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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 19/06/2014 TO: 19/06/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	2025 On 07-August-14			Bond Future	116.96	116.9225	116.9603	116.9225	0.00
19/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	7970	8	8	8	0.00
19/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	7950	8	8	8	0.00
19/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	7960	8	8	8	0.00
19/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2025 On 06-November-14			Bond Future	118.73	118.6933	118.7299	118.6933	0.00
19/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1740	2	2	2	0.00
19/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1720	2	2	2	0.00
19/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1730	2	2	2	0.00
19/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2030 On 07-August-14			Bond Future	8.88	92.0465	92.8914	92.0465	4,308.00
19/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	822	0	1	0	0.00
19/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	978	0	1	0	0.00
19/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	900	0	1	0	0.00
19/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	2030 On 06-November-14			Bond Future	8.97	93.4298	94.2860	93.4298	0.00
19/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	193	0	0	0	0.00
19/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	347	0	0	0	0.00
19/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	270	0	0	0	0.00
19/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	1	0	1	0.00
19/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	1	0	1	0.00
19/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	1	0	1	0.00
19/06/2014	2030 On 05-February-15			Bond Future	9.04	90.8718	91.7419	90.8718	0.00
19/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	1475	1	1	1	0.00
19/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	1624	1	2	1	0.00
19/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1549	1	2	1	0.00
19/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2037 On 07-August-14			Bond Future	9.09	93.7626	94.6884	93.7626	10,102.00
19/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
19/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
19/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
19/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	429	1	0	1	0.00
19/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	338	1	0	1	0.00
19/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	246	1	0	1	0.00
19/06/2014	2037 On 06-November-14			Bond Future	9.16	95.1718	96.1101	95.1718	0.00
19/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	4537	4	5	4	0.00
19/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	4702	4	5	4	0.00
19/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4619	4	5	4	0.00
19/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2037 On 05-February-15			Bond Future	9.24	92.3904	93.3439	92.3904	0.00
19/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	2186	1	2	1	0.00
19/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	2356	1	2	1	0.00
19/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	2271	1	2	1	0.00
19/06/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2038 On 07-August-14			Bond Future	121.82	121.7801	121.8202	121.7801	725.00
19/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15810	16	16	16	0.00
19/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15820	16	16	16	0.00
19/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15830	16	16	16	0.00
19/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2038 On 06-November-14			Bond Future	123.66	123.6245	123.6634	123.6245	0.00
19/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3673	4	4	4	0.00
19/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3653	4	4	4	0.00
19/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3663	4	4	4	0.00
19/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2046 On 07-August-14			Bond Future	121.83	121.7886	121.8286	121.7886	5,218.00
19/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	17379	17	17	17	0.00
19/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	17389	17	17	17	0.00
19/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	17399	17	17	17	0.00
19/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2046 On 06-November-14			Bond Future	122.33	122.2876	122.3264	122.2876	0.00
19/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17896	18	18	18	0.00
19/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17876	18	18	18	0.00
19/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17886	18	18	18	0.00
19/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2050 On 07-August-14			Bond Future	127.21	127.1701	127.2123	127.1701	2,720.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	15212	15	15	15	0.00
19/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	15222	15	15	15	0.00
19/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	15202	15	15	15	0.00
19/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2050 On 06-November-14			Bond Future	129.14	129.0957	129.1368	129.0957	0.00
19/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	3127	3	3	3	0.00
19/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	3137	3	3	3	0.00
19/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	3147	3	3	3	0.00
19/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	AL12 On 07-August-14			Index Future	495.43	490.8340	495.4340	490.8340	0.00
19/06/2014	AL12 On 06-November-14			Index Future	502.87	498.2070	502.8680	498.2070	0.00
19/06/2014	AL12 On 05-February-15			Index Future	510.67	505.9300	510.6670	505.9300	0.00
19/06/2014	AL37 On 07-August-14			Index Future	424.56	422.8150	424.5590	422.8150	0.00
19/06/2014	AL37 On 06-November-14			Index Future	430.93	429.1660	430.9300	429.1660	0.00
19/06/2014	AL7T On 07-August-14			Index Future	499.36	495.8810	499.3610	495.8810	1.00
19/06/2014	AL7T On 06-November-14			Index Future	506.85	503.3290	506.8540	503.3290	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	ALBI On 07-August-14			Index Future	453.52	450.6060	453.5170	450.6060	646.00
19/06/2014	ALBI On 06-November-14			Index Future	460.32	457.3740	460.3220	457.3740	0.00
19/06/2014	ALBI On 05-February-15			Index Future	467.46	464.4640	467.4610	464.4640	0.00
19/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
19/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
19/06/2014	EL28 On 07-August-14			Bond Future	124.02	123.9831	124.0237	123.9831	0.00
19/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10014	10	10	10	0.00
19/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10024	10	10	10	0.00
19/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10034	10	10	10	0.00
19/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	EL28 On 06-November-14			Bond Future	124.42	124.3792	124.4187	124.3792	0.00
19/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2419	2	2	2	0.00
19/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2429	2	2	2	0.00
19/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2409	2	2	2	0.00
19/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	ES33 On 07-August-14			Bond Future	9.72	83.2412	83.9534	83.2412	6,220.00
19/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3076	2	3	2	0.00
19/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3145	2	3	2	0.00
19/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3007	2	3	2	0.00
19/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
19/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
19/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	ES33 On 06-November-14			Bond Future	9.82	80.7068	81.4285	80.7068	0.00
19/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3288	3	3	3	0.00
19/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3356	3	3	3	0.00
19/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3423	3	3	3	0.00
19/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
19/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
19/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
19/06/2014	ES33 On 05-February-15			Bond Future	9.92	81.9586	82.6921	81.9586	0.00
19/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	635	0	1	0	0.00
19/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	565	0	1	0	0.00
19/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	495	0	0	0	0.00
19/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	GOVI On 07-August-14			GOVI	452.42	449.6430	452.4150	449.6430	521.00
19/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
19/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
19/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
19/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	75750	10	8	10	0.00
19/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	75850	10	8	10	0.00
19/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	75950	10	8	10	0.00
19/06/2014	GOVI On 06-November-14			GOVI	459.20	456.3970	459.2030	456.3970	28.00
19/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	102130	7	10	7	0.00
19/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	101930	7	10	7	0.00
19/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	102030	7	10	7	0.00
19/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
19/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
19/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
19/06/2014	GOVI On 05-February-15			GOVI	466.33	463.4720	466.3250	463.4720	0.00
19/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	63350	3	6	3	0.00
19/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	63150	3	6	3	0.00
19/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	63250	3	6	3	0.00
19/06/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
19/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
19/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
19/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.26	143.2130	143.2562	143.2130	635.00
19/06/2014	IGOV On 07-August-14			Index Future	216.34	216.2740	216.3440	216.2740	1,267.00
19/06/2014	IGOV On 06-November-14			Index Future	219.62	219.5490	219.6170	219.5490	87.00
19/06/2014	IGOV On 05-February-15			Index Future	223.05	222.9790	223.0490	222.9790	0.00
19/06/2014	ILBI On 07-August-14			Index Future	587.12	586.9400	587.1240	586.9400	210.00
19/06/2014	ILBI On 06-November-14			Index Future	596.00	595.8190	596.0040	595.8190	0.00
19/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
19/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
19/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
19/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
19/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
19/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
19/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.80	94.1400	94.2000	94.1400	545.00
19/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.08	93.9600	93.9200	93.9600	0.00
19/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.15	93.9000	93.8500	93.9000	33,000.00
19/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.29	93.7400	93.7100	93.7400	0.00
19/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.36	93.5800	93.6400	93.5800	0.00
19/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.47	93.5000	93.5300	93.5000	0.00
19/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.74	93.2100	93.2600	93.2100	2,850.00
19/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.03	92.9000	92.9700	92.9000	5,000.00
19/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.18	92.7500	92.8200	92.7500	0.00
19/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.34	92.5800	92.6600	92.5800	0.00
19/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.48	92.4400	92.5200	92.4400	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
19/06/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.62	7.7000	92.3800	7.7000	0.00
19/06/2014	R023 On 07-August-14			Bond Future	8.19	100.1439	100.8183	100.1439	12,508.00
19/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2280	2	2	2	0.00
19/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2366	2	2	2	0.00
19/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2323	2	2	2	0.00
19/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	479	1	0	1	0.00
19/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	494	1	0	1	0.00
19/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	464	1	0	1	0.00
19/06/2014	R023 On 06-November-14			Bond Future	8.28	97.7278	98.4109	97.7278	0.00
19/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	3116	3	3	3	0.00
19/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	3153	3	3	3	0.00
19/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	3189	3	3	3	0.00
19/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1293	2	1	2	0.00
19/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1273	2	1	2	0.00
19/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1313	2	1	2	0.00
19/06/2014	R023 On 05-February-15			Bond Future	8.36	99.2434	99.9377	99.2434	0.00
19/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3988	4	4	4	0.00
19/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	4022	4	4	4	0.00
19/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3953	4	4	4	0.00
19/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	1839	2	2	2	0.00
19/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	1819	2	2	2	0.00
19/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	1860	2	2	2	0.00
19/06/2014	R157 On 07-August-14			Bond Future	6.75	112.3578	112.4845	112.3578	6,048.00
19/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	161	0	0	0	0.00
19/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	166	0	0	0	0.00
19/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	172	0	0	0	0.00
19/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	168	0	0	0	0.00
19/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	163	0	0	0	0.00
19/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	157	0	0	0	0.00
19/06/2014	R157 On 06-November-14			Bond Future	6.97	107.2330	107.3600	107.2330	0.00
19/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	59	0	0	0	0.00
19/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	57	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
19/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	60	0	0	0	0.00
19/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	699	1	1	1	0.00
19/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	713	1	1	1	0.00
19/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	706	1	1	1	0.00
19/06/2014	R157 On 05-February-15			Bond Future	7.30	108.8965	109.0262	108.8965	0.00
19/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	929	1	1	1	0.00
19/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	939	1	1	1	0.00
19/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	934	1	1	1	0.00
19/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	85	0	0	0	0.00
19/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	86	0	0	0	0.00
19/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	84	0	0	0	0.00
19/06/2014	R186 On 07-August-14			Bond Future	8.35	116.8411	117.8796	116.8411	48,317.00
19/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	576	0	1	0	105.00
19/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1433	1	1	1	0.00
19/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1512	1	2	1	0.00
19/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1283	1	1	1	1,200.00
19/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1472	1	1	1	0.00
19/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	7020	6	7	6	0.00
19/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	2038	2	2	2	0.00
19/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3538	3	4	3	0.00
19/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	101	0	0	0	210.00
19/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4997	4	5	4	0.00
19/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	3564	4	4	4	0.00
19/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	1821	2	2	2	0.00
19/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	1912	3	2	3	0.00
19/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	89	0	0	0	2,100.00
19/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	1866	2	2	2	0.00
19/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2104	3	2	3	0.00
19/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1333	2	1	2	105.00
19/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	594	1	1	1	1,000.00
19/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	275	0	0	0	840.00
19/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	6672	8	7	8	0.00
19/06/2014	R186 On 06-November-14			Bond Future	8.42	118.5960	119.6485	118.5960	103.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6914	6	7	6	0.00
19/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1984	2	2	2	0.00
19/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	2050	2	2	2	0.00
19/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	2017	2	2	2	0.00
19/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4327	5	4	5	0.00
19/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4275	5	4	5	0.00
19/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4380	5	4	5	0.00
19/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	955	1	1	1	2,010.00
19/06/2014	R186 On 05-February-15			Bond Future	8.50	115.1397	116.2093	115.1397	0.00
19/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	5073	4	5	4	0.00
19/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	5120	5	5	5	0.00
19/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	6290	6	6	6	0.00
19/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	5027	4	5	4	0.00
19/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3069	4	3	4	0.00
19/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3036	3	3	3	0.00
19/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2328	3	2	3	9,600.00
19/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3103	4	3	4	0.00
19/06/2014	R197 On 07-August-14			Bond Future	286.19	286.0943	286.1854	286.0943	905.00
19/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	16185	16	16	16	0.00
19/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	16175	16	16	16	0.00
19/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	16195	16	16	16	0.00
19/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R197 On 06-November-14			Bond Future	290.51	290.4265	290.5149	290.4265	0.00
19/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	5515	5	6	5	0.00
19/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	5525	5	6	5	0.00
19/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	5505	5	6	5	0.00
19/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R201 On 07-August-14			Bond Future	5.94	102.1455	102.1975	102.1455	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
19/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	61	0	0	0	0.00
19/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	63	0	0	0	0.00
19/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	62	0	0	0	0.00
19/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	294	0	0	0	0.00
19/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	291	0	0	0	0.00
19/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	289	0	0	0	0.00
19/06/2014	R202 On 07-August-14			Bond Future	229.32	229.2456	229.3201	229.2456	44,627.00
19/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	21347	21	21	21	0.00
19/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	21327	21	21	21	0.00
19/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	21337	21	21	21	0.00
19/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	17	0	0	0	0.00
19/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	17	0	0	0	0.00
19/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	17	0	0	0	0.00
19/06/2014	R202 On 06-November-14			Bond Future	232.79	232.7172	232.7892	232.7172	0.00
19/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	5799	6	6	6	0.00
19/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	5789	6	6	6	0.00
19/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	5779	6	6	6	0.00
19/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R203 On 07-August-14			Bond Future	7.33	105.5788	105.8442	105.5788	24,601.00
19/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	432	0	0	0	0.00
19/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	419	0	0	0	0.00
19/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	64	0	0	0	46.00
19/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	406	0	0	0	0.00
19/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	514	1	1	1	0.00
19/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	500	1	0	1	0.00
19/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	529	1	1	1	0.00
19/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1443	2	1	2	0.00
19/06/2014	R203 On 06-November-14			Bond Future	7.46	103.0015	103.2693	103.0015	200.00
19/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	316	0	0	0	14.00
19/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	228	0	0	0	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	240	0	0	0	0.00
19/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	234	0	0	0	0.00
19/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1555	2	2	2	0.00
19/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	1830	2	2	2	0.00
19/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1790	2	2	2	0.00
19/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	1810	2	2	2	0.00
19/06/2014	R203 On 05-February-15			Bond Future	7.60	104.5989	104.8717	104.5989	0.00
19/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1136	1	1	1	55.00
19/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	2143	2	2	2	0.00
19/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	2125	2	2	2	0.00
19/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2160	2	2	2	0.00
19/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	403	0	0	0	0.00
19/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	397	0	0	0	0.00
19/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	919	1	1	1	0.00
19/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	408	0	0	0	0.00
19/06/2014	R204 On 07-August-14			Bond Future	7.58	102.2702	102.6377	102.2702	14,498.00
19/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	440	0	0	0	0.00
19/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	455	0	0	0	0.00
19/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	1085	1	1	1	0.00
19/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	426	0	0	0	0.00
19/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	368	1	0	1	530.00
19/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	963	1	1	1	0.00
19/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	940	1	1	1	0.00
19/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	917	1	1	1	0.00
19/06/2014	R204 On 06-November-14			Bond Future	7.69	103.8063	104.1778	103.8063	200.00
19/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	294	0	0	0	0.00
19/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	301	0	0	0	0.00
19/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1735	2	2	2	0.00
19/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	287	0	0	0	0.00
19/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2748	3	3	3	0.00
19/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	704	1	1	1	1,270.00
19/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	2777	3	3	3	0.00
19/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2719	3	3	3	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	R204 On 05-February-15			Bond Future	7.80	101.3813	101.7595	101.3813	0.00
19/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2338	2	2	2	0.00
19/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2316	2	2	2	0.00
19/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2359	2	2	2	0.00
19/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	860	1	1	1	0.00
19/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	871	1	1	1	0.00
19/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	882	1	1	1	0.00
19/06/2014	R207 On 07-August-14			Bond Future	7.84	97.5194	97.9877	97.5194	32,970.00
19/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	539	0	1	0	0.00
19/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	556	0	1	0	0.00
19/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	573	0	1	0	0.00
19/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1146	1	1	1	0.00
19/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1120	1	1	1	0.00
19/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1172	1	1	1	0.00
19/06/2014	R207 On 06-November-14			Bond Future	7.94	98.9846	99.4585	98.9846	100.00
19/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	498	0	0	0	0.00
19/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	519	0	1	0	0.00
19/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	509	0	1	0	0.00
19/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	2987	3	3	3	0.00
19/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	2956	3	3	3	0.00
19/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	2924	3	3	3	0.00
19/06/2014	R207 On 05-February-15			Bond Future	8.04	96.8784	97.3604	96.8784	0.00
19/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2874	3	3	3	0.00
19/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2925	3	3	3	0.00
19/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2899	3	3	3	0.00
19/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1102	1	1	1	0.00
19/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1089	1	1	1	0.00
19/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1115	1	1	1	0.00
19/06/2014	R207 On 07-May-15			Bond Future	8.11	8.2500	99.0326	8.2500	0.00
19/06/2014	R207 On 07-May-15	8.25	Call	Bond Future	2491	0	2	0	0.00
19/06/2014	R207 On 07-May-15	7.73	Call	Bond Future	1550	0	2	0	66.00
19/06/2014	R207 On 07-May-15	8.26	Call	Bond Future	2512	0	3	0	0.00
19/06/2014	R207 On 07-May-15	8.24	Call	Bond Future	2471	0	2	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
19/06/2014	R207 On 07-May-15	8.26	Put	Bond Future	1952	0	2	0	0.00
19/06/2014	R207 On 07-May-15	7.73	Put	Bond Future	2991	0	3	0	0.00
19/06/2014	R207 On 07-May-15	8.25	Put	Bond Future	1969	0	2	0	0.00
19/06/2014	R207 On 07-May-15	8.24	Put	Bond Future	1986	0	2	0	0.00
19/06/2014	R208 On 07-August-14			Bond Future	8.00	95.5565	96.1104	95.5565	16,437.00
19/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	516	0	1	0	0.00
19/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1756	1	2	1	0.00
19/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	500	0	0	0	0.00
19/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	533	0	1	0	0.00
19/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	413	1	0	1	630.00
19/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1506	2	2	2	0.00
19/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1473	2	1	2	0.00
19/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1539	2	2	2	0.00
19/06/2014	R208 On 06-November-14			Bond Future	8.10	93.5937	94.1546	93.5937	100.00
19/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	521	0	1	0	0.00
19/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	543	0	1	0	0.00
19/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	532	0	1	0	0.00
19/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2764	2	3	2	0.00
19/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	3639	4	4	4	0.00
19/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	888	1	1	1	1,520.00
19/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	3677	4	4	4	0.00
19/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3602	4	4	4	0.00
19/06/2014	R208 On 05-February-15			Bond Future	8.19	95.0453	95.6155	95.0453	0.00
19/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2902	3	3	3	0.00
19/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2957	3	3	3	0.00
19/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2929	3	3	3	0.00
19/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1550	2	2	2	0.00
19/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1533	2	2	2	0.00
19/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1516	2	2	2	0.00
19/06/2014	R209 On 07-August-14			Bond Future	9.01	75.4497	76.1741	75.4497	25,573.00
19/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1681	1	2	1	0.00
19/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1720	1	2	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
19/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1759	1	2	1	0.00
19/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1405	2	1	2	0.00
19/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1476	2	1	2	0.00
19/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1440	2	1	2	0.00
19/06/2014	R209 On 06-November-14			Bond Future	9.09	73.4367	74.1709	73.4367	100.00
19/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	7071	6	7	6	0.00
19/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4619	4	5	4	0.00
19/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2440	2	2	2	2,050.00
19/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	7331	7	7	7	0.00
19/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6813	6	7	6	0.00
19/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1213	1	1	1	5,500.00
19/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2574	2	3	2	0.00
19/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3544	3	4	3	0.00
19/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2783	2	3	2	2,050.00
19/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4988	4	5	4	0.00
19/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2643	2	3	2	0.00
19/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2608	2	3	2	1,640.00
19/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1829	2	2	2	2,200.00
19/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2339	3	2	3	2,200.00
19/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	826	1	1	1	2,050.00
19/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	5745	6	6	6	0.00
19/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	761	1	1	1	1,640.00
19/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	701	1	1	1	2,050.00
19/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4373	5	4	5	0.00
19/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3241	4	3	4	0.00
19/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3449	4	3	4	0.00
19/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3201	4	3	4	0.00
19/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1647	2	2	2	5,500.00
19/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3043	3	3	3	0.00
19/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1465	2	1	2	907.00
19/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3282	4	3	4	0.00
19/06/2014	R209 On 05-February-15			Bond Future	9.16	74.5758	75.3219	74.5758	0.00
19/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	4253	4	4	4	0.00
19/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4291	4	4	4	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
19/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	4216	4	4	4	0.00
19/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3566	4	4	4	0.00
19/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3532	4	4	4	0.00
19/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3600	4	4	4	0.00
19/06/2014	R210 On 07-August-14			Bond Future	172.17	172.1135	172.1693	172.1135	618.00
19/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	13169	13	13	13	0.00
19/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	13179	13	13	13	0.00
19/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	13159	13	13	13	0.00
19/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R210 On 06-November-14			Bond Future	172.73	172.6806	172.7344	172.6806	0.00
19/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	3734	4	4	4	0.00
19/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3744	4	4	4	0.00
19/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	3724	4	4	4	0.00
19/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R211 On 07-August-14			Bond Future	130.83	130.7885	130.8275	130.7885	390.00
19/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2838	3	3	3	0.00
19/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2828	3	3	3	0.00
19/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2818	3	3	3	0.00
19/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R211 On 06-November-14			Bond Future	132.81	132.7694	132.8070	132.7694	0.00
19/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2817	3	3	3	0.00
19/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2807	3	3	3	0.00
19/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2797	3	3	3	0.00
19/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R211 On 06-November-14	130.01	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
19/06/2014	R212 On 07-August-14			Bond Future	134.90	134.8607	134.9044	134.8607	21,547.00
19/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5914	6	6	6	0.00
19/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5904	6	6	6	0.00
19/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5894	6	6	6	0.00
19/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R212 On 06-November-14			Bond Future	136.95	136.9031	136.9456	136.9031	0.00
19/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1936	2	2	2	0.00
19/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1946	2	2	2	0.00
19/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1956	2	2	2	0.00
19/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R213 On 07-August-14			Bond Future	8.89	86.0969	86.9438	86.0969	24,257.00
19/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1412	1	1	1	0.00
19/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1484	1	1	1	0.00
19/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1448	1	1	1	0.00
19/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	1678	2	2	2	0.00
19/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	1718	2	2	2	0.00
19/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	1758	2	2	2	0.00
19/06/2014	R213 On 06-November-14			Bond Future	8.96	83.8493	84.7075	83.8493	0.00
19/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2471	2	2	2	0.00
19/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2539	2	3	2	0.00
19/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2505	2	3	2	0.00
19/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3363	4	3	4	0.00
19/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3322	4	3	4	0.00
19/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3405	4	3	4	0.00
19/06/2014	R213 On 05-February-15			Bond Future	9.04	85.1495	86.0218	85.1495	0.00
19/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4698	4	5	4	0.00
19/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4618	4	5	4	0.00
19/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4658	4	5	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
19/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3155	4	3	4	0.00
19/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3124	4	3	4	0.00
19/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3186	4	3	4	0.00
19/06/2014	R214 On 07-August-14			Bond Future	9.11	76.2200	76.9717	76.2200	6,154.00
19/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3762	3	4	3	0.00
19/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3876	3	4	3	0.00
19/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3819	3	4	3	0.00
19/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	485	1	0	1	0.00
19/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	515	1	1	1	0.00
19/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	500	1	0	1	0.00
19/06/2014	R214 On 06-November-14			Bond Future	9.18	74.0768	74.8388	74.0768	0.00
19/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	3134	3	3	3	2,500.00
19/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	5039	5	5	5	0.00
19/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	5086	5	5	5	0.00
19/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	5134	5	5	5	0.00
19/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5817	5	6	5	0.00
19/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	2978	3	3	3	0.00
19/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1298	2	1	2	2,500.00
19/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1617	2	2	2	0.00
19/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1594	2	2	2	0.00
19/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1640	2	2	2	0.00
19/06/2014	R214 On 05-February-15			Bond Future	9.25	75.2256	75.9999	75.2256	0.00
19/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	5073	5	5	5	0.00
19/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	5032	5	5	5	0.00
19/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4991	5	5	5	0.00
19/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3187	4	3	4	0.00
19/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3156	3	3	3	0.00
19/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3219	4	3	4	0.00
19/06/2014	R248 On 07-August-14			Bond Future	9.19	98.3667	99.3254	98.3667	14,129.00
19/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	4343	3	4	3	0.00
19/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	4435	3	4	3	0.00
19/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	4252	3	4	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
19/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R248 On 06-November-14			Bond Future	9.27	95.4181	96.3898	95.4181	0.00
19/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	4231	3	4	3	0.00
19/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	4410	3	4	3	0.00
19/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	4321	3	4	3	0.00
19/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R248 On 05-February-15			Bond Future	9.34	96.8978	97.8854	96.8978	0.00
19/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	1482	0	1	0	0.00
19/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	1575	1	2	1	0.00
19/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	1388	0	1	0	0.00
19/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
19/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00