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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 20/06/2014 TO: 20/06/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	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
20/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	2025 On 07-August-14			Bond Future	117.00	116.9603	116.9977	116.9603	0.00
20/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	8008	8	8	8	0.00
20/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	7988	8	8	8	0.00
20/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	7998	8	8	8	0.00
20/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2025 On 06-November-14			Bond Future	118.77	118.7299	118.7677	118.7299	0.00
20/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1778	2	2	2	0.00
20/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1758	2	2	2	0.00
20/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1768	2	2	2	0.00
20/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2030 On 07-August-14			Bond Future	8.91	92.8914	92.6992	92.8914	4,308.00
20/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	630	1	1	1	0.00
20/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	785	1	1	1	0.00
20/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	708	1	1	1	0.00
20/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	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
20/06/2014	2030 On 06-November-14			Bond Future	8.99	94.2860	94.0908	94.2860	0.00
20/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	0	0	0	0	0.00
20/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	152	0	0	0	0.00
20/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	75	0	0	0	0.00
20/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	2	0	0	0	0.00
20/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2030 On 05-February-15			Bond Future	9.07	91.7419	91.5435	91.7419	0.00
20/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	1277	1	1	1	0.00
20/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	1425	2	1	2	0.00
20/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1351	2	1	2	0.00
20/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2037 On 07-August-14			Bond Future	9.12	94.6884	94.4207	94.6884	10,102.00
20/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
20/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
20/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
20/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	697	0	1	0	0.00
20/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	605	0	1	0	0.00
20/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	514	0	1	0	0.00
20/06/2014	2037 On 06-November-14			Bond Future	9.19	96.1101	95.8381	96.1101	0.00
20/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	4265	5	4	5	0.00
20/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	4430	5	4	5	0.00
20/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4347	5	4	5	0.00
20/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2037 On 05-February-15			Bond Future	9.27	93.3439	93.0675	93.3439	0.00
20/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	1910	2	2	2	0.00
20/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	2079	2	2	2	0.00
20/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	1994	2	2	2	0.00
20/06/2014	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
20/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2038 On 07-August-14			Bond Future	121.86	121.8202	121.8601	121.8202	725.00
20/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15850	16	16	16	0.00
20/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15860	16	16	16	0.00
20/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15870	16	16	16	0.00
20/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2038 On 06-November-14			Bond Future	123.70	123.6634	123.7036	123.6634	0.00
20/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3714	4	4	4	0.00
20/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3694	4	4	4	0.00
20/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3704	4	4	4	0.00
20/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2046 On 07-August-14			Bond Future	121.87	121.8286	121.8681	121.8286	5,218.00
20/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	17418	17	17	17	0.00
20/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	17428	17	17	17	0.00
20/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	17438	17	17	17	0.00
20/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2046 On 06-November-14			Bond Future	122.37	122.3264	122.3662	122.3264	0.00
20/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17936	18	18	18	0.00
20/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17916	18	18	18	0.00
20/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17926	18	18	18	0.00
20/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2050 On 07-August-14			Bond Future	127.25	127.2123	127.2539	127.2123	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
20/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	15254	15	15	15	0.00
20/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	15264	15	15	15	0.00
20/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	15244	15	15	15	0.00
20/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2050 On 06-November-14			Bond Future	129.18	129.1368	129.1786	129.1368	0.00
20/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	3169	3	3	3	0.00
20/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	3179	3	3	3	0.00
20/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	3189	3	3	3	0.00
20/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	AL12 On 07-August-14			Index Future	494.28	495.4340	494.2840	495.4340	0.00
20/06/2014	AL12 On 06-November-14			Index Future	501.70	502.8680	501.7000	502.8680	0.00
20/06/2014	AL12 On 05-February-15			Index Future	509.48	510.6670	509.4790	510.6670	0.00
20/06/2014	AL37 On 07-August-14			Index Future	423.99	424.5590	423.9860	424.5590	0.00
20/06/2014	AL37 On 06-November-14			Index Future	430.35	430.9300	430.3470	430.9300	0.00
20/06/2014	AL7T On 07-August-14			Index Future	498.35	499.3610	498.3520	499.3610	1.00
20/06/2014	AL7T On 06-November-14			Index Future	505.83	506.8540	505.8290	506.8540	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
20/06/2014	ALBI On 07-August-14			Index Future	452.72	453.5170	452.7210	453.5170	646.00
20/06/2014	ALBI On 06-November-14			Index Future	459.51	460.3220	459.5130	460.3220	0.00
20/06/2014	ALBI On 05-February-15			Index Future	466.64	467.4610	466.6380	467.4610	0.00
20/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	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
20/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/06/2014	EL28 On 07-August-14			Bond Future	123.92	124.0237	123.9189	124.0237	0.00
20/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9909	10	10	10	0.00
20/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9919	10	10	10	0.00
20/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9929	10	10	10	0.00
20/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	EL28 On 06-November-14			Bond Future	124.31	124.4187	124.3120	124.4187	0.00
20/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2312	2	2	2	0.00
20/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2322	2	2	2	0.00
20/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2302	2	2	2	0.00
20/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	ES33 On 07-August-14			Bond Future	9.74	83.9534	83.7758	83.9534	6,220.00
20/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	2898	3	3	3	0.00
20/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	2967	3	3	3	0.00
20/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	2829	3	3	3	0.00
20/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
20/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
20/06/2014	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
20/06/2014	ES33 On 06-November-14			Bond Future	9.84	81.4285	81.2481	81.4285	0.00
20/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3108	3	3	3	0.00
20/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3175	3	3	3	0.00
20/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3242	3	3	3	0.00
20/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
20/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
20/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
20/06/2014	ES33 On 05-February-15			Bond Future	9.95	82.6921	82.5087	82.6921	0.00
20/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	452	1	0	1	0.00
20/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	382	1	0	1	0.00
20/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	312	0	0	0	0.00
20/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	GOVI On 07-August-14			GOVI	451.66	452.4150	451.6640	452.4150	521.00
20/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
20/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
20/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
20/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	83260	8	8	8	0.00
20/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	83360	8	8	8	0.00
20/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	83460	8	8	8	0.00
20/06/2014	GOVI On 06-November-14			GOVI	458.44	459.2030	458.4400	459.2030	28.00
20/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	94500	10	9	10	0.00
20/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	94300	10	9	10	0.00
20/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	94400	10	9	10	0.00
20/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
20/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
20/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
20/06/2014	GOVI On 05-February-15			GOVI	465.55	466.3250	465.5490	466.3250	0.00
20/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	55590	6	6	6	0.00
20/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	55390	6	6	6	0.00
20/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	55490	6	6	6	0.00
20/06/2014	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
20/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
20/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
20/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.30	143.2562	143.2989	143.2562	635.00
20/06/2014	IGOV On 07-August-14			Index Future	216.38	216.3440	216.3780	216.3440	1,267.00
20/06/2014	IGOV On 06-November-14			Index Future	219.65	219.6170	219.6510	219.6170	87.00
20/06/2014	IGOV On 05-February-15			Index Future	223.08	223.0490	223.0830	223.0490	0.00
20/06/2014	ILBI On 07-August-14			Index Future	587.22	587.1240	587.2160	587.1240	210.00
20/06/2014	ILBI On 06-November-14			Index Future	596.10	596.0040	596.0960	596.0040	0.00
20/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
20/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
20/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
20/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
20/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
20/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
20/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	545.00
20/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.10	93.9200	93.9000	93.9200	0.00
20/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.16	93.8500	93.8400	93.8500	33,000.00
20/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.29	93.7100	93.7100	93.7100	0.00
20/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.35	93.6400	93.6500	93.6400	0.00
20/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.49	93.5300	93.5100	93.5300	0.00
20/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.77	93.2600	93.2300	93.2600	2,850.00
20/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.04	92.9700	92.9600	92.9700	5,000.00
20/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.20	92.8200	92.8000	92.8200	0.00
20/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.36	92.6600	92.6400	92.6600	0.00
20/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.50	92.5200	92.5000	92.5200	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
20/06/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.62	92.3800	92.3800	92.3800	0.00
20/06/2014	R023 On 07-August-14			Bond Future	8.22	100.8183	100.6114	100.8183	12,508.00
20/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2121	2	2	2	0.00
20/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2204	2	2	2	0.00
20/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2162	2	2	2	0.00
20/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	525	0	1	0	0.00
20/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	541	0	1	0	0.00
20/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	509	0	1	0	0.00
20/06/2014	R023 On 06-November-14			Bond Future	8.31	98.4109	98.2007	98.4109	0.00
20/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	2975	3	3	3	0.00
20/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	3011	3	3	3	0.00
20/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	3046	3	3	3	0.00
20/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1361	1	1	1	0.00
20/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1341	1	1	1	0.00
20/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1382	1	1	1	0.00
20/06/2014	R023 On 05-February-15			Bond Future	8.40	99.9377	99.7240	99.9377	0.00
20/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3847	4	4	4	0.00
20/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3881	4	4	4	0.00
20/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3814	4	4	4	0.00
20/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	1913	2	2	2	0.00
20/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	1892	2	2	2	0.00
20/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	1934	2	2	2	0.00
20/06/2014	R157 On 07-August-14			Bond Future	6.78	112.4845	112.4497	112.4845	6,048.00
20/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	142	0	0	0	0.00
20/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	148	0	0	0	0.00
20/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	153	0	0	0	0.00
20/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	185	0	0	0	0.00
20/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	179	0	0	0	0.00
20/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	173	0	0	0	0.00
20/06/2014	R157 On 06-November-14			Bond Future	7.01	107.3600	107.3245	107.3600	0.00
20/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	52	0	0	0	0.00
20/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	51	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
20/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	54	0	0	0	0.00
20/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	728	1	1	1	0.00
20/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	743	1	1	1	0.00
20/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	735	1	1	1	0.00
20/06/2014	R157 On 05-February-15			Bond Future	7.36	109.0262	108.9900	109.0262	0.00
20/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	899	1	1	1	0.00
20/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	908	1	1	1	0.00
20/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	904	1	1	1	0.00
20/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	91	0	0	0	0.00
20/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	92	0	0	0	0.00
20/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	90	0	0	0	0.00
20/06/2014	R186 On 07-August-14			Bond Future	8.38	117.8796	117.6287	117.8796	48,317.00
20/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	505	1	1	1	105.00
20/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1303	1	1	1	0.00
20/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1378	2	1	2	0.00
20/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1162	1	1	1	1,200.00
20/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1340	1	1	1	0.00
20/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	6777	7	7	7	0.00
20/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1880	2	2	2	0.00
20/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3334	4	3	4	0.00
20/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	83	0	0	0	210.00
20/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4770	5	5	5	0.00
20/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	3744	4	4	4	0.00
20/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	1938	2	2	2	0.00
20/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	2034	2	2	2	0.00
20/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	97	0	0	0	2,100.00
20/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	1986	2	2	2	0.00
20/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2234	2	2	2	0.00
20/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1426	1	1	1	105.00
20/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	642	1	1	1	1,000.00
20/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	298	0	0	0	840.00
20/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	6904	7	7	7	0.00
20/06/2014	R186 On 06-November-14			Bond Future	8.46	119.6485	119.3935	119.6485	103.00

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20/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6706	7	7	7	0.00
20/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1877	2	2	2	0.00
20/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1940	2	2	2	0.00
20/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1908	2	2	2	0.00
20/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4474	4	4	4	0.00
20/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4420	4	4	4	0.00
20/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4528	4	5	4	0.00
20/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	1001	1	1	1	2,010.00
20/06/2014	R186 On 05-February-15			Bond Future	8.53	116.2093	115.9502	116.2093	0.00
20/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4911	5	5	5	0.00
20/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	4957	5	5	5	0.00
20/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	6109	6	6	6	0.00
20/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4866	5	5	5	0.00
20/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3167	3	3	3	0.00
20/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	3133	3	3	3	0.00
20/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2407	2	2	2	9,600.00
20/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3201	3	3	3	0.00
20/06/2014	R197 On 07-August-14			Bond Future	286.28	286.1854	286.2758	286.1854	905.00
20/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	16276	16	16	16	0.00
20/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	16266	16	16	16	0.00
20/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	16286	16	16	16	0.00
20/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R197 On 06-November-14			Bond Future	290.61	290.5149	290.6060	290.5149	0.00
20/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	5606	6	6	6	0.00
20/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	5616	6	6	6	0.00
20/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	5596	6	6	6	0.00
20/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R201 On 07-August-14			Bond Future	5.98	102.1975	102.1805	102.1975	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
20/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	55	0	0	0	0.00
20/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	57	0	0	0	0.00
20/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	56	0	0	0	0.00
20/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	305	0	0	0	0.00
20/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	303	0	0	0	0.00
20/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	300	0	0	0	0.00
20/06/2014	R202 On 07-August-14			Bond Future	229.39	229.3201	229.3936	229.3201	44,627.00
20/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	21419	21	21	21	0.00
20/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	21399	21	21	21	0.00
20/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	21409	21	21	21	0.00
20/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	15	0	0	0	0.00
20/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	15	0	0	0	0.00
20/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	15	0	0	0	0.00
20/06/2014	R202 On 06-November-14			Bond Future	232.86	232.7892	232.8635	232.7892	0.00
20/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	5874	6	6	6	0.00
20/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	5864	6	6	6	0.00
20/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	5854	6	6	6	0.00
20/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R203 On 07-August-14			Bond Future	7.37	105.8442	105.7322	105.8442	24,601.00
20/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	376	0	0	0	0.00
20/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	364	0	0	0	0.00
20/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	50	0	0	0	46.00
20/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	352	0	0	0	0.00
20/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	571	1	1	1	0.00
20/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	556	0	1	0	0.00
20/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	587	1	1	1	0.00
20/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1541	1	2	1	0.00
20/06/2014	R203 On 06-November-14			Bond Future	7.51	103.2693	103.1554	103.2693	200.00
20/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	285	0	0	0	14.00
20/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	204	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
20/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	214	0	0	0	0.00
20/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	209	0	0	0	0.00
20/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1637	2	2	2	0.00
20/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	1920	2	2	2	0.00
20/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1878	2	2	2	0.00
20/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	1899	2	2	2	0.00
20/06/2014	R203 On 05-February-15			Bond Future	7.65	104.8717	104.7558	104.8717	0.00
20/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1073	1	1	1	55.00
20/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	2055	2	2	2	0.00
20/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	2038	2	2	2	0.00
20/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2072	2	2	2	0.00
20/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	431	0	0	0	0.00
20/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	425	0	0	0	0.00
20/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	971	1	1	1	0.00
20/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	436	0	0	0	0.00
20/06/2014	R204 On 07-August-14			Bond Future	7.63	102.6377	102.4706	102.6377	14,498.00
20/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	373	0	0	0	0.00
20/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	386	0	0	0	0.00
20/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	970	1	1	1	0.00
20/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	360	0	0	0	0.00
20/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	420	0	0	0	530.00
20/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	1064	1	1	1	0.00
20/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	1039	1	1	1	0.00
20/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	1015	1	1	1	0.00
20/06/2014	R204 On 06-November-14			Bond Future	7.74	104.1778	104.0080	104.1778	200.00
20/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	259	0	0	0	0.00
20/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	266	0	0	0	0.00
20/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1624	2	2	2	0.00
20/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	253	0	0	0	0.00
20/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2884	3	3	3	0.00
20/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	763	1	1	1	1,270.00
20/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	2913	3	3	3	0.00
20/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2854	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
20/06/2014	R204 On 05-February-15			Bond Future	7.85	101.7595	101.5868	101.7595	0.00
20/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2222	2	2	2	0.00
20/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2201	2	2	2	0.00
20/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2243	2	2	2	0.00
20/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	917	1	1	1	0.00
20/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	928	1	1	1	0.00
20/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	939	1	1	1	0.00
20/06/2014	R207 On 07-August-14			Bond Future	7.87	97.9877	97.8610	97.9877	32,970.00
20/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	484	1	0	1	0.00
20/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	500	1	0	1	0.00
20/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	516	1	1	1	0.00
20/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1217	1	1	1	0.00
20/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1190	1	1	1	0.00
20/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1244	1	1	1	0.00
20/06/2014	R207 On 06-November-14			Bond Future	7.97	99.4585	99.3296	99.4585	100.00
20/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	464	0	0	0	0.00
20/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	484	1	0	1	0.00
20/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	474	1	0	1	0.00
20/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	3082	3	3	3	0.00
20/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	3049	3	3	3	0.00
20/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	3017	3	3	3	0.00
20/06/2014	R207 On 05-February-15			Bond Future	8.07	97.3604	97.2293	97.3604	0.00
20/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2785	3	3	3	0.00
20/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2835	3	3	3	0.00
20/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2810	3	3	3	0.00
20/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1143	1	1	1	0.00
20/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1130	1	1	1	0.00
20/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1157	1	1	1	0.00
20/06/2014	R207 On 07-May-15			Bond Future	8.15	99.0326	98.8987	99.0326	0.00
20/06/2014	R207 On 07-May-15	8.25	Call	Bond Future	2415	2	2	2	0.00
20/06/2014	R207 On 07-May-15	7.73	Call	Bond Future	1493	2	1	2	66.00
20/06/2014	R207 On 07-May-15	8.26	Call	Bond Future	2435	3	2	3	0.00
20/06/2014	R207 On 07-May-15	8.24	Call	Bond Future	2395	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2014	R207 On 07-May-15	8.26	Put	Bond Future	2010	2	2	2	0.00
20/06/2014	R207 On 07-May-15	7.73	Put	Bond Future	3067	3	3	3	0.00
20/06/2014	R207 On 07-May-15	8.25	Put	Bond Future	2027	2	2	2	0.00
20/06/2014	R207 On 07-May-15	8.24	Put	Bond Future	2044	2	2	2	0.00
20/06/2014	R208 On 07-August-14			Bond Future	8.03	96.1104	95.9660	96.1104	16,437.00
20/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	460	1	0	1	0.00
20/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1645	2	2	2	0.00
20/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	445	0	0	0	0.00
20/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	476	1	0	1	0.00
20/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	446	0	0	0	630.00
20/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1594	2	2	2	0.00
20/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1560	1	2	1	0.00
20/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1628	2	2	2	0.00
20/06/2014	R208 On 06-November-14			Bond Future	8.13	94.1546	94.0078	94.1546	100.00
20/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	484	1	0	1	0.00
20/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	505	1	1	1	0.00
20/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	495	1	0	1	0.00
20/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2660	3	3	3	0.00
20/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	3749	4	4	4	0.00
20/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	930	1	1	1	1,520.00
20/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	3787	4	4	4	0.00
20/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3710	4	4	4	0.00
20/06/2014	R208 On 05-February-15			Bond Future	8.22	95.6155	95.4663	95.6155	0.00
20/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2807	3	3	3	0.00
20/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2861	3	3	3	0.00
20/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2834	3	3	3	0.00
20/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1605	2	2	2	0.00
20/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1587	2	2	2	0.00
20/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1569	2	2	2	0.00
20/06/2014	R209 On 07-August-14			Bond Future	9.04	76.1741	75.9905	76.1741	25,573.00
20/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1569	2	2	2	0.00
20/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1607	2	2	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1645	2	2	2	0.00
20/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1474	1	1	1	0.00
20/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1548	1	2	1	0.00
20/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1511	1	2	1	0.00
20/06/2014	R209 On 06-November-14			Bond Future	9.11	74.1709	73.9844	74.1709	100.00
20/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	6911	7	7	7	0.00
20/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4484	5	4	5	0.00
20/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2344	2	2	2	2,050.00
20/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	7169	7	7	7	0.00
20/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6655	7	7	7	0.00
20/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1153	1	1	1	5,500.00
20/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2475	3	2	3	0.00
20/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3425	4	3	4	0.00
20/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2680	3	3	3	2,050.00
20/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	4848	5	5	5	0.00
20/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2542	3	3	3	0.00
20/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1749	2	2	2	2,200.00
20/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2509	3	3	3	1,640.00
20/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2407	2	2	2	2,200.00
20/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	854	1	1	1	2,050.00
20/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	5871	6	6	6	0.00
20/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	788	1	1	1	1,640.00
20/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	726	1	1	1	2,050.00
20/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4479	4	4	4	0.00
20/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3328	3	3	3	0.00
20/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3539	3	4	3	0.00
20/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3287	3	3	3	0.00
20/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1698	2	2	2	5,500.00
20/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	3126	3	3	3	0.00
20/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1511	1	2	1	907.00
20/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3370	3	3	3	0.00
20/06/2014	R209 On 05-February-15			Bond Future	9.18	75.3219	75.1323	75.3219	0.00
20/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	4140	4	4	4	0.00
20/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4178	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
20/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	4103	4	4	4	0.00
20/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3643	4	4	4	0.00
20/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3608	4	4	4	0.00
20/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3678	4	4	4	0.00
20/06/2014	R210 On 07-August-14			Bond Future	172.02	172.1693	172.0242	172.1693	618.00
20/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	13024	13	13	13	0.00
20/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	13034	13	13	13	0.00
20/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	13014	13	13	13	0.00
20/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R210 On 06-November-14			Bond Future	172.59	172.7344	172.5869	172.7344	0.00
20/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	3587	4	4	4	0.00
20/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3597	4	4	4	0.00
20/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	3577	4	4	4	0.00
20/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R211 On 07-August-14			Bond Future	130.87	130.8275	130.8661	130.8275	390.00
20/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2876	3	3	3	0.00
20/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2866	3	3	3	0.00
20/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2856	3	3	3	0.00
20/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R211 On 06-November-14			Bond Future	132.85	132.8070	132.8459	132.8070	0.00
20/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2856	3	3	3	0.00
20/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2846	3	3	3	0.00
20/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2836	3	3	3	0.00
20/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	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
20/06/2014	R212 On 07-August-14			Bond Future	134.95	134.9044	134.9476	134.9044	21,547.00
20/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	5958	6	6	6	0.00
20/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5948	6	6	6	0.00
20/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5938	6	6	6	0.00
20/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R212 On 06-November-14			Bond Future	136.99	136.9456	136.9892	136.9456	0.00
20/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	1979	2	2	2	0.00
20/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	1989	2	2	2	0.00
20/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	1999	2	2	2	0.00
20/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R213 On 07-August-14			Bond Future	8.91	86.9438	86.7970	86.9438	24,257.00
20/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1328	1	1	1	0.00
20/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1397	1	1	1	0.00
20/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1362	1	1	1	0.00
20/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	1738	2	2	2	0.00
20/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	1779	2	2	2	0.00
20/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	1820	2	2	2	0.00
20/06/2014	R213 On 06-November-14			Bond Future	8.98	84.7075	84.5584	84.7075	0.00
20/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2392	2	2	2	0.00
20/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2459	3	2	3	0.00
20/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2425	3	2	3	0.00
20/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3432	3	3	3	0.00
20/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3390	3	3	3	0.00
20/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3475	3	3	3	0.00
20/06/2014	R213 On 05-February-15			Bond Future	9.06	86.0218	85.8702	86.0218	0.00
20/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4601	5	5	5	0.00
20/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4522	5	5	5	0.00
20/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4561	5	5	5	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3210	3	3	3	0.00
20/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3178	3	3	3	0.00
20/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3242	3	3	3	0.00
20/06/2014	R214 On 07-August-14			Bond Future	9.14	76.9717	76.7416	76.9717	6,154.00
20/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3569	4	4	4	0.00
20/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3680	4	4	4	0.00
20/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3624	4	4	4	0.00
20/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	520	0	1	0	0.00
20/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	552	1	1	1	0.00
20/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	536	0	1	0	0.00
20/06/2014	R214 On 06-November-14			Bond Future	9.21	74.8388	74.6051	74.8388	0.00
20/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	3001	3	3	3	2,500.00
20/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	4869	5	5	5	0.00
20/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	4916	5	5	5	0.00
20/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	4962	5	5	5	0.00
20/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5636	6	6	6	0.00
20/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	3079	3	3	3	0.00
20/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1351	1	1	1	2,500.00
20/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1679	2	2	2	0.00
20/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1656	2	2	2	0.00
20/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1704	2	2	2	0.00
20/06/2014	R214 On 05-February-15			Bond Future	9.28	75.9999	75.7625	75.9999	0.00
20/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	4923	5	5	5	0.00
20/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	4882	5	5	5	0.00
20/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4842	5	5	5	0.00
20/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3275	3	3	3	0.00
20/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3243	3	3	3	0.00
20/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3307	3	3	3	0.00
20/06/2014	R248 On 07-August-14			Bond Future	9.22	99.3254	99.0324	99.3254	14,129.00
20/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	4050	4	4	4	0.00
20/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	4141	4	4	4	0.00
20/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	3959	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
20/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R248 On 06-November-14			Bond Future	9.30	96.3898	96.0921	96.3898	0.00
20/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	3933	4	4	4	0.00
20/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	4113	4	4	4	0.00
20/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	4023	4	4	4	0.00
20/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R248 On 05-February-15			Bond Future	9.38	97.8854	97.5828	97.8854	0.00
20/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	1179	1	1	1	0.00
20/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	1273	2	1	2	0.00
20/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	1086	1	1	1	0.00
20/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00