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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
17/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	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
17/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	2025 On 07-August-14			Bond Future	116.81	116.7722	116.8091	116.7722	0.00
17/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	7819	8	7819	8	0.00
17/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	7799	8	7799	8	0.00
17/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	7809	8	7809	8	0.00
17/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2025 On 06-November-14			Bond Future	118.58	118.5434	118.5800	118.5434	0.00
17/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1590	2	1590	2	0.00
17/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1570	2	1570	2	0.00
17/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1580	2	1580	2	0.00
17/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2030 On 07-August-14			Bond Future	9.01	92.2515	9.0115	92.2515	4,308.00
17/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	0	0	0	0	0.00
17/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	0	0	0	0	0.00
17/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	0	0	0	0	0.00
17/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	89	0	89	0	0.00
17/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	11	0	11	0	0.00
17/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	167	0	167	0	0.00
17/06/2014	2030 On 06-November-14			Bond Future	9.10	93.6400	9.0953	93.6400	0.00
17/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
17/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	0	0	0	0	0.00
17/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	0	0	0	0	0.00
17/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	808	0	808	0	0.00
17/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	731	0	731	0	0.00
17/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	654	0	654	0	0.00
17/06/2014	2030 On 05-February-15			Bond Future	9.18	91.0882	9.1784	91.0882	0.00
17/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	460	1	460	1	0.00
17/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	609	1	609	1	0.00
17/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	534	1	534	1	0.00
17/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2037 On 07-August-14			Bond Future	9.21	94.1378	9.2081	94.1378	10,102.00
17/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
17/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
17/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
17/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	1519	1	1519	1	0.00
17/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	1427	1	1427	1	0.00
17/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	1336	1	1336	1	0.00
17/06/2014	2037 On 06-November-14			Bond Future	9.29	95.5549	9.2872	95.5549	0.00
17/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	3433	4	3433	4	0.00
17/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	3599	4	3599	4	0.00
17/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	3516	4	3516	4	0.00
17/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2037 On 05-February-15			Bond Future	9.37	92.7823	9.3655	92.7823	0.00
17/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	1067	2	1067	2	0.00
17/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	1237	2	1237	2	0.00
17/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	1152	2	1152	2	0.00
17/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2038 On 07-August-14			Bond Future	121.66	121.6207	121.6598	121.6207	725.00
17/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15650	16	15650	16	0.00
17/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15660	16	15660	16	0.00
17/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15670	16	15670	16	0.00
17/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2038 On 06-November-14			Bond Future	123.50	123.4653	123.5041	123.4653	0.00
17/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3514	3	3514	3	0.00
17/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3494	3	3494	3	0.00
17/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3504	3	3504	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
17/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2046 On 07-August-14			Bond Future	121.67	121.6297	121.6688	121.6297	5,218.00
17/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	17219	17	17219	17	0.00
17/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	17229	17	17229	17	0.00
17/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	17239	17	17239	17	0.00
17/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2046 On 06-November-14			Bond Future	122.17	122.1290	122.1676	122.1290	0.00
17/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17738	18	17738	18	0.00
17/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17718	18	17718	18	0.00
17/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17728	18	17728	18	0.00
17/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2050 On 07-August-14			Bond Future	127.04	126.9974	127.0439	126.9974	2,720.00
17/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	15044	15	15044	15	0.00
17/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	15054	15	15054	15	0.00
17/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	15034	15	15034	15	0.00
17/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2050 On 06-November-14			Bond Future	128.97	128.9235	128.9696	128.9235	0.00
17/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	2960	3	2960	3	0.00
17/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	2970	3	2970	3	0.00
17/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	2980	3	2980	3	0.00
17/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	AL12 On 07-August-14			Index Future	490.10	491.7020	490.0980	491.7020	0.00
17/06/2014	AL12 On 06-November-14			Index Future	497.46	499.1010	497.4620	499.1010	0.00
17/06/2014	AL12 On 05-February-15			Index Future	505.18	506.8540	505.1820	506.8540	0.00
17/06/2014	AL37 On 07-August-14			Index Future	422.85	422.9200	422.8480	422.9200	0.00
17/06/2014	AL37 On 06-November-14			Index Future	429.20	429.2840	429.2020	429.2840	0.00
17/06/2014	AL7T On 07-August-14			Index Future	495.57	495.8300	495.5710	495.8300	1.00
17/06/2014	AL7T On 06-November-14			Index Future	503.02	503.2910	503.0170	503.2910	0.00
17/06/2014	ALBI On 07-August-14			Index Future	450.30	451.0110	450.2970	451.0110	646.00
17/06/2014	ALBI On 06-November-14			Index Future	457.06	457.7980	457.0630	457.7980	0.00
17/06/2014	ALBI On 05-February-15			Index Future	464.16	464.9100	464.1560	464.9100	0.00
17/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
17/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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17/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
17/06/2014	EL28 On 07-August-14			Bond Future	123.86	123.8214	123.8612	123.8214	0.00
17/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9851	10	9851	10	0.00
17/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9861	10	9861	10	0.00
17/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9871	10	9871	10	0.00
17/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	EL28 On 06-November-14			Bond Future	124.26	124.2180	124.2574	124.2180	0.00
17/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2257	2	2257	2	0.00
17/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2267	2	2267	2	0.00
17/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2247	2	2247	2	0.00
17/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	ES33 On 07-August-14			Bond Future	9.84	83.3911	9.8393	83.3911	6,220.00
17/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2190	3	2190	3	0.00
17/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2259	3	2259	3	0.00
17/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2121	2	2121	2	0.00
17/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
17/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
17/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
17/06/2014	ES33 On 06-November-14			Bond Future	9.94	80.8609	9.9439	80.8609	0.00
17/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	2392	3	2392	3	0.00
17/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	2459	3	2459	3	0.00
17/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	2527	3	2527	3	0.00
17/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
17/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
17/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
17/06/2014	ES33 On 05-February-15			Bond Future	10.05	82.1176	10.0493	82.1176	0.00
17/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	0	0	0	0	0.00
17/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	0	0	0	0	0.00

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17/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	0	0	0	0	0.00
17/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	344	0	344	0	0.00
17/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	274	0	274	0	0.00
17/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	414	0	414	0	0.00
17/06/2014	GOVI On 07-August-14			GOVI	449.42	450.0050	449.4160	450.0050	522.00
17/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
17/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
17/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
17/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	105740	10	105740	10	0.00
17/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	105840	10	105840	10	0.00
17/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	105940	10	105940	10	0.00
17/06/2014	GOVI On 06-November-14			GOVI	456.17	456.7770	456.1690	456.7770	28.00
17/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	71790	8	71790	8	0.00
17/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	71590	8	71590	8	0.00
17/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	71690	8	71690	8	0.00
17/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
17/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
17/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
17/06/2014	GOVI On 05-February-15			GOVI	463.25	463.8720	463.2480	463.8720	0.00
17/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	32580	4	32580	4	0.00
17/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	32380	4	32380	4	0.00
17/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	32480	4	32480	4	0.00
17/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
17/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
17/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
17/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
17/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.08	143.0235	143.0834	143.0235	635.00
17/06/2014	IGOV On 07-August-14			Index Future	216.21	215.8850	216.2050	215.8850	1,267.00
17/06/2014	IGOV On 06-November-14			Index Future	219.48	219.1600	219.4800	219.1600	87.00
17/06/2014	IGOV On 05-February-15			Index Future	222.91	222.5910	222.9120	222.5910	0.00
17/06/2014	ILBI On 07-August-14			Index Future	586.39	586.1800	586.3850	586.1800	210.00
17/06/2014	ILBI On 06-November-14			Index Future	595.26	595.0560	595.2580	595.0560	0.00
17/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
17/06/2014	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
17/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
17/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
17/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
17/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
17/06/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.80	94.2000	5.8000	94.2000	2,000.00
17/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.86	94.1300	5.8600	94.1300	545.00
17/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.03	93.9700	6.0300	93.9700	0.00
17/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.09	93.9000	6.0900	93.9000	1,000.00
17/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.27	93.7300	6.2700	93.7300	0.00
17/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.43	93.5900	6.4300	93.5900	0.00
17/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.51	93.4600	6.5100	93.4600	0.00
17/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.78	93.2200	6.7800	93.2200	2,850.00
17/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.05	92.9200	7.0500	92.9200	5,000.00
17/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.23	92.7400	7.2300	92.7400	0.00
17/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.39	92.5800	7.3900	92.5800	0.00
17/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.54	92.4200	7.5400	92.4200	0.00
17/06/2014	R023 On 07-August-14			Bond Future	8.31	100.1182	8.3141	100.1182	12,508.00
17/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	1793	2	1793	2	0.00
17/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	1868	2	1868	2	0.00
17/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	1830	2	1830	2	0.00
17/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	740	1	740	1	0.00
17/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	761	1	761	1	0.00
17/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	720	1	720	1	0.00
17/06/2014	R023 On 06-November-14			Bond Future	8.41	97.7040	8.4078	97.7040	0.00
17/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2675	3	2675	3	0.00
17/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	2709	3	2709	3	0.00
17/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	2742	3	2742	3	0.00
17/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1612	2	1612	2	0.00
17/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1589	2	1589	2	0.00
17/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1636	2	1636	2	0.00
17/06/2014	R023 On 05-February-15			Bond Future	8.50	99.2222	8.5016	99.2222	0.00
17/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3519	4	3519	4	0.00
17/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3551	4	3551	4	0.00
17/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3487	4	3487	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
17/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	2144	2	2144	2	0.00
17/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	2121	2	2121	2	0.00
17/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	2167	2	2167	2	0.00
17/06/2014	R157 On 07-August-14			Bond Future	6.85	112.3968	6.8539	112.3968	6,048.00
17/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	113	0	113	0	0.00
17/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	117	0	117	0	0.00
17/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	121	0	121	0	0.00
17/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	237	0	237	0	0.00
17/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	230	0	230	0	0.00
17/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	224	0	224	0	0.00
17/06/2014	R157 On 06-November-14			Bond Future	7.10	107.2751	7.1020	107.2751	0.00
17/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	43	0	43	0	0.00
17/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	42	0	42	0	0.00
17/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	44	0	44	0	0.00
17/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	798	1	798	1	0.00
17/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	813	1	813	1	0.00
17/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	806	1	806	1	0.00
17/06/2014	R157 On 05-February-15			Bond Future	7.50	108.9426	7.4954	108.9426	0.00
17/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	837	1	837	1	0.00
17/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	846	1	846	1	0.00
17/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	842	1	842	1	0.00
17/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	108	0	108	0	0.00
17/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	110	0	110	0	0.00
17/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	107	0	107	0	0.00
17/06/2014	R186 On 07-August-14			Bond Future	8.48	116.9792	8.4779	116.9792	48,362.00
17/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	378	0	378	0	105.00
17/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1020	1	1020	1	0.00
17/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1081	1	1081	1	0.00
17/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	904	1	904	1	1,200.00
17/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1050	1	1050	1	0.00
17/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6000	6	6000	6	0.00
17/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1503	2	1503	2	0.00
17/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	2776	3	2776	3	0.00
17/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	59	0	59	0	210.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4093	4	4093	4	0.00
17/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	4473	4	4473	4	0.00
17/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	2497	2	2497	2	0.00
17/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	2606	3	2606	3	0.00
17/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	175	0	175	0	2,100.00
17/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	2551	2	2551	2	0.00
17/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2831	3	2831	3	0.00
17/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1904	2	1904	2	105.00
17/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	939	1	939	1	1,000.00
17/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	477	0	477	0	840.00
17/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	7737	8	7737	8	0.00
17/06/2014	R186 On 06-November-14			Bond Future	8.56	118.7388	8.5606	118.7388	103.00
17/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6055	6	6055	6	0.00
17/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1584	2	1584	2	0.00
17/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1640	2	1640	2	0.00
17/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1612	2	1612	2	0.00
17/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	5042	5	5042	5	0.00
17/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4985	5	4985	5	0.00
17/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	5100	5	5100	5	0.00
17/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	1215	1	1215	1	2,010.00
17/06/2014	R186 On 05-February-15			Bond Future	8.64	115.2884	8.6410	115.2884	0.00
17/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4457	5	4457	5	0.00
17/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4499	5	4499	5	0.00
17/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	5587	6	5587	6	0.00
17/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4414	5	4414	5	0.00
17/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3588	4	3588	4	0.00
17/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3552	3	3552	3	0.00
17/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2760	3	2760	3	9,600.00
17/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3624	4	3624	4	0.00
17/06/2014	R197 On 07-August-14			Bond Future	285.82	285.5099	285.8203	285.5099	905.00
17/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	15820	16	15820	16	0.00
17/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	15810	15	15810	15	0.00
17/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	15830	16	15830	16	0.00
17/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00

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17/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R197 On 06-November-14			Bond Future	290.15	289.8398	290.1529	289.8398	0.00
17/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	5153	5	5153	5	0.00
17/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	5163	5	5163	5	0.00
17/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	5143	5	5143	5	0.00
17/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R201 On 07-August-14			Bond Future	6.06	102.1463	6.0648	102.1463	0.00
17/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	52	0	52	0	0.00
17/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	54	0	54	0	0.00
17/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	53	0	53	0	0.00
17/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	331	0	331	0	0.00
17/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	328	0	328	0	0.00
17/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	325	0	325	0	0.00
17/06/2014	R202 On 07-August-14			Bond Future	229.02	228.9496	229.0222	228.9496	44,627.00
17/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	21055	21	21055	21	0.00
17/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	21035	21	21035	21	0.00
17/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	21045	21	21045	21	0.00
17/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	22	0	22	0	0.00
17/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	22	0	22	0	0.00
17/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	22	0	22	0	0.00
17/06/2014	R202 On 06-November-14			Bond Future	232.49	232.4214	232.4936	232.4214	0.00
17/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	5504	5	5504	5	0.00
17/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	5494	5	5494	5	0.00
17/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	5484	5	5484	5	0.00
17/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R203 On 07-August-14			Bond Future	7.42	105.6197	7.4249	105.6197	24,601.00
17/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	322	0	322	0	0.00
17/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	311	0	311	0	0.00
17/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	40	0	40	0	46.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
17/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	300	0	300	0	0.00
17/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	656	1	656	1	0.00
17/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	639	1	639	1	0.00
17/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	673	1	673	1	0.00
17/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1668	2	1668	2	0.00
17/06/2014	R203 On 06-November-14			Bond Future	7.56	103.0454	7.5598	103.0454	200.00
17/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	262	0	262	0	14.00
17/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	186	0	186	0	45.00
17/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	196	0	196	0	0.00
17/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	191	0	191	0	0.00
17/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1751	2	1751	2	0.00
17/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	2039	2	2039	2	0.00
17/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1996	2	1996	2	0.00
17/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	2017	2	2017	2	0.00
17/06/2014	R203 On 05-February-15			Bond Future	7.71	104.6467	7.7053	104.6467	0.00
17/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1014	1	1014	1	55.00
17/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	1964	2	1964	2	0.00
17/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	1947	2	1947	2	0.00
17/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	1981	2	1981	2	0.00
17/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	477	0	477	0	0.00
17/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	471	0	471	0	0.00
17/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	1050	1	1050	1	0.00
17/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	483	0	483	0	0.00
17/06/2014	R204 On 07-August-14			Bond Future	7.67	102.3837	7.6683	102.3837	15,498.00
17/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	345	0	345	0	0.00
17/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	357	0	357	0	0.00
17/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	903	1	903	1	0.00
17/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	333	0	333	0	0.00
17/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	494	0	494	0	530.00
17/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1177	1	1177	1	0.00
17/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1151	1	1151	1	0.00
17/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1126	1	1126	1	0.00
17/06/2014	R204 On 06-November-14			Bond Future	7.78	103.9239	7.7813	103.9239	200.00
17/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	250	0	250	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
17/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	256	0	256	0	0.00
17/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1561	2	1561	2	0.00
17/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	244	0	244	0	0.00
17/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	3012	3	3012	3	0.00
17/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	838	1	838	1	1,270.00
17/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	3042	3	3042	3	0.00
17/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2983	3	2983	3	0.00
17/06/2014	R204 On 05-February-15			Bond Future	7.90	101.5039	7.8953	101.5039	0.00
17/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2143	2	2143	2	0.00
17/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2123	2	2123	2	0.00
17/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2164	2	2164	2	0.00
17/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	976	1	976	1	0.00
17/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	988	1	988	1	0.00
17/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	1000	1	1000	1	0.00
17/06/2014	R207 On 07-August-14			Bond Future	7.96	97.4959	7.9564	97.4959	30,770.00
17/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	378	0	378	0	0.00
17/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	391	0	391	0	0.00
17/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	404	0	404	0	0.00
17/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1490	2	1490	2	0.00
17/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1460	1	1460	1	0.00
17/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1520	2	1520	2	0.00
17/06/2014	R207 On 06-November-14			Bond Future	8.06	98.9630	8.0622	98.9630	100.00
17/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	396	0	396	0	0.00
17/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	414	0	414	0	0.00
17/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	405	0	405	0	0.00
17/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3398	3	3398	3	0.00
17/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	3365	3	3365	3	0.00
17/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	3331	3	3331	3	0.00
17/06/2014	R207 On 05-February-15			Bond Future	8.17	96.8595	8.1698	96.8595	0.00
17/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2543	3	2543	3	0.00
17/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2590	3	2590	3	0.00
17/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2567	3	2567	3	0.00
17/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1289	1	1289	1	0.00
17/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1274	1	1274	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
17/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1303	1	1303	1	0.00
17/06/2014	R208 On 07-August-14			Bond Future	8.12	95.5582	8.1248	95.5582	13,421.00
17/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	364	0	364	0	0.00
17/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1384	1	1384	1	0.00
17/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	377	0	377	0	0.00
17/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	352	0	352	0	0.00
17/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	637	1	637	1	630.00
17/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1914	2	1914	2	0.00
17/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1951	2	1951	2	0.00
17/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1988	2	1988	2	0.00
17/06/2014	R208 On 06-November-14			Bond Future	8.23	93.5977	8.2252	93.5977	100.00
17/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	414	0	414	0	0.00
17/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	432	0	432	0	0.00
17/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	423	0	423	0	0.00
17/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2396	2	2396	2	0.00
17/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	4133	4	4133	4	0.00
17/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	4094	4	4094	4	0.00
17/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	1122	1	1122	1	1,520.00
17/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	4173	4	4173	4	0.00
17/06/2014	R208 On 05-February-15			Bond Future	8.32	95.0522	8.3249	95.0522	0.00
17/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2543	3	2543	3	0.00
17/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2594	3	2594	3	0.00
17/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2569	3	2569	3	0.00
17/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1802	2	1802	2	0.00
17/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1783	2	1783	2	0.00
17/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1764	2	1764	2	0.00
17/06/2014	R209 On 07-August-14			Bond Future	9.13	75.6115	9.1331	75.6115	25,602.00
17/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1307	2	1307	2	0.00
17/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1340	2	1340	2	0.00
17/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1373	2	1373	2	0.00
17/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1913	2	1913	2	0.00
17/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1997	2	1997	2	0.00
17/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1955	2	1955	2	0.00
17/06/2014	R209 On 06-November-14			Bond Future	9.21	73.6026	9.2087	73.6026	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
17/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	6347	7	6347	7	0.00
17/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4034	4	4034	4	0.00
17/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2049	2	2049	2	2,050.00
17/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	6596	7	6596	7	0.00
17/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6101	6	6101	6	0.00
17/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	980	1	980	1	5,500.00
17/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2169	2	2169	2	0.00
17/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3042	3	3042	3	0.00
17/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2356	3	2356	3	2,050.00
17/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4378	5	4378	5	0.00
17/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2230	2	2230	2	0.00
17/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2199	2	2199	2	1,640.00
17/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1511	2	1511	2	2,200.00
17/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2743	3	2743	3	2,200.00
17/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	1019	1	1019	1	2,050.00
17/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	6417	6	6417	6	0.00
17/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	943	1	943	1	1,640.00
17/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	872	1	872	1	2,050.00
17/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4960	5	4960	5	0.00
17/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3738	4	3738	4	0.00
17/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3964	4	3964	4	0.00
17/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3694	4	3694	4	0.00
17/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1967	2	1967	2	5,500.00
17/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3521	3	3521	3	0.00
17/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1760	2	1760	2	907.00
17/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3782	4	3782	4	0.00
17/06/2014	R209 On 05-February-15			Bond Future	9.28	74.7465	9.2822	74.7465	0.00
17/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	3759	4	3759	4	0.00
17/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	3794	4	3794	4	0.00
17/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	3724	4	3724	4	0.00
17/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3990	4	3990	4	0.00
17/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3954	4	3954	4	0.00
17/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	4028	4	4028	4	0.00
17/06/2014	R210 On 07-August-14			Bond Future	171.95	171.8922	171.9466	171.8922	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
17/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	12947	13	12947	13	0.00
17/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	12957	13	12957	13	0.00
17/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	12937	13	12937	13	0.00
17/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R210 On 06-November-14			Bond Future	172.51	172.4597	172.5136	172.4597	0.00
17/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	3514	3	3514	3	0.00
17/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3524	3	3524	3	0.00
17/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	3504	3	3504	3	0.00
17/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R211 On 07-August-14			Bond Future	130.67	130.6334	130.6715	130.6334	390.00
17/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2681	3	2681	3	0.00
17/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2671	3	2671	3	0.00
17/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2661	3	2661	3	0.00
17/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R211 On 06-November-14			Bond Future	132.65	132.6148	132.6525	132.6148	0.00
17/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2663	3	2663	3	0.00
17/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2653	3	2653	3	0.00
17/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2643	3	2643	3	0.00
17/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R212 On 07-August-14			Bond Future	134.73	134.6867	134.7294	134.6867	21,797.00
17/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5739	6	5739	6	0.00
17/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5729	6	5729	6	0.00
17/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5719	6	5719	6	0.00
17/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	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
17/06/2014	R212 On 06-November-14			Bond Future	136.77	136.7297	136.7721	136.7297	0.00
17/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1762	2	1762	2	0.00
17/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1772	2	1772	2	0.00
17/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1782	2	1782	2	0.00
17/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R213 On 07-August-14			Bond Future	9.02	86.2965	9.0166	86.2965	24,257.00
17/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1032	1	1032	1	0.00
17/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1090	1	1090	1	0.00
17/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1061	1	1061	1	0.00
17/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	2266	2	2266	2	0.00
17/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	2313	2	2313	2	0.00
17/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	2360	2	2360	2	0.00
17/06/2014	R213 On 06-November-14			Bond Future	9.10	84.0538	9.0991	84.0538	0.00
17/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2038	2	2038	2	0.00
17/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2098	2	2098	2	0.00
17/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2068	2	2068	2	0.00
17/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3921	4	3921	4	0.00
17/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3875	4	3875	4	0.00
17/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3966	4	3966	4	0.00
17/06/2014	R213 On 05-February-15			Bond Future	9.18	85.3599	9.1811	85.3599	0.00
17/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4159	4	4159	4	0.00
17/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4085	4	4085	4	0.00
17/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4122	4	4122	4	0.00
17/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3628	4	3628	4	0.00
17/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3593	3	3593	3	0.00
17/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3662	4	3662	4	0.00
17/06/2014	R214 On 07-August-14			Bond Future	9.23	76.3881	9.2325	76.3881	6,154.00
17/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3071	3	3071	3	0.00
17/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3173	4	3173	4	0.00
17/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3122	3	3122	3	0.00
17/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	749	1	749	1	0.00
17/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	790	1	790	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
17/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	769	1	769	1	0.00
17/06/2014	R214 On 06-November-14			Bond Future	9.31	74.2492	9.3085	74.2492	0.00
17/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	2655	3	2655	3	2,500.00
17/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4397	5	4397	5	0.00
17/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	4441	5	4441	5	0.00
17/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	4485	5	4485	5	0.00
17/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5124	5	5124	5	0.00
17/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	3477	3	3477	3	0.00
17/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1584	2	1584	2	2,500.00
17/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1950	2	1950	2	0.00
17/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1924	2	1924	2	0.00
17/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1977	2	1977	2	0.00
17/06/2014	R214 On 05-February-15			Bond Future	9.38	75.4030	9.3838	75.4030	0.00
17/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	4540	5	4540	5	0.00
17/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	4502	5	4502	5	0.00
17/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4464	5	4464	5	0.00
17/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3650	4	3650	4	0.00
17/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3616	3	3616	3	0.00
17/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3685	4	3685	4	0.00
17/06/2014	R248 On 07-August-14			Bond Future	9.33	98.5797	9.3295	98.5797	14,129.00
17/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	3012	4	3012	4	0.00
17/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	3103	4	3103	4	0.00
17/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	2920	4	2920	4	0.00
17/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R248 On 06-November-14			Bond Future	9.41	95.6365	9.4089	95.6365	0.00
17/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	2882	3	2882	3	0.00
17/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	3062	4	3062	4	0.00
17/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	2972	4	2972	4	0.00
17/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R248 On 05-February-15			Bond Future	9.49	97.1226	9.4879	97.1226	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
17/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	113	1	113	1	0.00
17/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	207	1	207	1	0.00
17/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	20	1	20	1	0.00
17/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
17/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00