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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
26/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	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
26/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	2025 On 07-August-14			Bond Future	117.22	117.1860	117.2233	117.1860	0.00
26/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	8233	8	8233	8	0.00
26/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	8213	8	8213	8	0.00
26/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	8223	8	8223	8	0.00
26/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2025 On 06-November-14			Bond Future	118.99	118.9539	118.9916	118.9539	0.00
26/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	2002	2	2002	2	0.00
26/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1982	2	1982	2	0.00
26/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1992	2	1992	2	0.00
26/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2030 On 07-August-14			Bond Future	8.86	92.8604	8.8574	92.8604	4,181.00
26/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	1039	1	1039	1	0.00
26/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	1195	1	1195	1	0.00
26/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	1117	1	1117	1	0.00
26/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2030 On 06-November-14			Bond Future	8.94	94.2504	8.9372	94.2504	0.00
26/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	409	0	409	0	0.00
26/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	563	0	563	0	0.00
26/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	486	0	486	0	0.00
26/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2030 On 05-February-15			Bond Future	9.02	91.7034	9.0157	91.7034	0.00
26/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	1692	1	1692	1	0.00
26/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	1841	2	1841	2	0.00
26/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1766	2	1766	2	0.00
26/06/2014	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
26/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2037 On 07-August-14			Bond Future	9.08	94.4197	9.0752	94.4197	10,002.00
26/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
26/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
26/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
26/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	321	1	321	1	0.00
26/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	229	1	229	1	0.00
26/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	138	1	138	1	0.00
26/06/2014	2037 On 06-November-14			Bond Future	9.15	95.8331	9.1511	95.8331	0.00
26/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	4642	4	4642	4	0.00
26/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	4807	4	4807	4	0.00
26/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4724	4	4724	4	0.00
26/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2037 On 05-February-15			Bond Future	9.23	93.0601	9.2257	93.0601	0.00
26/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	2290	2	2290	2	0.00
26/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	2460	2	2460	2	0.00
26/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	2375	2	2375	2	0.00
26/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2038 On 07-August-14			Bond Future	122.10	122.0599	122.0997	122.0599	1,061.00
26/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	16090	16	16090	16	0.00
26/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	16100	16	16100	16	0.00
26/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	16110	16	16110	16	0.00
26/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2038 On 06-November-14			Bond Future	123.94	123.9014	123.9415	123.9014	0.00
26/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3951	4	3951	4	0.00
26/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3931	4	3931	4	0.00
26/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3941	4	3941	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
26/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2046 On 07-August-14			Bond Future	122.11	122.0672	122.1067	122.0672	5,218.00
26/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	17657	18	17657	18	0.00
26/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	17667	18	17667	18	0.00
26/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	17677	18	17677	18	0.00
26/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2046 On 06-November-14			Bond Future	122.60	122.5633	122.6033	122.5633	0.00
26/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	18173	18	18173	18	0.00
26/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	18153	18	18153	18	0.00
26/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	18163	18	18163	18	0.00
26/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2050 On 07-August-14			Bond Future	127.51	127.4636	127.5053	127.4636	2,800.00
26/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	15505	15	15505	15	0.00
26/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	15515	15	15515	15	0.00
26/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	15495	15	15495	15	0.00
26/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2050 On 06-November-14			Bond Future	129.43	129.3865	129.4283	129.3865	0.00
26/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	3418	3	3418	3	0.00
26/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	3428	3	3428	3	0.00
26/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	3438	3	3438	3	0.00
26/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	AL12 On 07-August-14			Index Future	496.10	494.8280	496.0960	494.8280	0.00
26/06/2014	AL12 On 06-November-14			Index Future	503.52	502.2320	503.5180	502.2320	0.00
26/06/2014	AL12 On 05-February-15			Index Future	511.31	510.0080	511.3130	510.0080	0.00
26/06/2014	AL37 On 07-August-14			Index Future	424.29	424.2000	424.2900	424.2000	0.00
26/06/2014	AL37 On 06-November-14			Index Future	430.64	430.5470	430.6370	430.5470	0.00
26/06/2014	AL7T On 07-August-14			Index Future	498.82	498.3600	498.8220	498.3600	1.00
26/06/2014	AL7T On 06-November-14			Index Future	506.28	505.8170	506.2840	505.8170	0.00
26/06/2014	ALBI On 07-August-14			Index Future	453.62	453.0270	453.6160	453.0270	645.00
26/06/2014	ALBI On 06-November-14			Index Future	460.40	459.8060	460.4020	459.8060	0.00
26/06/2014	ALBI On 05-February-15			Index Future	467.53	466.9250	467.5290	466.9250	0.00
26/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
26/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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26/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
26/06/2014	EL28 On 07-August-14			Bond Future	124.16	124.1213	124.1615	124.1213	0.00
26/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10151	10	10151	10	0.00
26/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10161	10	10161	10	0.00
26/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10171	10	10171	10	0.00
26/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	EL28 On 06-November-14			Bond Future	124.55	124.5125	124.5530	124.5125	0.00
26/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2553	3	2553	3	0.00
26/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2563	3	2563	3	0.00
26/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2543	3	2543	3	0.00
26/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	ES33 On 07-August-14			Bond Future	9.70	83.8189	9.6991	83.8189	6,220.00
26/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3210	3	3210	3	0.00
26/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3279	3	3279	3	0.00
26/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3141	3	3141	3	0.00
26/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
26/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
26/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
26/06/2014	ES33 On 06-November-14			Bond Future	9.80	81.2884	9.8000	81.2884	0.00
26/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3421	3	3421	3	0.00
26/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3488	3	3488	3	0.00
26/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3555	3	3555	3	0.00
26/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
26/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
26/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
26/06/2014	ES33 On 05-February-15			Bond Future	9.90	82.5477	9.9011	82.5477	0.00
26/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	767	0	767	0	0.00
26/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	697	0	697	0	0.00

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26/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	627	0	627	0	0.00
26/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	GOVI On 07-August-14			GOVI	452.44	451.9670	452.4440	451.9670	524.00
26/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
26/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
26/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
26/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	75460	8	75460	8	0.00
26/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	75560	8	75560	8	0.00
26/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	75660	8	75660	8	0.00
26/06/2014	GOVI On 06-November-14			GOVI	459.21	458.7300	459.2130	458.7300	28.00
26/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	102230	10	102230	10	0.00
26/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	102030	10	102030	10	0.00
26/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	102130	10	102130	10	0.00
26/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
26/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
26/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
26/06/2014	GOVI On 05-February-15			GOVI	466.32	465.8320	466.3220	465.8320	0.00
26/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	63320	6	63320	6	0.00
26/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	63120	6	63120	6	0.00
26/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	63220	6	63220	6	0.00
26/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
26/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
26/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
26/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
26/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.59	143.5495	143.5922	143.5495	635.00
26/06/2014	IGOV On 07-August-14			Index Future	216.94	216.8710	216.9400	216.8710	1,266.00
26/06/2014	IGOV On 06-November-14			Index Future	220.21	220.1420	220.2120	220.1420	87.00
26/06/2014	IGOV On 05-February-15			Index Future	223.65	223.5770	223.6470	223.5770	0.00
26/06/2014	ILBI On 07-August-14			Index Future	588.71	588.5220	588.7050	588.5220	210.00
26/06/2014	ILBI On 06-November-14			Index Future	597.60	597.4120	597.5970	597.4120	0.00
26/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
26/06/2014	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
26/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
26/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
26/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
26/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
26/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.82	94.2100	5.8200	94.2100	545.00
26/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.10	93.9300	6.1000	93.9300	0.00
26/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.16	93.8700	6.1600	93.8700	33,000.00
26/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.31	93.7200	6.3100	93.7200	0.00
26/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.39	93.6400	6.3900	93.6400	0.00
26/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.51	93.5200	6.5100	93.5200	0.00
26/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.76	93.2700	6.7600	93.2700	2,850.00
26/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.01	93.0200	7.0100	93.0200	5,000.00
26/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.20	92.8300	7.2000	92.8300	0.00
26/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.36	92.6700	7.3600	92.6700	0.00
26/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.49	92.5400	7.4900	92.5400	0.00
26/06/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.62	92.4100	7.6200	92.4100	0.00
26/06/2014	R023 On 07-August-14			Bond Future	8.21	100.5826	8.2101	100.5826	11,508.00
26/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2076	2	2076	2	0.00
26/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2163	2	2163	2	0.00
26/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2119	2	2119	2	0.00
26/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	413	0	413	0	0.00
26/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	428	0	428	0	0.00
26/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	399	0	399	0	0.00
26/06/2014	R023 On 06-November-14			Bond Future	8.30	98.1675	8.3007	98.1675	0.00
26/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2971	3	2971	3	0.00
26/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	3007	3	3007	3	0.00
26/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	3043	3	3043	3	0.00
26/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1292	1	1292	1	0.00
26/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1272	1	1272	1	0.00
26/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1313	1	1313	1	0.00
26/06/2014	R023 On 05-February-15			Bond Future	8.39	99.6880	8.3905	99.6880	0.00
26/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3852	4	3852	4	0.00
26/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3886	4	3886	4	0.00
26/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3818	4	3818	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
26/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	1854	2	1854	2	0.00
26/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	1833	2	1833	2	0.00
26/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	1875	2	1875	2	0.00
26/06/2014	R157 On 07-August-14			Bond Future	6.79	112.4449	6.7920	112.4449	6,048.00
26/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	126	0	126	0	0.00
26/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	130	0	130	0	0.00
26/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	136	0	136	0	0.00
26/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	182	0	182	0	0.00
26/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	176	0	176	0	0.00
26/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	170	0	170	0	0.00
26/06/2014	R157 On 06-November-14			Bond Future	7.03	107.3150	7.0304	107.3150	0.00
26/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	46	0	46	0	0.00
26/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	45	0	45	0	0.00
26/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	47	0	47	0	0.00
26/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	742	1	742	1	0.00
26/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	756	1	756	1	0.00
26/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	749	1	749	1	0.00
26/06/2014	R157 On 05-February-15			Bond Future	7.40	108.9778	7.3995	108.9778	0.00
26/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	877	1	877	1	0.00
26/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	887	1	887	1	0.00
26/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	882	1	882	1	0.00
26/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	92	0	92	0	0.00
26/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	93	0	93	0	0.00
26/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	91	0	91	0	0.00
26/06/2014	R186 On 07-August-14			Bond Future	8.35	117.7552	8.3500	117.7552	48,860.00
26/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	443	0	443	0	105.00
26/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1252	1	1252	1	0.00
26/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1330	1	1330	1	0.00
26/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1104	1	1104	1	1,200.00
26/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1291	1	1291	1	0.00
26/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6954	7	6954	7	0.00
26/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1860	2	1860	2	0.00
26/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3391	3	3391	3	0.00
26/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4890	5	4890	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
26/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	57	0	57	0	210.00
26/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	3461	4	3461	4	0.00
26/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	1670	2	1670	2	0.00
26/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	1762	2	1762	2	0.00
26/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	54	0	54	0	2,100.00
26/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	1715	2	1715	2	0.00
26/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	1956	2	1956	2	0.00
26/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1185	1	1185	1	105.00
26/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	478	1	478	1	1,000.00
26/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	198	0	198	0	840.00
26/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	6659	7	6659	7	0.00
26/06/2014	R186 On 06-November-14			Bond Future	8.43	119.5171	8.4291	119.5171	103.00
26/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6800	7	6800	7	0.00
26/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1859	2	1859	2	0.00
26/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1923	2	1923	2	0.00
26/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1891	2	1891	2	0.00
26/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4238	4	4238	4	0.00
26/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4185	4	4185	4	0.00
26/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4291	4	4291	4	0.00
26/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	877	1	877	1	2,010.00
26/06/2014	R186 On 05-February-15			Bond Future	8.51	116.0730	8.5052	116.0730	0.00
26/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4894	5	4894	5	0.00
26/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4941	5	4941	5	0.00
26/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	6121	6	6121	6	0.00
26/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4848	5	4848	5	0.00
26/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	2931	3	2931	3	0.00
26/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	2898	3	2898	3	0.00
26/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2199	2	2199	2	9,600.00
26/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	2964	3	2964	3	0.00
26/06/2014	R197 On 07-August-14			Bond Future	287.26	287.1736	287.2638	287.1736	905.00
26/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	17264	17	17264	17	0.00
26/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	17254	17	17254	17	0.00
26/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	17274	17	17274	17	0.00
26/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00

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26/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R197 On 06-November-14			Bond Future	291.60	291.5057	291.5966	291.5057	0.00
26/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	6597	7	6597	7	0.00
26/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	6607	7	6607	7	0.00
26/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	6587	6	6587	6	0.00
26/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R201 On 07-August-14			Bond Future	5.99	102.1800	5.9915	102.1800	0.00
26/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	47	0	47	0	0.00
26/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	49	0	49	0	0.00
26/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	48	0	48	0	0.00
26/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	300	0	300	0	0.00
26/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	297	0	297	0	0.00
26/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	294	0	294	0	0.00
26/06/2014	R202 On 07-August-14			Bond Future	229.84	229.7647	229.8383	229.7647	44,627.00
26/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	21855	22	21855	22	0.00
26/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	21835	22	21835	22	0.00
26/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	21845	22	21845	22	0.00
26/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	7	0	7	0	0.00
26/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	7	0	7	0	0.00
26/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	7	0	7	0	0.00
26/06/2014	R202 On 06-November-14			Bond Future	233.30	233.2308	233.3050	233.2308	0.00
26/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	6315	6	6315	6	0.00
26/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	6305	6	6305	6	0.00
26/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	6295	6	6295	6	0.00
26/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R203 On 07-August-14			Bond Future	7.36	105.7970	7.3553	105.7970	24,351.00
26/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	370	0	370	0	0.00
26/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	358	0	358	0	0.00
26/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	43	0	43	0	46.00

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26/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	345	0	345	0	0.00
26/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	511	1	511	1	0.00
26/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	496	0	496	0	0.00
26/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	526	1	526	1	0.00
26/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1479	1	1479	1	0.00
26/06/2014	R203 On 06-November-14			Bond Future	7.49	103.2169	7.4863	103.2169	200.00
26/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	276	0	276	0	14.00
26/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	195	0	195	0	45.00
26/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	205	0	205	0	0.00
26/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	200	0	200	0	0.00
26/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1577	2	1577	2	0.00
26/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	1860	2	1860	2	0.00
26/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1818	2	1818	2	0.00
26/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	1839	2	1839	2	0.00
26/06/2014	R203 On 05-February-15			Bond Future	7.63	104.8158	7.6257	104.8158	0.00
26/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1082	1	1082	1	55.00
26/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	2077	2	2077	2	0.00
26/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	2060	2	2060	2	0.00
26/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2094	2	2094	2	0.00
26/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	404	0	404	0	0.00
26/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	399	0	399	0	0.00
26/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	932	1	932	1	0.00
26/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	410	0	410	0	0.00
26/06/2014	R204 On 07-August-14			Bond Future	7.61	102.5526	7.6119	102.5526	14,506.00
26/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	343	0	343	0	0.00
26/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	356	0	356	0	0.00
26/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	961	1	961	1	0.00
26/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	330	0	330	0	0.00
26/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	344	0	344	0	530.00
26/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	965	1	965	1	0.00
26/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	941	1	941	1	0.00
26/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	917	1	917	1	0.00
26/06/2014	R204 On 06-November-14			Bond Future	7.72	104.0871	7.7230	104.0871	200.00
26/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	249	0	249	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
26/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	255	0	255	0	0.00
26/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1631	2	1631	2	0.00
26/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	242	0	242	0	0.00
26/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2809	3	2809	3	0.00
26/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	705	1	705	1	1,270.00
26/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	2838	3	2838	3	0.00
26/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2779	3	2779	3	0.00
26/06/2014	R204 On 05-February-15			Bond Future	7.83	101.6647	7.8339	101.6647	0.00
26/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2245	2	2245	2	0.00
26/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2223	2	2223	2	0.00
26/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2266	2	2266	2	0.00
26/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	876	1	876	1	0.00
26/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	887	1	887	1	0.00
26/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	899	1	899	1	0.00
26/06/2014	R207 On 07-August-14			Bond Future	7.85	97.8901	7.8485	97.8901	33,961.00
26/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	446	0	446	0	0.00
26/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	462	0	462	0	0.00
26/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	478	0	478	0	0.00
26/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1100	1	1100	1	0.00
26/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1073	1	1073	1	0.00
26/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1128	1	1128	1	0.00
26/06/2014	R207 On 06-November-14			Bond Future	7.95	99.3550	7.9498	99.3550	100.00
26/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	442	0	442	0	0.00
26/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	461	0	461	0	0.00
26/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	451	0	451	0	0.00
26/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	2984	3	2984	3	0.00
26/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	2952	3	2952	3	0.00
26/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	2919	3	2919	3	0.00
26/06/2014	R207 On 05-February-15			Bond Future	8.05	97.2528	8.0516	97.2528	0.00
26/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2802	3	2802	3	0.00
26/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2852	3	2852	3	0.00
26/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2827	3	2827	3	0.00
26/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1086	1	1086	1	0.00
26/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1073	1	1073	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
26/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1099	1	1099	1	0.00
26/06/2014	R207 On 07-May-15			Bond Future	8.13	98.9147	8.1282	98.9147	0.00
26/06/2014	R207 On 07-May-15	8.25	Call	Bond Future	2416	2	2416	2	0.00
26/06/2014	R207 On 07-May-15	7.73	Call	Bond Future	1482	1	1482	1	66.00
26/06/2014	R207 On 07-May-15	8.26	Call	Bond Future	2437	2	2437	2	0.00
26/06/2014	R207 On 07-May-15	8.24	Call	Bond Future	2395	2	2395	2	0.00
26/06/2014	R207 On 07-May-15	8.26	Put	Bond Future	1944	2	1944	2	0.00
26/06/2014	R207 On 07-May-15	7.73	Put	Bond Future	2990	3	2990	3	0.00
26/06/2014	R207 On 07-May-15	8.25	Put	Bond Future	1961	2	1961	2	0.00
26/06/2014	R207 On 07-May-15	8.24	Put	Bond Future	1977	2	1977	2	0.00
26/06/2014	R208 On 07-August-14			Bond Future	8.01	95.9946	8.0142	95.9946	16,437.00
26/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	409	0	409	0	0.00
26/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1633	2	1633	2	0.00
26/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	394	0	394	0	0.00
26/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	424	0	424	0	0.00
26/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	350	0	350	0	630.00
26/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1459	2	1459	2	0.00
26/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1425	1	1425	1	0.00
26/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1493	2	1493	2	0.00
26/06/2014	R208 On 06-November-14			Bond Future	8.11	94.0329	8.1107	94.0329	100.00
26/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	467	0	467	0	0.00
26/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	489	0	489	0	0.00
26/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	478	0	478	0	0.00
26/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2677	3	2677	3	0.00
26/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	3651	4	3651	4	0.00
26/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	867	1	867	1	1,520.00
26/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	3690	4	3690	4	0.00
26/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3613	4	3613	4	0.00
26/06/2014	R208 On 05-February-15			Bond Future	8.21	95.4896	8.2054	95.4896	0.00
26/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2793	3	2793	3	0.00
26/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2848	3	2848	3	0.00
26/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2820	3	2820	3	0.00
26/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1511	2	1511	2	0.00
26/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1493	2	1493	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1476	2	1476	2	0.00
26/06/2014	R209 On 07-August-14			Bond Future	9.00	76.0234	8.9964	76.0234	27,051.00
26/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1594	1	1594	1	0.00
26/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1634	2	1634	2	0.00
26/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1675	2	1675	2	0.00
26/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1199	1	1199	1	0.00
26/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1267	1	1267	1	0.00
26/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1233	1	1233	1	0.00
26/06/2014	R209 On 06-November-14			Bond Future	9.07	74.0146	9.0688	74.0146	100.00
26/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	7127	7	7127	7	0.00
26/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4642	4	4642	4	0.00
26/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2422	2	2422	2	2,050.00
26/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	7386	7	7386	7	0.00
26/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6866	7	6866	7	0.00
26/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1186	1	1186	1	5,500.00
26/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2559	2	2559	2	0.00
26/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3549	3	3549	3	0.00
26/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2772	3	2772	3	2,050.00
26/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	5016	5	5016	5	0.00
26/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2629	3	2629	3	0.00
26/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1805	2	1805	2	2,200.00
26/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2593	2	2593	2	1,640.00
26/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2224	2	2224	2	2,200.00
26/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	758	1	758	1	2,050.00
26/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	5598	6	5598	6	0.00
26/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	697	1	697	1	1,640.00
26/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	637	1	637	1	2,050.00
26/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4229	4	4229	4	0.00
26/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3107	3	3107	3	0.00
26/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3312	3	3312	3	0.00
26/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3067	3	3067	3	0.00
26/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1550	2	1550	2	5,500.00
26/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	2912	3	2912	3	0.00
26/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1373	1	1373	1	907.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
26/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3147	3	3147	3	0.00
26/06/2014	R209 On 05-February-15			Bond Future	9.14	75.1613	9.1388	75.1613	0.00
26/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	4120	4	4120	4	0.00
26/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4159	4	4159	4	0.00
26/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	4082	4	4082	4	0.00
26/06/2014	R209 On 05-February-15	9.00	Call	Bond Future	3224	3	3224	3	0.00
26/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3347	3	3347	3	0.00
26/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3280	3	3280	3	0.00
26/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3314	3	3314	3	0.00
26/06/2014	R209 On 05-February-15	9.00	Put	Bond Future	4251	4	4251	4	0.00
26/06/2014	R210 On 07-August-14			Bond Future	172.36	172.3016	172.3566	172.3016	618.00
26/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	13357	13	13357	13	0.00
26/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	13367	13	13367	13	0.00
26/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	13347	13	13347	13	0.00
26/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R210 On 06-November-14			Bond Future	172.92	172.8615	172.9169	172.8615	0.00
26/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3927	4	3927	4	0.00
26/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	3907	4	3907	4	0.00
26/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	3917	4	3917	4	0.00
26/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R211 On 07-August-14			Bond Future	131.10	131.0605	131.0990	131.0605	390.00
26/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	3109	3	3109	3	0.00
26/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	3099	3	3099	3	0.00
26/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	3089	3	3089	3	0.00
26/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R211 On 06-November-14			Bond Future	133.08	133.0378	133.0766	133.0378	0.00
26/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	3087	3	3087	3	0.00
26/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	3077	3	3077	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
26/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	3067	3	3067	3	0.00
26/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R212 On 07-August-14			Bond Future	135.58	135.5386	135.5818	135.5386	20,029.00
26/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	6592	7	6592	7	0.00
26/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	6582	7	6582	7	0.00
26/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	6572	7	6572	7	0.00
26/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R212 On 06-November-14			Bond Future	137.63	137.5835	137.6271	137.5835	0.00
26/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	2617	3	2617	3	0.00
26/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	2627	3	2627	3	0.00
26/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	2637	3	2637	3	0.00
26/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R213 On 07-August-14			Bond Future	8.85	86.9474	8.8538	86.9474	24,963.00
26/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1382	1	1382	1	0.00
26/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1458	1	1458	1	0.00
26/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1420	1	1420	1	0.00
26/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	1411	2	1411	2	0.00
26/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	1448	2	1448	2	0.00
26/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	1487	2	1487	2	0.00
26/06/2014	R213 On 06-November-14			Bond Future	8.93	84.7075	8.9321	84.7075	0.00
26/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2479	2	2479	2	0.00
26/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2549	2	2549	2	0.00
26/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2514	2	2514	2	0.00
26/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3131	3	3131	3	0.00
26/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3090	3	3090	3	0.00
26/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3172	3	3172	3	0.00
26/06/2014	R213 On 05-February-15			Bond Future	9.01	86.0196	9.0093	86.0196	0.00
26/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4694	5	4694	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
26/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4612	4	4612	4	0.00
26/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4653	5	4653	5	0.00
26/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	2908	3	2908	3	0.00
26/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	2878	3	2878	3	0.00
26/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	2939	3	2939	3	0.00
26/06/2014	R214 On 07-August-14			Bond Future	9.08	76.8539	9.0808	76.8539	6,032.00
26/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3828	4	3828	4	0.00
26/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3947	4	3947	4	0.00
26/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3887	4	3887	4	0.00
26/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	351	0	351	0	0.00
26/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	377	0	377	0	0.00
26/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	364	0	364	0	0.00
26/06/2014	R214 On 06-November-14			Bond Future	9.15	74.7159	9.1531	74.7159	0.00
26/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	3148	3	3148	3	2,500.00
26/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	5096	5	5096	5	0.00
26/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	5145	5	5145	5	0.00
26/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	5194	5	5194	5	0.00
26/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5892	6	5892	6	0.00
26/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	2788	3	2788	3	0.00
26/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1169	1	1169	1	2,500.00
26/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1471	2	1471	2	0.00
26/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1449	2	1449	2	0.00
26/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1493	2	1493	2	0.00
26/06/2014	R214 On 05-February-15			Bond Future	9.22	75.8733	9.2243	75.8733	0.00
26/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	5070	5	5070	5	0.00
26/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	5028	5	5028	5	0.00
26/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4986	5	4986	5	0.00
26/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	2979	3	2979	3	0.00
26/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	2948	3	2948	3	0.00
26/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3009	3	3009	3	0.00
26/06/2014	R248 On 07-August-14			Bond Future	9.16	99.1771	9.1621	99.1771	13,550.00
26/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	4657	4	4657	4	0.00
26/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	4748	4	4748	4	0.00
26/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	4566	4	4566	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
26/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R248 On 06-November-14			Bond Future	9.24	96.2350	9.2371	96.2350	0.00
26/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	4545	4	4545	4	0.00
26/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	4724	4	4724	4	0.00
26/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	4635	4	4635	4	0.00
26/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R248 On 05-February-15			Bond Future	9.31	97.7257	9.3112	97.7257	0.00
26/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	1798	1	1798	1	0.00
26/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	1892	1	1892	1	0.00
26/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	1704	1	1704	1	0.00
26/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
26/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00