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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES MONTHLY STATISTICS REPORT

For June 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
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

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	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	7782	8	0.00
13/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	7762	8	7762	8	0.00
13/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	7772	8	7772	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	1553	1	0.00
13/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1533	1	1533	1	0.00
13/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1543	1	1543	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	8.9666	92.7221	4,308.00
13/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	182	1	182	1	0.00
13/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	338	1	338	1	0.00
13/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	260	1	260	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
13/06/2014	2030 On 06-November-14			Bond Future	9.05	94.1192	9.0489	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	453	0	0.00
13/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	376	0	376	0	0.00
13/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	299	0	299	0	0.00
13/06/2014	2030 On 05-February-15			Bond Future	9.13	91.5741	9.1304	91.5741	0.00
13/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	821	1	821	1	0.00
13/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	970	1	970	1	0.00
13/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	896	1	896	1	0.00
13/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

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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	9.1479	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	980	0	0.00
13/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	888	0	888	0	0.00
13/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	797	0	797	0	0.00
13/06/2014	2037 On 06-November-14			Bond Future	9.23	96.1082	9.2251	96.1082	0.00
13/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	3981	5	3981	5	0.00
13/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	4146	5	4146	5	0.00
13/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4064	5	4064	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	9.3014	93.3435	0.00
13/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	1624	2	1624	2	0.00
13/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	1794	2	1794	2	0.00
13/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	1709	2	1709	2	0.00
13/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
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	15611	16	0.00
13/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15621	16	15621	16	0.00
13/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15631	16	15631	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	3475	4	0.00
13/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3455	4	3455	4	0.00
13/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3465	4	3465	4	0.00

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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	17180	17	0.00
13/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	17190	17	17190	17	0.00
13/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	17200	17	17200	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	17699	17	0.00
13/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17679	17	17679	17	0.00
13/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17689	17	17689	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
13/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	14997	15	14997	15	0.00
13/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	15007	15	15007	15	0.00
13/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	14987	15	14987	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	2914	3	0.00
13/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	2924	3	2924	3	0.00
13/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	2934	3	2934	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

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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
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
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

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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	9811	9	0.00
13/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9821	9	9821	9	0.00
13/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9831	10	9831	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	2218	2	0.00
13/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2228	2	2228	2	0.00
13/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2208	2	2208	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	9.7945	83.8276	6,220.00
13/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2513	3	2513	3	0.00
13/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2582	3	2582	3	0.00
13/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2444	3	2444	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
13/06/2014	ES33 On 06-November-14			Bond Future	9.90	81.3052	9.8976	81.3052	0.00
13/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2721	3	2721	3	0.00
13/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2788	3	2788	3	0.00
13/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2855	3	2855	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	10.0014	82.5681	0.00
13/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	60	1	60	1	0.00
13/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	0	0	0	0.00

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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	10	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	80	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	99850	9	0.00
13/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	99950	9	99950	9	0.00
13/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	100050	9	100050	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	77870	9	0.00
13/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	77670	9	77670	9	0.00
13/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	77770	9	77770	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	38820	5	0.00
13/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	38620	5	38620	5	0.00
13/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	38720	5	38720	5	0.00
13/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
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)	8.8220	(0.0200)	0.00
13/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
13/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
13/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
13/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
13/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
13/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.80	94.2000	5.8000	94.2000	2,000.00
13/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.87	94.1300	5.8700	94.1300	545.00
13/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.03	93.9800	6.0300	93.9800	0.00
13/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.10	93.8500	6.1000	93.8500	1,000.00
13/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.27	93.7500	6.2700	93.7500	0.00
13/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.41	93.6000	6.4100	93.6000	0.00
13/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.54	93.4900	6.5400	93.4900	0.00
13/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	2,850.00
13/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.08	92.9400	7.0800	92.9400	5,000.00
13/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.26	92.7800	7.2600	92.7800	0.00
13/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.42	92.6100	7.4200	92.6100	0.00
13/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.58	92.4500	7.5800	92.4500	0.00
13/06/2014	R023 On 07-August-14			Bond Future	8.30	100.2935	8.3048	100.2935	12,508.00
13/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	1872	2	1872	2	0.00
13/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	1947	2	1947	2	0.00
13/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	1909	2	1909	2	0.00
13/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	765	1	765	1	0.00
13/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	785	1	785	1	0.00
13/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	744	1	744	1	0.00
13/06/2014	R023 On 06-November-14			Bond Future	8.40	97.8835	8.3980	97.8835	0.00
13/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2738	3	2738	3	0.00
13/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	2771	3	2771	3	0.00
13/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	2804	3	2804	3	0.00
13/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1618	2	1618	2	0.00
13/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1595	2	1595	2	0.00
13/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1642	2	1642	2	0.00
13/06/2014	R023 On 05-February-15			Bond Future	8.49	99.4036	8.4913	99.4036	0.00
13/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3576	4	3576	4	0.00
13/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3609	4	3609	4	0.00
13/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3544	4	3544	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
13/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	2144	2	2144	2	0.00
13/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	2121	2	2121	2	0.00
13/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	2166	2	2166	2	0.00
13/06/2014	R157 On 07-August-14			Bond Future	6.83	112.4127	6.8272	112.4127	6,048.00
13/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	131	0	131	0	0.00
13/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	135	0	135	0	0.00
13/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	140	0	140	0	0.00
13/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	226	0	226	0	0.00
13/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	219	0	219	0	0.00
13/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	213	0	213	0	0.00
13/06/2014	R157 On 06-November-14			Bond Future	7.07	107.2930	7.0658	107.2930	0.00
13/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	49	0	49	0	0.00
13/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	48	0	48	0	0.00
13/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	50	0	50	0	0.00
13/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	774	1	774	1	0.00
13/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	789	1	789	1	0.00
13/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	781	1	781	1	0.00
13/06/2014	R157 On 05-February-15			Bond Future	7.44	108.9600	7.4413	108.9600	0.00
13/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	865	1	865	1	0.00
13/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	874	1	874	1	0.00
13/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	869	1	869	1	0.00
13/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	104	0	104	0	0.00
13/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	105	0	105	0	0.00
13/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	103	0	103	0	0.00
13/06/2014	R186 On 07-August-14			Bond Future	8.45	117.3999	8.4532	117.3999	48,362.00
13/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	459	1	459	1	105.00
13/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1158	1	1158	1	0.00
13/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1224	1	1224	1	0.00
13/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1034	1	1034	1	1,200.00
13/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1191	1	1191	1	0.00
13/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6215	7	6215	7	0.00
13/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1667	2	1667	2	0.00
13/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	2975	3	2975	3	0.00
13/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4305	5	4305	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
13/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	82	0	82	0	210.00
13/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	4347	4	4347	4	0.00
13/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	2433	2	2433	2	0.00
13/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	2538	2	2538	2	0.00
13/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	184	0	184	0	2,100.00
13/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	2485	2	2485	2	0.00
13/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2756	3	2756	3	0.00
13/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1862	2	1862	2	105.00
13/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	932	1	932	1	1,000.00
13/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	483	0	483	0	840.00
13/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	7553	7	7553	7	0.00
13/06/2014	R186 On 06-November-14			Bond Future	8.53	119.1678	8.5350	119.1678	103.00
13/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6247	7	6247	7	0.00
13/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1694	2	1694	2	0.00
13/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1752	2	1752	2	0.00
13/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1723	2	1723	2	0.00
13/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4943	5	4943	5	0.00
13/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4887	5	4887	5	0.00
13/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4999	5	4999	5	0.00
13/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	1197	1	1197	1	2,010.00
13/06/2014	R186 On 05-February-15			Bond Future	8.61	115.7230	8.6143	115.7230	0.00
13/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4610	5	4610	5	0.00
13/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4653	5	4653	5	0.00
13/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	5755	6	5755	6	0.00
13/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4566	5	4566	5	0.00
13/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3527	3	3527	3	0.00
13/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3491	3	3491	3	0.00
13/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2714	3	2714	3	9,600.00
13/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3563	3	3563	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	15510	15	0.00
13/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	15500	15	15500	15	0.00
13/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	15520	15	15520	15	0.00
13/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00

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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	4840	5	0.00
13/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	4850	5	4850	5	0.00
13/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	4830	5	4830	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	6.0793	102.1555	0.00
13/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	55	0	55	0	0.00
13/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	57	0	57	0	0.00
13/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	56	0	56	0	0.00
13/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	339	0	339	0	0.00
13/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	337	0	337	0	0.00
13/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	334	0	334	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	20990	21	0.00
13/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	20971	21	20971	21	0.00
13/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	20981	21	20981	21	0.00
13/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	31	0	31	0	0.00
13/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	31	0	31	0	0.00
13/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	31	0	31	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	5431	5	0.00
13/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	5421	5	5421	5	0.00
13/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	5411	5	5411	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	7.4157	105.6590	24,601.00
13/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	349	0	349	0	0.00
13/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	338	0	338	0	0.00
13/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	48	0	48	0	46.00

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13/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	327	0	327	0	0.00
13/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	658	1	658	1	0.00
13/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	641	1	641	1	0.00
13/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	674	1	674	1	0.00
13/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1652	2	1652	2	0.00
13/06/2014	R203 On 06-November-14			Bond Future	7.55	103.0868	7.5493	103.0868	200.00
13/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	277	0	277	0	14.00
13/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	198	0	198	0	45.00
13/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	208	0	208	0	0.00
13/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	203	0	203	0	0.00
13/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1739	2	1739	2	0.00
13/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	2024	2	2024	2	0.00
13/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1982	2	1982	2	0.00
13/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	2003	2	2003	2	0.00
13/06/2014	R203 On 05-February-15			Bond Future	7.69	104.6880	7.6934	104.6880	0.00
13/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1037	1	1037	1	55.00
13/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	1992	2	1992	2	0.00
13/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	1975	2	1975	2	0.00
13/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2008	2	2008	2	0.00
13/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	476	0	476	0	0.00
13/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	470	0	470	0	0.00
13/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	1044	1	1044	1	0.00
13/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	483	0	483	0	0.00
13/06/2014	R204 On 07-August-14			Bond Future	7.65	102.4742	7.6539	102.4742	15,498.00
13/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	386	0	386	0	0.00
13/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	399	0	399	0	0.00
13/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	960	1	960	1	0.00
13/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	374	0	374	0	0.00
13/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	498	0	498	0	530.00
13/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1164	1	1164	1	0.00
13/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1139	1	1139	1	0.00
13/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1115	1	1115	1	0.00
13/06/2014	R204 On 06-November-14			Bond Future	7.77	104.0173	7.7656	104.0173	200.00
13/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	269	0	269	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	R204 On 06-November-14	7.01	Call	Bond Future	276	0	276	0	0.00
13/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1609	2	1609	2	0.00
13/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	263	0	263	0	0.00
13/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2977	3	2977	3	0.00
13/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	832	1	832	1	1,270.00
13/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	3007	3	3007	3	0.00
13/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2948	3	2948	3	0.00
13/06/2014	R204 On 05-February-15			Bond Future	7.88	101.5980	7.8783	101.5980	0.00
13/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2191	2	2191	2	0.00
13/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2170	2	2170	2	0.00
13/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2211	2	2211	2	0.00
13/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	968	1	968	1	0.00
13/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	979	1	979	1	0.00
13/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	991	1	991	1	0.00
13/06/2014	R207 On 07-August-14			Bond Future	7.95	97.6882	7.9525	97.6882	30,770.00
13/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	411	0	411	0	0.00
13/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	424	0	424	0	0.00
13/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	438	1	438	1	0.00
13/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1506	1	1506	1	0.00
13/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1477	1	1477	1	0.00
13/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1536	1	1536	1	0.00
13/06/2014	R207 On 06-November-14			Bond Future	8.06	99.1597	8.0578	99.1597	100.00
13/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	414	0	414	0	0.00
13/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	432	0	432	0	0.00
13/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	423	0	423	0	0.00
13/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3398	3	3398	3	0.00
13/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	3365	3	3365	3	0.00
13/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	3332	3	3332	3	0.00
13/06/2014	R207 On 05-February-15			Bond Future	8.17	97.0586	8.1650	97.0586	0.00
13/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2570	3	2570	3	0.00
13/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2617	3	2617	3	0.00
13/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2593	3	2593	3	0.00
13/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1297	1	1297	1	0.00
13/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1282	1	1282	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	R207 On 05-February-15	8.49	Put	Bond Future	1311	1	1311	1	0.00
13/06/2014	R208 On 07-August-14			Bond Future	8.12	95.7766	8.1156	95.7766	13,421.00
13/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	406	0	406	0	0.00
13/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1447	2	1447	2	0.00
13/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	420	0	420	0	0.00
13/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	393	0	393	0	0.00
13/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	656	1	656	1	630.00
13/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1912	2	1912	2	0.00
13/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1948	2	1948	2	0.00
13/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1984	2	1984	2	0.00
13/06/2014	R208 On 06-November-14			Bond Future	8.22	93.8208	8.2154	93.8208	100.00
13/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	438	0	438	0	0.00
13/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	457	1	457	1	0.00
13/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	448	0	448	0	0.00
13/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2447	3	2447	3	0.00
13/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	4112	4	4112	4	0.00
13/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	4073	4	4073	4	0.00
13/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	1128	1	1128	1	1,520.00
13/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	4152	4	4152	4	0.00
13/06/2014	R208 On 05-February-15			Bond Future	8.31	95.2781	8.3144	95.2781	0.00
13/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2588	3	2588	3	0.00
13/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2639	3	2639	3	0.00
13/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2614	3	2614	3	0.00
13/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1800	2	1800	2	0.00
13/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1781	2	1781	2	0.00
13/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1762	2	1762	2	0.00
13/06/2014	R209 On 07-August-14			Bond Future	9.09	76.0591	9.0881	76.0591	25,602.00
13/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1523	2	1523	2	0.00
13/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1558	2	1558	2	0.00
13/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1593	2	1593	2	0.00
13/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1802	2	1802	2	0.00
13/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1880	2	1880	2	0.00
13/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1841	2	1841	2	0.00
13/06/2014	R209 On 06-November-14			Bond Future	9.16	74.0581	9.1623	74.0581	100.00

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	10.00	Call	Bond Future	6645	7	6645	7	0.00
13/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4288	5	4288	5	0.00
13/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2232	2	2232	2	2,050.00
13/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	6896	7	6896	7	0.00
13/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6395	7	6395	7	0.00
13/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1097	1	1097	1	5,500.00
13/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2357	3	2357	3	0.00
13/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3266	4	3266	4	0.00
13/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2553	3	2553	3	2,050.00
13/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4640	5	4640	5	0.00
13/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2422	3	2422	3	0.00
13/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2389	3	2389	3	1,640.00
13/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1664	2	1664	2	2,200.00
13/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2630	2	2630	2	2,200.00
13/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	976	1	976	1	2,050.00
13/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	6197	6	6197	6	0.00
13/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	903	1	903	1	1,640.00
13/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	835	1	835	1	2,050.00
13/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4777	4	4777	4	0.00
13/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3591	3	3591	3	0.00
13/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3809	4	3809	4	0.00
13/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3548	3	3548	3	0.00
13/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1884	2	1884	2	5,500.00
13/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3381	3	3381	3	0.00
13/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1685	2	1685	2	907.00
13/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3634	3	3634	3	0.00
13/06/2014	R209 On 05-February-15			Bond Future	9.23	75.2085	9.2345	75.2085	0.00
13/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	3972	4	3972	4	0.00
13/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4008	4	4008	4	0.00
13/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	3936	4	3936	4	0.00
13/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3860	4	3860	4	0.00
13/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3824	4	3824	4	0.00
13/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3896	4	3896	4	0.00
13/06/2014	R210 On 07-August-14			Bond Future	171.89	171.4370	171.8922	171.4370	618.00

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	159.00	Call	Bond Future	12892	12	12892	12	0.00
13/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	12902	12	12902	12	0.00
13/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	12882	12	12882	12	0.00
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	3460	3	0.00
13/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3470	3	3470	3	0.00
13/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	3450	3	3450	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	2643	3	0.00
13/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2633	3	2633	3	0.00
13/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2623	3	2623	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	2625	3	0.00
13/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2615	3	2615	3	0.00
13/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2605	3	2605	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	5697	6	0.00
13/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5687	6	5687	6	0.00
13/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5677	6	5677	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

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			Bond Future	136.73	136.6874	136.7297	136.6874	0.00
13/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1720	2	1720	2	0.00
13/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1730	2	1730	2	0.00
13/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1740	2	1740	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	8.9717	86.7865	24,257.00
13/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1225	1	1225	1	0.00
13/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1288	2	1288	2	0.00
13/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1256	1	1256	1	0.00
13/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	2129	2	2129	2	0.00
13/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	2173	2	2173	2	0.00
13/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	2218	2	2218	2	0.00
13/06/2014	R213 On 06-November-14			Bond Future	9.05	84.5524	9.0527	84.5524	0.00
13/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2222	2	2222	2	0.00
13/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2285	3	2285	3	0.00
13/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2253	2	2253	2	0.00
13/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3765	4	3765	4	0.00
13/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3721	3	3721	3	0.00
13/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3809	4	3809	4	0.00
13/06/2014	R213 On 05-February-15			Bond Future	9.13	85.8655	9.1331	85.8655	0.00
13/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4384	5	4384	5	0.00
13/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4307	5	4307	5	0.00
13/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4346	5	4346	5	0.00
13/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3505	3	3505	3	0.00
13/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3471	3	3471	3	0.00
13/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3538	3	3538	3	0.00
13/06/2014	R214 On 07-August-14			Bond Future	9.18	76.7739	9.1825	76.7739	6,154.00
13/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3404	4	3404	4	0.00
13/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3509	4	3509	4	0.00
13/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3456	4	3456	4	0.00
13/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	702	1	702	1	0.00
13/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	741	1	741	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	9.55	Put	Bond Future	721	1	721	1	0.00
13/06/2014	R214 On 06-November-14			Bond Future	9.26	74.6419	9.2569	74.6419	0.00
13/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4691	5	4691	5	0.00
13/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	2887	3	2887	3	2,500.00
13/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	4736	5	4736	5	0.00
13/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	4782	5	4782	5	0.00
13/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5436	6	5436	6	0.00
13/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	3321	3	3321	3	0.00
13/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1856	2	1856	2	0.00
13/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1507	1	1507	1	2,500.00
13/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1831	2	1831	2	0.00
13/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1882	2	1882	2	0.00
13/06/2014	R214 On 05-February-15			Bond Future	9.33	75.8013	9.3307	75.8013	0.00
13/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	4801	5	4801	5	0.00
13/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	4761	5	4761	5	0.00
13/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4722	5	4722	5	0.00
13/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3514	3	3514	3	0.00
13/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3481	3	3481	3	0.00
13/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3547	3	3547	3	0.00
13/06/2014	R248 On 07-August-14			Bond Future	9.27	99.0209	9.2693	99.0209	14,129.00
13/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	3598	4	3598	4	0.00
13/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	3689	4	3689	4	0.00
13/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	3506	4	3506	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	9.3468	96.0859	0.00
13/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	3477	4	3477	4	0.00
13/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	3657	4	3657	4	0.00
13/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	3567	4	3567	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
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	9.4237	97.5783	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 05-February-15	9.50	Call	Bond Future	719	1	719	1	0.00
13/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	813	1	813	1	0.00
13/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	625	1	625	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