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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 25/06/2014 TO: 25/06/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	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
25/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	2025 On 07-August-14			Bond Future	117.19	117.0728	117.1860	117.0728	0.00
25/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	8196	8	8	8	0.00
25/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	8176	8	8	8	0.00
25/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	8186	8	8	8	0.00
25/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2025 On 06-November-14			Bond Future	118.95	118.8420	118.9539	118.8420	0.00
25/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1964	2	2	2	0.00
25/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1944	2	2	2	0.00
25/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1954	2	2	2	0.00
25/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2030 On 07-August-14			Bond Future	8.89	93.1162	92.8604	93.1162	4,181.00
25/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	791	1	1	1	0.00
25/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	947	1	1	1	0.00
25/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	869	1	1	1	0.00
25/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	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
25/06/2014	2030 On 06-November-14			Bond Future	8.97	94.5124	94.2504	94.5124	0.00
25/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	157	0	0	0	0.00
25/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	312	1	0	1	0.00
25/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	234	0	0	0	0.00
25/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2030 On 05-February-15			Bond Future	9.05	91.9692	91.7034	91.9692	0.00
25/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	1436	2	1	2	0.00
25/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	1585	2	2	2	0.00
25/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1511	2	2	2	0.00
25/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2037 On 07-August-14			Bond Future	9.12	94.8071	94.4197	94.8071	10,002.00
25/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
25/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
25/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
25/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	698	0	1	0	0.00
25/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	606	0	1	0	0.00
25/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	515	0	1	0	0.00
25/06/2014	2037 On 06-November-14			Bond Future	9.19	96.2288	95.8331	96.2288	0.00
25/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	4260	5	4	5	0.00
25/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	4425	5	4	5	0.00
25/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4342	5	4	5	0.00
25/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2037 On 05-February-15			Bond Future	9.27	93.4617	93.0601	93.4617	0.00
25/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	1902	2	2	2	0.00
25/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	2072	2	2	2	0.00
25/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	1987	2	2	2	0.00
25/06/2014	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
25/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2038 On 07-August-14			Bond Future	122.06	121.9398	122.0599	121.9398	911.00
25/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	16050	16	16	16	0.00
25/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	16060	16	16	16	0.00
25/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	16070	16	16	16	0.00
25/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2038 On 06-November-14			Bond Future	123.90	123.7824	123.9014	123.7824	0.00
25/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3911	4	4	4	0.00
25/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3891	4	4	4	0.00
25/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3901	4	4	4	0.00
25/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2046 On 07-August-14			Bond Future	122.07	121.9475	122.0672	121.9475	5,218.00
25/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	17617	17	18	17	0.00
25/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	17627	18	18	18	0.00
25/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	17637	18	18	18	0.00
25/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2046 On 06-November-14			Bond Future	122.56	122.4449	122.5633	122.4449	0.00
25/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	18133	18	18	18	0.00
25/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	18113	18	18	18	0.00
25/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	18123	18	18	18	0.00
25/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2050 On 07-August-14			Bond Future	127.46	127.3377	127.4636	127.3377	2,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	15464	15	15	15	0.00
25/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	15474	15	15	15	0.00
25/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	15454	15	15	15	0.00
25/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2050 On 06-November-14			Bond Future	129.39	129.2616	129.3865	129.2616	0.00
25/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	3376	3	3	3	0.00
25/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	3386	3	3	3	0.00
25/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	3396	3	3	3	0.00
25/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	AL12 On 07-August-14			Index Future	494.83	496.3990	494.8280	496.3990	0.00
25/06/2014	AL12 On 06-November-14			Index Future	502.23	503.8340	502.2320	503.8340	0.00
25/06/2014	AL12 On 05-February-15			Index Future	510.01	511.6310	510.0080	511.6310	0.00
25/06/2014	AL37 On 07-August-14			Index Future	424.20	424.8000	424.2000	424.8000	0.00
25/06/2014	AL37 On 06-November-14			Index Future	430.55	431.1620	430.5470	431.1620	0.00
25/06/2014	AL7T On 07-August-14			Index Future	498.36	499.5190	498.3600	499.5190	1.00
25/06/2014	AL7T On 06-November-14			Index Future	505.82	507.0000	505.8170	507.0000	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
25/06/2014	ALBI On 07-August-14			Index Future	453.03	454.0250	453.0270	454.0250	645.00
25/06/2014	ALBI On 06-November-14			Index Future	459.81	460.8250	459.8060	460.8250	0.00
25/06/2014	ALBI On 05-February-15			Index Future	466.93	467.9570	466.9250	467.9570	0.00
25/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
25/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	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
25/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
25/06/2014	EL28 On 07-August-14			Bond Future	124.12	123.9996	124.1213	123.9996	0.00
25/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10111	10	10	10	0.00
25/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10121	10	10	10	0.00
25/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10131	10	10	10	0.00
25/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	EL28 On 06-November-14			Bond Future	124.51	124.3921	124.5125	124.3921	0.00
25/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2513	2	3	2	0.00
25/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2523	2	3	2	0.00
25/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2503	2	3	2	0.00
25/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	ES33 On 07-August-14			Bond Future	9.74	84.0906	83.8189	84.0906	6,220.00
25/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2941	3	3	3	0.00
25/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3010	3	3	3	0.00
25/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2872	3	3	3	0.00
25/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
25/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
25/06/2014	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
25/06/2014	ES33 On 06-November-14			Bond Future	9.84	81.5663	81.2884	81.5663	0.00
25/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3148	3	3	3	0.00
25/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3215	3	3	3	0.00
25/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3283	4	3	4	0.00
25/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
25/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
25/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
25/06/2014	ES33 On 05-February-15			Bond Future	9.94	82.8297	82.5477	82.8297	0.00
25/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	491	1	0	1	0.00
25/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	421	1	0	1	0.00
25/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	351	1	0	1	0.00
25/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	GOVI On 07-August-14			GOVI	451.97	452.8900	451.9670	452.8900	524.00
25/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
25/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
25/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
25/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	80230	7	8	7	0.00
25/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	80330	7	8	7	0.00
25/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	80430	7	8	7	0.00
25/06/2014	GOVI On 06-November-14			GOVI	458.73	459.6730	458.7300	459.6730	28.00
25/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	97400	11	10	11	0.00
25/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	97200	11	10	11	0.00
25/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	97300	11	10	11	0.00
25/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
25/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
25/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
25/06/2014	GOVI On 05-February-15			GOVI	465.83	466.7870	465.8320	466.7870	0.00
25/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	58420	7	6	7	0.00
25/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	58220	7	6	7	0.00
25/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	58320	7	6	7	0.00
25/06/2014	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
25/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
25/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
25/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
25/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.55	143.3847	143.5495	143.3847	635.00
25/06/2014	IGOV On 07-August-14			Index Future	216.87	216.7000	216.8710	216.7000	1,266.00
25/06/2014	IGOV On 06-November-14			Index Future	220.14	219.9730	220.1420	219.9730	87.00
25/06/2014	IGOV On 05-February-15			Index Future	223.58	223.4030	223.5770	223.4030	0.00
25/06/2014	ILBI On 07-August-14			Index Future	588.52	587.7020	588.5220	587.7020	210.00
25/06/2014	ILBI On 06-November-14			Index Future	597.41	596.5820	597.4120	596.5820	0.00
25/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
25/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
25/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
25/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
25/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
25/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
25/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.79	94.2100	94.2100	94.2100	545.00
25/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.07	93.9500	93.9300	93.9500	0.00
25/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.13	93.8900	93.8700	93.8900	33,000.00
25/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.28	93.7600	93.7200	93.7600	0.00
25/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.36	93.7000	93.6400	93.7000	0.00
25/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.48	93.5700	93.5200	93.5700	0.00
25/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.73	93.3100	93.2700	93.3100	2,850.00
25/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.98	93.0600	93.0200	93.0600	5,000.00
25/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.17	92.8700	92.8300	92.8700	0.00
25/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.33	92.7200	92.6700	92.7200	0.00
25/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.46	92.5800	92.5400	92.5800	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
25/06/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.59	92.4500	92.4100	92.4500	0.00
25/06/2014	R023 On 07-August-14			Bond Future	8.23	100.8064	100.5826	100.8064	12,508.00
25/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2015	2	2	2	0.00
25/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2101	2	2	2	0.00
25/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2058	2	2	2	0.00
25/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	449	0	0	0	0.00
25/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	465	0	0	0	0.00
25/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	433	0	0	0	0.00
25/06/2014	R023 On 06-November-14			Bond Future	8.32	98.3970	98.1675	98.3970	0.00
25/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2916	3	3	3	0.00
25/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	2951	3	3	3	0.00
25/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	2987	3	3	3	0.00
25/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1335	1	1	1	0.00
25/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1314	1	1	1	0.00
25/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1356	1	1	1	0.00
25/06/2014	R023 On 05-February-15			Bond Future	8.41	99.9208	99.6880	99.9208	0.00
25/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3796	4	4	4	0.00
25/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3830	4	4	4	0.00
25/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3762	4	4	4	0.00
25/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	1897	2	2	2	0.00
25/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	1876	2	2	2	0.00
25/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	1918	2	2	2	0.00
25/06/2014	R157 On 07-August-14			Bond Future	6.78	112.4918	112.4449	112.4918	6,048.00
25/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	132	0	0	0	0.00
25/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	137	0	0	0	0.00
25/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	142	0	0	0	0.00
25/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	179	0	0	0	0.00
25/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	173	0	0	0	0.00
25/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	167	0	0	0	0.00
25/06/2014	R157 On 06-November-14			Bond Future	7.02	107.3653	107.3150	107.3653	0.00
25/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	48	0	0	0	0.00
25/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	47	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
25/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	50	0	0	0	0.00
25/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	734	1	1	1	0.00
25/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	748	1	1	1	0.00
25/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	741	1	1	1	0.00
25/06/2014	R157 On 05-February-15			Bond Future	7.38	109.0286	108.9778	109.0286	0.00
25/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	886	1	1	1	0.00
25/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	896	1	1	1	0.00
25/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	891	1	1	1	0.00
25/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	91	0	0	0	0.00
25/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	92	0	0	0	0.00
25/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	90	0	0	0	0.00
25/06/2014	R186 On 07-August-14			Bond Future	8.36	118.0327	117.7552	118.0327	48,860.00
25/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	436	1	0	1	105.00
25/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1227	1	1	1	0.00
25/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1304	1	1	1	0.00
25/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1083	1	1	1	1,200.00
25/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1265	1	1	1	0.00
25/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6867	7	7	7	0.00
25/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1823	2	2	2	0.00
25/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3331	4	3	4	0.00
25/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	57	0	0	0	210.00
25/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4815	5	5	5	0.00
25/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	3548	3	4	3	0.00
25/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	1738	2	2	2	0.00
25/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	1831	2	2	2	0.00
25/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	61	0	0	0	2,100.00
25/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	1784	2	2	2	0.00
25/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2028	2	2	2	0.00
25/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1242	1	1	1	105.00
25/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	512	0	1	0	1,000.00
25/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	216	0	0	0	840.00
25/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	6753	7	7	7	0.00
25/06/2014	R186 On 06-November-14			Bond Future	8.44	119.8017	119.5171	119.8017	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
25/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6733	7	7	7	0.00
25/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1833	2	2	2	0.00
25/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1897	2	2	2	0.00
25/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1865	2	2	2	0.00
25/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4307	4	4	4	0.00
25/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4253	4	4	4	0.00
25/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4361	4	4	4	0.00
25/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	904	1	1	1	2,010.00
25/06/2014	R186 On 05-February-15			Bond Future	8.52	116.3616	116.0730	116.3616	0.00
25/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4845	5	5	5	0.00
25/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4892	5	5	5	0.00
25/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	6064	6	6	6	0.00
25/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4799	5	5	5	0.00
25/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	2978	3	3	3	0.00
25/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	2945	3	3	3	0.00
25/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2239	2	2	2	9,600.00
25/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3011	3	3	3	0.00
25/06/2014	R197 On 07-August-14			Bond Future	287.17	286.4572	287.1736	286.4572	905.00
25/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	17174	16	17	16	0.00
25/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	17164	16	17	16	0.00
25/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	17184	16	17	16	0.00
25/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R197 On 06-November-14			Bond Future	291.51	290.7857	291.5057	290.7857	0.00
25/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	6506	6	7	6	0.00
25/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	6516	6	7	6	0.00
25/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	6496	6	6	6	0.00
25/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R201 On 07-August-14			Bond Future	5.99	102.1955	102.1800	102.1955	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
25/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	49	0	0	0	0.00
25/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	51	0	0	0	0.00
25/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	50	0	0	0	0.00
25/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	299	0	0	0	0.00
25/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	297	0	0	0	0.00
25/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	294	0	0	0	0.00
25/06/2014	R202 On 07-August-14			Bond Future	229.76	229.5417	229.7647	229.5417	44,627.00
25/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	21782	22	22	22	0.00
25/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	21763	22	22	22	0.00
25/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	21773	22	22	22	0.00
25/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	8	0	0	0	0.00
25/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	8	0	0	0	0.00
25/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	8	0	0	0	0.00
25/06/2014	R202 On 06-November-14			Bond Future	233.23	233.0100	233.2308	233.0100	0.00
25/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	6241	6	6	6	0.00
25/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	6231	6	6	6	0.00
25/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	6221	6	6	6	0.00
25/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R203 On 07-August-14			Bond Future	7.35	105.8853	105.7970	105.8853	24,351.00
25/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	380	0	0	0	0.00
25/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	367	0	0	0	0.00
25/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	46	0	0	0	46.00
25/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	355	0	0	0	0.00
25/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	510	0	1	0	0.00
25/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	495	0	0	0	0.00
25/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	525	0	1	0	0.00
25/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1472	1	1	1	0.00
25/06/2014	R203 On 06-November-14			Bond Future	7.48	103.3091	103.2169	103.3091	200.00
25/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	281	0	0	0	14.00
25/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	199	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
25/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	209	0	0	0	0.00
25/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	204	0	0	0	0.00
25/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1572	2	2	2	0.00
25/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	1853	2	2	2	0.00
25/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1812	2	2	2	0.00
25/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	1833	2	2	2	0.00
25/06/2014	R203 On 05-February-15			Bond Future	7.62	104.9091	104.8158	104.9091	0.00
25/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1090	1	1	1	55.00
25/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	2087	2	2	2	0.00
25/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	2070	2	2	2	0.00
25/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2105	2	2	2	0.00
25/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	403	0	0	0	0.00
25/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	398	0	0	0	0.00
25/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	929	1	1	1	0.00
25/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	409	0	0	0	0.00
25/06/2014	R204 On 07-August-14			Bond Future	7.61	102.6519	102.5526	102.6519	14,498.00
25/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	354	0	0	0	0.00
25/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	367	0	0	0	0.00
25/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	977	1	1	1	0.00
25/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	341	0	0	0	0.00
25/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	346	0	0	0	530.00
25/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	962	1	1	1	0.00
25/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	938	1	1	1	0.00
25/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	915	1	1	1	0.00
25/06/2014	R204 On 06-November-14			Bond Future	7.72	104.1904	104.0871	104.1904	200.00
25/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	254	0	0	0	0.00
25/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	260	0	0	0	0.00
25/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1644	2	2	2	0.00
25/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	248	0	0	0	0.00
25/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2799	3	3	3	0.00
25/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	704	1	1	1	1,270.00
25/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	2829	3	3	3	0.00
25/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2770	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
25/06/2014	R204 On 05-February-15			Bond Future	7.83	101.7693	101.6647	101.7693	0.00
25/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2258	2	2	2	0.00
25/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2236	2	2	2	0.00
25/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2279	2	2	2	0.00
25/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	874	1	1	1	0.00
25/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	885	1	1	1	0.00
25/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	896	1	1	1	0.00
25/06/2014	R207 On 07-August-14			Bond Future	7.86	98.0486	97.8901	98.0486	33,961.00
25/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	437	1	0	1	0.00
25/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	452	1	0	1	0.00
25/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	468	1	0	1	0.00
25/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1140	1	1	1	0.00
25/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1113	1	1	1	0.00
25/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1168	1	1	1	0.00
25/06/2014	R207 On 06-November-14			Bond Future	7.96	99.5184	99.3550	99.5184	100.00
25/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	434	0	0	0	0.00
25/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	453	1	0	1	0.00
25/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	444	1	0	1	0.00
25/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3026	3	3	3	0.00
25/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	2994	3	3	3	0.00
25/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	2961	3	3	3	0.00
25/06/2014	R207 On 05-February-15			Bond Future	8.06	97.4185	97.2528	97.4185	0.00
25/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2772	3	3	3	0.00
25/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2823	3	3	3	0.00
25/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2798	3	3	3	0.00
25/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1108	1	1	1	0.00
25/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1094	1	1	1	0.00
25/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1121	1	1	1	0.00
25/06/2014	R207 On 07-May-15			Bond Future	8.14	99.0869	98.9147	99.0869	0.00
25/06/2014	R207 On 07-May-15	8.25	Call	Bond Future	2392	3	2	3	0.00
25/06/2014	R207 On 07-May-15	7.73	Call	Bond Future	1465	2	1	2	66.00
25/06/2014	R207 On 07-May-15	8.26	Call	Bond Future	2412	3	2	3	0.00
25/06/2014	R207 On 07-May-15	8.24	Call	Bond Future	2371	2	2	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
25/06/2014	R207 On 07-May-15	8.26	Put	Bond Future	1971	2	2	2	0.00
25/06/2014	R207 On 07-May-15	7.73	Put	Bond Future	3024	3	3	3	0.00
25/06/2014	R207 On 07-May-15	8.25	Put	Bond Future	1987	2	2	2	0.00
25/06/2014	R207 On 07-May-15	8.24	Put	Bond Future	2004	2	2	2	0.00
25/06/2014	R208 On 07-August-14			Bond Future	8.03	96.1768	95.9946	96.1768	16,437.00
25/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	400	0	0	0	0.00
25/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1601	2	2	2	0.00
25/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	386	0	0	0	0.00
25/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	416	1	0	1	0.00
25/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	374	0	0	0	630.00
25/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1506	1	2	1	0.00
25/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1472	1	1	1	0.00
25/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1541	1	2	1	0.00
25/06/2014	R208 On 06-November-14			Bond Future	8.12	94.2203	94.0329	94.2203	100.00
25/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	460	1	0	1	0.00
25/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	481	1	0	1	0.00
25/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	470	1	0	1	0.00
25/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2645	3	3	3	0.00
25/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	3699	4	4	4	0.00
25/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	891	1	1	1	1,520.00
25/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	3738	4	4	4	0.00
25/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3661	4	4	4	0.00
25/06/2014	R208 On 05-February-15			Bond Future	8.22	95.6796	95.4896	95.6796	0.00
25/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2764	3	3	3	0.00
25/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2818	3	3	3	0.00
25/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2791	3	3	3	0.00
25/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1538	2	2	2	0.00
25/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1520	1	2	1	0.00
25/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1503	1	2	1	0.00
25/06/2014	R209 On 07-August-14			Bond Future	9.03	76.3077	76.0234	76.3077	27,051.00
25/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1466	2	1	2	0.00
25/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1504	2	2	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
25/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1543	2	2	2	0.00
25/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1339	1	1	1	0.00
25/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1412	1	1	1	0.00
25/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1375	1	1	1	0.00
25/06/2014	R209 On 06-November-14			Bond Future	9.11	74.3049	74.0146	74.3049	100.00
25/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	6906	7	7	7	0.00
25/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4464	5	4	5	0.00
25/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2305	2	2	2	2,050.00
25/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	7162	7	7	7	0.00
25/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6648	7	7	7	0.00
25/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1118	1	1	1	5,500.00
25/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2437	3	2	3	0.00
25/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3398	4	3	4	0.00
25/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2644	3	3	3	2,050.00
25/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4831	5	5	5	0.00
25/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2505	3	3	3	0.00
25/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2471	3	2	3	1,640.00
25/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1711	2	2	2	2,200.00
25/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2349	2	2	2	2,200.00
25/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	817	1	1	1	2,050.00
25/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	5806	6	6	6	0.00
25/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	752	1	1	1	1,640.00
25/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	688	1	1	1	2,050.00
25/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4411	4	4	4	0.00
25/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3260	3	3	3	0.00
25/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3471	3	3	3	0.00
25/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3219	3	3	3	0.00
25/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1648	2	2	2	5,500.00
25/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3060	3	3	3	0.00
25/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1463	1	1	1	907.00
25/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3301	3	3	3	0.00
25/06/2014	R209 On 05-February-15			Bond Future	9.18	75.4560	75.1613	75.4560	0.00
25/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	3974	4	4	4	0.00
25/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4011	4	4	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
25/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	3936	4	4	4	0.00
25/06/2014	R209 On 05-February-15	9.00	Call	Bond Future	3099	0	3	0	0.00
25/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3482	3	3	3	0.00
25/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3413	3	3	3	0.00
25/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3447	3	3	3	0.00
25/06/2014	R209 On 05-February-15	9.00	Put	Bond Future	4406	0	4	0	90.00
25/06/2014	R210 On 07-August-14			Bond Future	172.30	172.1349	172.3016	172.1349	618.00
25/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	13302	13	13	13	0.00
25/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	13312	13	13	13	0.00
25/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	13292	13	13	13	0.00
25/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R210 On 06-November-14			Bond Future	172.86	172.6965	172.8615	172.6965	0.00
25/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3871	4	4	4	0.00
25/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	3851	4	4	4	0.00
25/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	3861	4	4	4	0.00
25/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R211 On 07-August-14			Bond Future	131.06	130.9436	131.0605	130.9436	390.00
25/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	3070	3	3	3	0.00
25/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	3060	3	3	3	0.00
25/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	3050	3	3	3	0.00
25/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R211 On 06-November-14			Bond Future	133.04	132.9225	133.0378	132.9225	0.00
25/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	3048	3	3	3	0.00
25/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	3038	3	3	3	0.00
25/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	3028	3	3	3	0.00
25/06/2014	R211 On 06-November-14	130.00	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
25/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R212 On 07-August-14			Bond Future	135.54	135.3144	135.5386	135.3144	20,029.00
25/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	6549	6	7	6	0.00
25/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	6539	6	7	6	0.00
25/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	6529	6	7	6	0.00
25/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R212 On 06-November-14			Bond Future	137.58	137.3593	137.5835	137.3593	0.00
25/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	2574	2	3	2	0.00
25/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	2584	2	3	2	0.00
25/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	2594	2	3	2	0.00
25/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R213 On 07-August-14			Bond Future	8.89	87.1954	86.9474	87.1954	24,963.00
25/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1284	1	1	1	0.00
25/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1356	2	1	2	0.00
25/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1320	1	1	1	0.00
25/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	1546	1	2	1	0.00
25/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	1586	2	2	2	0.00
25/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	1626	2	2	2	0.00
25/06/2014	R213 On 06-November-14			Bond Future	8.96	84.9614	84.7075	84.9614	0.00
25/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2376	3	2	3	0.00
25/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2444	3	2	3	0.00
25/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2410	3	2	3	0.00
25/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3268	3	3	3	0.00
25/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3226	3	3	3	0.00
25/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3310	3	3	3	0.00
25/06/2014	R213 On 05-February-15			Bond Future	9.04	86.2771	86.0196	86.2771	0.00
25/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4557	5	5	5	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
25/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4477	5	4	5	0.00
25/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4517	5	5	5	0.00
25/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3016	3	3	3	0.00
25/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	2985	3	3	3	0.00
25/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3047	3	3	3	0.00
25/06/2014	R214 On 07-August-14			Bond Future	9.12	77.1101	76.8539	77.1101	6,032.00
25/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3579	4	4	4	0.00
25/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3694	4	4	4	0.00
25/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3636	4	4	4	0.00
25/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	421	0	0	0	0.00
25/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	450	0	0	0	0.00
25/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	435	0	0	0	0.00
25/06/2014	R214 On 06-November-14			Bond Future	9.20	74.9778	74.7159	74.9778	0.00
25/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	2986	3	3	3	2,500.00
25/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4878	5	5	5	0.00
25/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	4926	5	5	5	0.00
25/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	4974	5	5	5	0.00
25/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5656	6	6	6	0.00
25/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	2953	3	3	3	0.00
25/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1260	1	1	1	2,500.00
25/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1579	2	2	2	0.00
25/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1556	2	2	2	0.00
25/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1602	2	2	2	0.00
25/06/2014	R214 On 05-February-15			Bond Future	9.27	76.1390	75.8733	76.1390	0.00
25/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	4878	5	5	5	0.00
25/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	4837	5	5	5	0.00
25/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4796	5	5	5	0.00
25/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3119	3	3	3	0.00
25/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3088	3	3	3	0.00
25/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3151	3	3	3	0.00
25/06/2014	R248 On 07-August-14			Bond Future	9.21	99.5535	99.1771	99.5535	13,550.00
25/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	4195	5	4	5	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
25/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	4286	5	4	5	0.00
25/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	4104	4	4	4	0.00
25/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R248 On 06-November-14			Bond Future	9.29	96.6195	96.2350	96.6195	0.00
25/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	4076	4	4	4	0.00
25/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	4256	5	4	5	0.00
25/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	4166	5	4	5	0.00
25/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R248 On 05-February-15			Bond Future	9.36	98.1158	97.7257	98.1158	0.00
25/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	1322	2	1	2	0.00
25/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	1416	2	1	2	0.00
25/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	1229	2	1	2	0.00
25/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
25/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00