	3	3	0.00
13/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	82	0	0	0	210.00
13/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4305	5	4	5	0.00
13/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	4347	4	4	4	0.00
13/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	2433	2	2	2	0.00
13/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	2538	2	3	2	0.00
13/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	184	0	0	0	2,100.00
13/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	2485	2	2	2	0.00
13/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2756	3	3	3	0.00
13/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1862	2	2	2	105.00
13/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	932	1	1	1	1,000.00
13/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	483	0	0	0	840.00
13/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	7553	7	8	7	0.00
13/06/2014	R186 On 06-November-14			Bond Future	8.53	119.1678	118.7388	119.1678	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6247	7	6	7	0.00
13/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1694	2	2	2	0.00
13/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1752	2	2	2	0.00
13/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1723	2	2	2	0.00
13/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4943	5	5	5	0.00
13/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4887	5	5	5	0.00
13/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4999	5	5	5	0.00
13/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	1197	1	1	1	2,010.00
13/06/2014	R186 On 05-February-15			Bond Future	8.61	115.7230	115.2884	115.7230	0.00
13/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4610	5	5	5	0.00
13/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4653	5	5	5	0.00
13/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	5755	6	6	6	0.00
13/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4566	5	5	5	0.00
13/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3527	3	4	3	0.00
13/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3491	3	3	3	0.00
13/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2714	3	3	3	9,600.00
13/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3563	3	4	3	0.00
13/06/2014	R197 On 07-August-14			Bond Future	285.51	285.4185	285.5099	285.4185	905.00
13/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	15510	15	16	15	0.00
13/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	15500	15	15	15	0.00
13/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	15520	15	16	15	0.00
13/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R197 On 06-November-14			Bond Future	289.84	289.7513	289.8398	289.7513	0.00
13/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	4840	5	5	5	0.00
13/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	4850	5	5	5	0.00
13/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	4830	5	5	5	0.00
13/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R201 On 07-August-14			Bond Future	6.08	102.1555	102.1463	102.1555	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
13/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	55	0	0	0	0.00
13/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	57	0	0	0	0.00
13/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	56	0	0	0	0.00
13/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	339	0	0	0	0.00
13/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	337	0	0	0	0.00
13/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	334	0	0	0	0.00
13/06/2014	R202 On 07-August-14			Bond Future	228.95	228.5351	228.9496	228.5351	44,627.00
13/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	20990	21	21	21	0.00
13/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	20971	21	21	21	0.00
13/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	20981	21	21	21	0.00
13/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	31	0	0	0	0.00
13/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	31	0	0	0	0.00
13/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	31	0	0	0	0.00
13/06/2014	R202 On 06-November-14			Bond Future	232.42	232.0044	232.4214	232.0044	0.00
13/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	5431	5	5	5	0.00
13/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	5421	5	5	5	0.00
13/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	5411	5	5	5	0.00
13/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R203 On 07-August-14			Bond Future	7.42	105.6590	105.6197	105.6590	24,601.00
13/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	349	0	0	0	0.00
13/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	338	0	0	0	0.00
13/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	48	0	0	0	46.00
13/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	327	0	0	0	0.00
13/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	658	1	1	1	0.00
13/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	641	1	1	1	0.00
13/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	674	1	1	1	0.00
13/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1652	2	2	2	0.00
13/06/2014	R203 On 06-November-14			Bond Future	7.55	103.0868	103.0454	103.0868	200.00
13/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	277	0	0	0	14.00
13/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	198	0	0	0	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	208	0	0	0	0.00
13/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	203	0	0	0	0.00
13/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1739	2	2	2	0.00
13/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	2024	2	2	2	0.00
13/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1982	2	2	2	0.00
13/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	2003	2	2	2	0.00
13/06/2014	R203 On 05-February-15			Bond Future	7.69	104.6880	104.6467	104.6880	0.00
13/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1037	1	1	1	55.00
13/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	1992	2	2	2	0.00
13/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	1975	2	2	2	0.00
13/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2008	2	2	2	0.00
13/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	476	0	0	0	0.00
13/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	470	0	0	0	0.00
13/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	1044	1	1	1	0.00
13/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	483	0	0	0	0.00
13/06/2014	R204 On 07-August-14			Bond Future	7.65	102.4742	102.3837	102.4742	15,498.00
13/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	386	0	0	0	0.00
13/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	399	0	0	0	0.00
13/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	960	1	1	1	0.00
13/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	374	0	0	0	0.00
13/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	498	0	0	0	530.00
13/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1164	1	1	1	0.00
13/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1139	1	1	1	0.00
13/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1115	1	1	1	0.00
13/06/2014	R204 On 06-November-14			Bond Future	7.77	104.0173	103.9239	104.0173	200.00
13/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	269	0	0	0	0.00
13/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	276	0	0	0	0.00
13/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1609	2	2	2	0.00
13/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	263	0	0	0	0.00
13/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2977	3	3	3	0.00
13/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	832	1	1	1	1,270.00
13/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	3007	3	3	3	0.00
13/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2948	3	3	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
13/06/2014	R204 On 05-February-15			Bond Future	7.88	101.5980	101.5039	101.5980	0.00
13/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2191	2	2	2	0.00
13/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2170	2	2	2	0.00
13/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2211	2	2	2	0.00
13/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	968	1	1	1	0.00
13/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	979	1	1	1	0.00
13/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	991	1	1	1	0.00
13/06/2014	R207 On 07-August-14			Bond Future	7.95	97.6882	97.4959	97.6882	30,770.00
13/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	411	0	0	0	0.00
13/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	424	0	0	0	0.00
13/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	438	1	0	1	0.00
13/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1506	1	2	1	0.00
13/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1477	1	1	1	0.00
13/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1536	1	2	1	0.00
13/06/2014	R207 On 06-November-14			Bond Future	8.06	99.1597	98.9630	99.1597	100.00
13/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	414	0	0	0	0.00
13/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	432	0	0	0	0.00
13/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	423	0	0	0	0.00
13/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3398	3	3	3	0.00
13/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	3365	3	3	3	0.00
13/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	3332	3	3	3	0.00
13/06/2014	R207 On 05-February-15			Bond Future	8.17	97.0586	96.8595	97.0586	0.00
13/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2570	3	3	3	0.00
13/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2617	3	3	3	0.00
13/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2593	3	3	3	0.00
13/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1297	1	1	1	0.00
13/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1282	1	1	1	0.00
13/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1311	1	1	1	0.00
13/06/2014	R208 On 07-August-14			Bond Future	8.12	95.7766	95.5582	95.7766	13,421.00
13/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	406	0	0	0	0.00
13/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1447	2	1	2	0.00
13/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	420	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
13/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	393	0	0	0	0.00
13/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	656	1	1	1	630.00
13/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1912	2	2	2	0.00
13/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1948	2	2	2	0.00
13/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1984	2	2	2	0.00
13/06/2014	R208 On 06-November-14			Bond Future	8.22	93.8208	93.5977	93.8208	100.00
13/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	438	0	0	0	0.00
13/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	457	1	0	1	0.00
13/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	448	0	0	0	0.00
13/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2447	3	2	3	0.00
13/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	4112	4	4	4	0.00
13/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	4073	4	4	4	0.00
13/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	1128	1	1	1	1,520.00
13/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	4152	4	4	4	0.00
13/06/2014	R208 On 05-February-15			Bond Future	8.31	95.2781	95.0522	95.2781	0.00
13/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2588	3	3	3	0.00
13/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2639	3	3	3	0.00
13/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2614	3	3	3	0.00
13/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1800	2	2	2	0.00
13/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1781	2	2	2	0.00
13/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1762	2	2	2	0.00
13/06/2014	R209 On 07-August-14			Bond Future	9.09	76.0591	75.6115	76.0591	25,602.00
13/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1523	2	2	2	0.00
13/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1558	2	2	2	0.00
13/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1593	2	2	2	0.00
13/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1802	2	2	2	0.00
13/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1880	2	2	2	0.00
13/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1841	2	2	2	0.00
13/06/2014	R209 On 06-November-14			Bond Future	9.16	74.0581	73.6026	74.0581	100.00
13/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	6645	7	7	7	0.00
13/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4288	5	4	5	0.00
13/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2232	2	2	2	2,050.00
13/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	6896	7	7	7	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
13/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6395	7	6	7	0.00
13/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1097	1	1	1	5,500.00
13/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2357	3	2	3	0.00
13/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3266	4	3	4	0.00
13/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2553	3	3	3	2,050.00
13/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4640	5	5	5	0.00
13/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2422	3	2	3	0.00
13/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1664	2	2	2	2,200.00
13/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2389	3	2	3	1,640.00
13/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2630	2	3	2	2,200.00
13/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	976	1	1	1	2,050.00
13/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	6197	6	6	6	0.00
13/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	903	1	1	1	1,640.00
13/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	835	1	1	1	2,050.00
13/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4777	4	5	4	0.00
13/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3591	3	4	3	0.00
13/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3809	4	4	4	0.00
13/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3548	3	4	3	0.00
13/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1884	2	2	2	5,500.00
13/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3381	3	3	3	0.00
13/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1685	2	2	2	907.00
13/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3634	3	4	3	0.00
13/06/2014	R209 On 05-February-15			Bond Future	9.23	75.2085	74.7465	75.2085	0.00
13/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	3972	4	4	4	0.00
13/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4008	4	4	4	0.00
13/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	3936	4	4	4	0.00
13/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3860	4	4	4	0.00
13/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3824	4	4	4	0.00
13/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3896	4	4	4	0.00
13/06/2014	R210 On 07-August-14			Bond Future	171.89	171.4370	171.8922	171.4370	618.00
13/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	12892	12	13	12	0.00
13/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	12902	12	13	12	0.00
13/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	12882	12	13	12	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
13/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R210 On 06-November-14			Bond Future	172.46	172.0001	172.4597	172.0001	0.00
13/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	3460	3	3	3	0.00
13/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3470	3	3	3	0.00
13/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	3450	3	3	3	0.00
13/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R211 On 07-August-14			Bond Future	130.63	130.5943	130.6334	130.5943	390.00
13/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2643	3	3	3	0.00
13/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2633	3	3	3	0.00
13/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2623	3	3	3	0.00
13/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R211 On 06-November-14			Bond Future	132.61	132.5772	132.6148	132.5772	0.00
13/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2625	3	3	3	0.00
13/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2615	3	3	3	0.00
13/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2605	3	3	3	0.00
13/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R212 On 07-August-14			Bond Future	134.69	134.6429	134.6867	134.6429	21,797.00
13/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5697	6	6	6	0.00
13/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5687	6	6	6	0.00
13/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5677	6	6	6	0.00
13/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R212 On 06-November-14			Bond Future	136.73	136.6874	136.7297	136.6874	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
13/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1720	2	2	2	0.00
13/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1730	2	2	2	0.00
13/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1740	2	2	2	0.00
13/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R213 On 07-August-14			Bond Future	8.97	86.7865	86.2965	86.7865	24,257.00
13/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1225	1	1	1	0.00
13/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1288	2	1	2	0.00
13/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1256	1	1	1	0.00
13/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	2129	2	2	2	0.00
13/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	2173	2	2	2	0.00
13/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	2218	2	2	2	0.00
13/06/2014	R213 On 06-November-14			Bond Future	9.05	84.5524	84.0538	84.5524	0.00
13/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2222	2	2	2	0.00
13/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2285	3	2	3	0.00
13/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2253	2	2	2	0.00
13/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3765	4	4	4	0.00
13/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3721	3	4	3	0.00
13/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3809	4	4	4	0.00
13/06/2014	R213 On 05-February-15			Bond Future	9.13	85.8655	85.3599	85.8655	0.00
13/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4384	5	4	5	0.00
13/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4307	5	4	5	0.00
13/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4346	5	4	5	0.00
13/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3505	3	4	3	0.00
13/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3471	3	3	3	0.00
13/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3538	3	4	3	0.00
13/06/2014	R214 On 07-August-14			Bond Future	9.18	76.7739	76.3881	76.7739	6,154.00
13/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3404	4	3	4	0.00
13/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3509	4	4	4	0.00
13/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3456	4	3	4	0.00
13/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	702	1	1	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
13/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	741	1	1	1	0.00
13/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	721	1	1	1	0.00
13/06/2014	R214 On 06-November-14			Bond Future	9.26	74.6419	74.2492	74.6419	0.00
13/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4691	5	5	5	0.00
13/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	2887	3	3	3	2,500.00
13/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	4736	5	5	5	0.00
13/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	4782	5	5	5	0.00
13/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5436	6	5	6	0.00
13/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	3321	3	3	3	0.00
13/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1856	2	2	2	0.00
13/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1507	1	2	1	2,500.00
13/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1831	2	2	2	0.00
13/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1882	2	2	2	0.00
13/06/2014	R214 On 05-February-15			Bond Future	9.33	75.8013	75.4030	75.8013	0.00
13/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	4801	5	5	5	0.00
13/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	4761	5	5	5	0.00
13/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4722	5	5	5	0.00
13/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3514	3	4	3	0.00
13/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3481	3	3	3	0.00
13/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3547	3	4	3	0.00
13/06/2014	R248 On 07-August-14			Bond Future	9.27	99.0209	98.5797	99.0209	14,129.00
13/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	3598	4	4	4	0.00
13/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	3689	4	4	4	0.00
13/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	3506	4	4	4	0.00
13/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R248 On 06-November-14			Bond Future	9.35	96.0859	95.6365	96.0859	0.00
13/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	3477	4	3	4	0.00
13/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	3657	4	4	4	0.00
13/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	3567	4	4	4	0.00
13/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R248 On 06-November-14	9.74	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
13/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R248 On 05-February-15			Bond Future	9.42	97.5783	97.1226	97.5783	0.00
13/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	719	1	1	1	0.00
13/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	813	1	1	1	0.00
13/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	625	1	1	1	0.00
13/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
13/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00