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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 23/06/2014 TO: 23/06/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
23/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	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
23/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	2025 On 07-August-14			Bond Future	117.04	116.9977	117.0350	116.9977	0.00
23/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	8045	8	8	8	0.00
23/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	8025	8	8	8	0.00
23/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	8035	8	8	8	0.00
23/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2025 On 06-November-14			Bond Future	118.80	118.7677	118.8042	118.7677	0.00
23/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	1814	2	2	2	0.00
23/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1794	2	2	2	0.00
23/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1804	2	2	2	0.00
23/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2030 On 07-August-14			Bond Future	8.87	92.6992	92.9874	92.6992	4,308.00
23/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	918	1	1	1	0.00
23/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	1074	1	1	1	0.00
23/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	996	1	1	1	0.00
23/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	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
23/06/2014	2030 On 06-November-14			Bond Future	8.95	94.0908	94.3823	94.0908	0.00
23/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	289	0	0	0	0.00
23/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	443	0	0	0	0.00
23/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	366	0	0	0	0.00
23/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2030 On 05-February-15			Bond Future	9.03	91.5435	91.8387	91.5435	0.00
23/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	1572	1	2	1	0.00
23/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	1721	1	2	1	0.00
23/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1646	1	2	1	0.00
23/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2037 On 07-August-14			Bond Future	9.08	94.4207	94.7520	94.4207	10,102.00
23/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	0	0	0	0	0.00
23/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
23/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	0	0	0	0.00
23/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	365	1	0	1	0.00
23/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	274	1	0	1	0.00
23/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	183	1	0	1	0.00
23/06/2014	2037 On 06-November-14			Bond Future	9.16	95.8381	96.1732	95.8381	0.00
23/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	4600	4	5	4	0.00
23/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	4765	4	5	4	0.00
23/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4682	4	5	4	0.00
23/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2037 On 05-February-15			Bond Future	9.23	93.0675	93.4070	93.0675	0.00
23/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	2249	2	2	2	0.00
23/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	2419	2	2	2	0.00
23/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	2334	2	2	2	0.00
23/06/2014	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
23/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2038 On 07-August-14			Bond Future	121.90	121.8601	121.8996	121.8601	725.00
23/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	15890	16	16	16	0.00
23/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	15900	16	16	16	0.00
23/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	15910	16	16	16	0.00
23/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2038 On 06-November-14			Bond Future	123.74	123.7036	123.7424	123.7036	0.00
23/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3752	4	4	4	0.00
23/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3732	4	4	4	0.00
23/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3742	4	4	4	0.00
23/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2046 On 07-August-14			Bond Future	121.91	121.8681	121.9075	121.8681	5,218.00
23/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	17458	17	17	17	0.00
23/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	17468	17	17	17	0.00
23/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	17478	17	17	17	0.00
23/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2046 On 06-November-14			Bond Future	122.41	122.3662	122.4050	122.3662	0.00
23/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17975	18	18	18	0.00
23/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17955	18	18	18	0.00
23/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17965	18	18	18	0.00
23/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2050 On 07-August-14			Bond Future	127.30	127.2539	127.2955	127.2539	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
23/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	15295	15	15	15	0.00
23/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	15305	15	15	15	0.00
23/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	15285	15	15	15	0.00
23/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2050 On 06-November-14			Bond Future	129.22	129.1786	129.2194	129.1786	0.00
23/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	3209	3	3	3	0.00
23/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	3219	3	3	3	0.00
23/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	3229	3	3	3	0.00
23/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	AL12 On 07-August-14			Index Future	495.84	494.2840	495.8430	494.2840	0.00
23/06/2014	AL12 On 06-November-14			Index Future	503.27	501.7000	503.2720	501.7000	0.00
23/06/2014	AL12 On 05-February-15			Index Future	511.07	509.4790	511.0690	509.4790	0.00
23/06/2014	AL37 On 07-August-14			Index Future	424.51	423.9860	424.5090	423.9860	0.00
23/06/2014	AL37 On 06-November-14			Index Future	430.87	430.3470	430.8690	430.3470	0.00
23/06/2014	AL7T On 07-August-14			Index Future	499.14	498.3520	499.1420	498.3520	1.00
23/06/2014	AL7T On 06-November-14			Index Future	506.62	505.8290	506.6200	505.8290	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
23/06/2014	ALBI On 07-August-14			Index Future	453.65	452.7210	453.6510	452.7210	646.00
23/06/2014	ALBI On 06-November-14			Index Future	460.45	459.5130	460.4470	459.5130	0.00
23/06/2014	ALBI On 05-February-15			Index Future	467.58	466.6380	467.5810	466.6380	0.00
23/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
23/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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23/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
23/06/2014	EL28 On 07-August-14			Bond Future	123.96	123.9189	123.9590	123.9189	0.00
23/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	9949	10	10	10	0.00
23/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	9959	10	10	10	0.00
23/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	9969	10	10	10	0.00
23/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	EL28 On 06-November-14			Bond Future	124.35	124.3120	124.3515	124.3120	0.00
23/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2351	2	2	2	0.00
23/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2361	2	2	2	0.00
23/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2341	2	2	2	0.00
23/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	ES33 On 07-August-14			Bond Future	9.70	83.7758	84.0447	83.7758	6,220.00
23/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3167	3	3	3	0.00
23/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3236	3	3	3	0.00
23/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3098	3	3	3	0.00
23/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
23/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
23/06/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00

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23/06/2014	ES33 On 06-November-14			Bond Future	9.81	81.2481	81.5201	81.2481	0.00
23/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3380	3	3	3	0.00
23/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3447	3	3	3	0.00
23/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3514	3	4	3	0.00
23/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
23/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
23/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
23/06/2014	ES33 On 05-February-15			Bond Future	9.91	82.5087	82.7842	82.5087	0.00
23/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	727	0	1	0	0.00
23/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	657	0	1	0	0.00
23/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	587	0	1	0	0.00
23/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	GOVI On 07-August-14			GOVI	452.52	451.6640	452.5170	451.6640	524.00
23/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
23/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
23/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
23/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	74730	8	7	8	0.00
23/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	74830	8	7	8	0.00
23/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	74930	8	7	8	0.00
23/06/2014	GOVI On 06-November-14			GOVI	459.30	458.4400	459.2960	458.4400	28.00
23/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	103060	9	10	9	0.00
23/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	102860	9	10	9	0.00
23/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	102960	9	10	9	0.00
23/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
23/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
23/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
23/06/2014	GOVI On 05-February-15			GOVI	466.41	465.5490	466.4130	465.5490	0.00
23/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	64230	6	6	6	0.00
23/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	64030	6	6	6	0.00
23/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	64130	6	6	6	0.00
23/06/2014	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
23/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
23/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
23/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
23/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.34	143.2989	143.3416	143.2989	635.00
23/06/2014	IGOV On 07-August-14			Index Future	216.59	216.3780	216.5860	216.3780	1,267.00
23/06/2014	IGOV On 06-November-14			Index Future	219.86	219.6510	219.8570	219.6510	87.00
23/06/2014	IGOV On 05-February-15			Index Future	223.29	223.0830	223.2900	223.0830	0.00
23/06/2014	ILBI On 07-August-14			Index Future	587.40	587.2160	587.3980	587.2160	210.00
23/06/2014	ILBI On 06-November-14			Index Future	596.28	596.0960	596.2750	596.0960	0.00
23/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
23/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
23/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
23/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
23/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
23/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
23/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.80	94.2000	94.2000	94.2000	545.00
23/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.06	93.9000	93.9400	93.9000	0.00
23/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.12	93.8400	93.8800	93.8400	33,000.00
23/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.26	93.7100	93.7400	93.7100	0.00
23/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.32	93.6500	93.6800	93.6500	0.00
23/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.46	93.5100	93.5400	93.5100	0.00
23/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.72	93.2300	93.2800	93.2300	2,850.00
23/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.98	92.9600	93.0200	92.9600	5,000.00
23/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.15	92.8000	92.8500	92.8000	0.00
23/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.31	92.6400	92.6900	92.6400	0.00
23/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.44	92.5000	92.5600	92.5000	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
23/06/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.57	92.3800	92.4300	92.3800	0.00
23/06/2014	R023 On 07-August-14			Bond Future	8.20	100.6114	100.7391	100.6114	12,508.00
23/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2181	2	2	2	0.00
23/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2267	2	2	2	0.00
23/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2224	2	2	2	0.00
23/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	459	1	0	1	0.00
23/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	474	1	0	1	0.00
23/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	444	1	0	1	0.00
23/06/2014	R023 On 06-November-14			Bond Future	8.29	98.2007	98.3292	98.2007	0.00
23/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	3035	3	3	3	0.00
23/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	3071	3	3	3	0.00
23/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	3108	3	3	3	0.00
23/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1294	1	1	1	0.00
23/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1273	1	1	1	0.00
23/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1314	1	1	1	0.00
23/06/2014	R023 On 05-February-15			Bond Future	8.38	99.7240	99.8537	99.7240	0.00
23/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3911	4	4	4	0.00
23/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3946	4	4	4	0.00
23/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3877	4	4	4	0.00
23/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	1847	2	2	2	0.00
23/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	1827	2	2	2	0.00
23/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	1868	2	2	2	0.00
23/06/2014	R157 On 07-August-14			Bond Future	6.74	112.4497	112.4952	112.4497	6,048.00
23/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	159	0	0	0	0.00
23/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	165	0	0	0	0.00
23/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	171	0	0	0	0.00
23/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	156	0	0	0	0.00
23/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	151	0	0	0	0.00
23/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	145	0	0	0	0.00
23/06/2014	R157 On 06-November-14			Bond Future	6.95	107.3245	107.3694	107.3245	0.00
23/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	58	0	0	0	0.00
23/06/2014	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
23/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	59	0	0	0	0.00
23/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	689	1	1	1	0.00
23/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	703	1	1	1	0.00
23/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	696	1	1	1	0.00
23/06/2014	R157 On 05-February-15			Bond Future	7.29	108.9900	109.0347	108.9900	0.00
23/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	934	1	1	1	0.00
23/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	944	1	1	1	0.00
23/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	939	1	1	1	0.00
23/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	82	0	0	0	0.00
23/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	83	0	0	0	0.00
23/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	81	0	0	0	0.00
23/06/2014	R186 On 07-August-14			Bond Future	8.34	117.6287	117.8950	117.6287	48,900.00
23/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	527	1	1	1	105.00
23/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1371	1	1	1	0.00
23/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1450	1	1	1	0.00
23/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1222	1	1	1	1,200.00
23/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1410	1	1	1	0.00
23/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	7017	7	7	7	0.00
23/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1979	2	2	2	0.00
23/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3496	3	3	3	0.00
23/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	83	0	0	0	210.00
23/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	4975	5	5	5	0.00
23/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	3499	4	3	4	0.00
23/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	1744	2	2	2	0.00
23/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	1835	2	2	2	0.00
23/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	71	0	0	0	2,100.00
23/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	1789	2	2	2	0.00
23/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	2027	2	2	2	0.00
23/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1258	1	1	1	105.00
23/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	537	1	1	1	1,000.00
23/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	237	0	0	0	840.00
23/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	6638	7	7	7	0.00
23/06/2014	R186 On 06-November-14			Bond Future	8.42	119.3935	119.6626	119.3935	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
23/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6893	7	7	7	0.00
23/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1948	2	2	2	0.00
23/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	2013	2	2	2	0.00
23/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1981	2	2	2	0.00
23/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4277	4	4	4	0.00
23/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4225	4	4	4	0.00
23/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4330	5	4	5	0.00
23/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	920	1	1	1	2,010.00
23/06/2014	R186 On 05-February-15			Bond Future	8.50	115.9502	116.2225	115.9502	0.00
23/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	5047	5	5	5	0.00
23/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	5094	5	5	5	0.00
23/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	6266	6	6	6	0.00
23/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	5001	5	5	5	0.00
23/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	3030	3	3	3	0.00
23/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	2997	3	3	3	0.00
23/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2292	2	2	2	9,600.00
23/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	3063	3	3	3	0.00
23/06/2014	R197 On 07-August-14			Bond Future	286.37	286.2758	286.3661	286.2758	905.00
23/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	16366	16	16	16	0.00
23/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	16356	16	16	16	0.00
23/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	16376	16	16	16	0.00
23/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R197 On 06-November-14			Bond Future	290.69	290.6060	290.6945	290.6060	0.00
23/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	5694	6	6	6	0.00
23/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	5704	6	6	6	0.00
23/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	5684	6	6	6	0.00
23/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R201 On 07-August-14			Bond Future	5.94	102.1805	102.1951	102.1805	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
23/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	55	0	0	0	0.00
23/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	57	0	0	0	0.00
23/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	56	0	0	0	0.00
23/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	291	0	0	0	0.00
23/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	288	0	0	0	0.00
23/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	285	0	0	0	0.00
23/06/2014	R202 On 07-August-14			Bond Future	229.47	229.3936	229.4675	229.3936	44,627.00
23/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	21488	21	21	21	0.00
23/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	21469	21	21	21	0.00
23/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	21478	21	21	21	0.00
23/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	11	0	0	0	0.00
23/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	11	0	0	0	0.00
23/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	11	0	0	0	0.00
23/06/2014	R202 On 06-November-14			Bond Future	232.94	232.8635	232.9356	232.8635	0.00
23/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	5946	6	6	6	0.00
23/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	5936	6	6	6	0.00
23/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	5926	6	6	6	0.00
23/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R203 On 07-August-14			Bond Future	7.34	105.7322	105.8231	105.7322	24,601.00
23/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	403	0	0	0	0.00
23/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	390	0	0	0	0.00
23/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	53	0	0	0	46.00
23/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	377	0	0	0	0.00
23/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	506	1	1	1	0.00
23/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	492	1	0	1	0.00
23/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	522	1	1	1	0.00
23/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1453	2	1	2	0.00
23/06/2014	R203 On 06-November-14			Bond Future	7.47	103.1554	103.2465	103.1554	200.00
23/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	301	0	0	0	14.00
23/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	216	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
23/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	227	0	0	0	0.00
23/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	221	0	0	0	0.00
23/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1562	2	2	2	0.00
23/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	1841	2	2	2	0.00
23/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1799	2	2	2	0.00
23/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	1820	2	2	2	0.00
23/06/2014	R203 On 05-February-15			Bond Future	7.61	104.7558	104.8474	104.7558	0.00
23/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1114	1	1	1	55.00
23/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	2117	2	2	2	0.00
23/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	2100	2	2	2	0.00
23/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2135	2	2	2	0.00
23/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	401	0	0	0	0.00
23/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	396	0	0	0	0.00
23/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	922	1	1	1	0.00
23/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	407	0	0	0	0.00
23/06/2014	R204 On 07-August-14			Bond Future	7.60	102.4706	102.5897	102.4706	14,498.00
23/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	396	0	0	0	0.00
23/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	410	0	0	0	0.00
23/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	1028	1	1	1	0.00
23/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	383	0	0	0	0.00
23/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	359	0	0	0	530.00
23/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	967	1	1	1	0.00
23/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	943	1	1	1	0.00
23/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	920	1	1	1	0.00
23/06/2014	R204 On 06-November-14			Bond Future	7.71	104.0080	104.1278	104.0080	200.00
23/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	273	0	0	0	0.00
23/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	280	0	0	0	0.00
23/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1688	2	2	2	0.00
23/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	267	0	0	0	0.00
23/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2778	3	3	3	0.00
23/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	707	1	1	1	1,270.00
23/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	2807	3	3	3	0.00
23/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2749	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
23/06/2014	R204 On 05-February-15			Bond Future	7.82	101.5868	101.7075	101.5868	0.00
23/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2292	2	2	2	0.00
23/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2270	2	2	2	0.00
23/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2313	2	2	2	0.00
23/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	866	1	1	1	0.00
23/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	876	1	1	1	0.00
23/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	887	1	1	1	0.00
23/06/2014	R207 On 07-August-14			Bond Future	7.84	97.8610	97.9767	97.8610	32,970.00
23/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	503	0	1	0	0.00
23/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	519	0	1	0	0.00
23/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	536	1	1	1	0.00
23/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1120	1	1	1	0.00
23/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1094	1	1	1	0.00
23/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1147	1	1	1	0.00
23/06/2014	R207 On 06-November-14			Bond Future	7.94	99.3296	99.4459	99.3296	100.00
23/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	480	0	0	0	0.00
23/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	500	0	1	0	0.00
23/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	490	0	0	0	0.00
23/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	2981	3	3	3	0.00
23/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	2949	3	3	3	0.00
23/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	2917	3	3	3	0.00
23/06/2014	R207 On 05-February-15			Bond Future	8.04	97.2293	97.3466	97.2293	0.00
23/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2850	3	3	3	0.00
23/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2901	3	3	3	0.00
23/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2875	3	3	3	0.00
23/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1091	1	1	1	0.00
23/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1078	1	1	1	0.00
23/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1104	1	1	1	0.00
23/06/2014	R207 On 07-May-15			Bond Future	8.12	98.8987	99.0148	98.8987	0.00
23/06/2014	R207 On 07-May-15	8.25	Call	Bond Future	2468	2	2	2	0.00
23/06/2014	R207 On 07-May-15	7.73	Call	Bond Future	1530	1	2	1	66.00
23/06/2014	R207 On 07-May-15	8.26	Call	Bond Future	2488	2	2	2	0.00
23/06/2014	R207 On 07-May-15	8.24	Call	Bond Future	2447	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
23/06/2014	R207 On 07-May-15	8.26	Put	Bond Future	1947	2	2	2	0.00
23/06/2014	R207 On 07-May-15	7.73	Put	Bond Future	2988	3	3	3	0.00
23/06/2014	R207 On 07-May-15	8.25	Put	Bond Future	1963	2	2	2	0.00
23/06/2014	R207 On 07-May-15	8.24	Put	Bond Future	1980	2	2	2	0.00
23/06/2014	R208 On 07-August-14			Bond Future	8.00	95.9660	96.0962	95.9660	16,437.00
23/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	476	0	0	0	0.00
23/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1713	2	2	2	0.00
23/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	460	0	0	0	0.00
23/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	492	0	0	0	0.00
23/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	384	0	0	0	630.00
23/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1480	2	1	2	0.00
23/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1447	2	1	2	0.00
23/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1513	2	2	2	0.00
23/06/2014	R208 On 06-November-14			Bond Future	8.10	94.0078	94.1389	94.0078	100.00
23/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	500	0	0	0	0.00
23/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	522	1	1	1	0.00
23/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	511	0	1	0	0.00
23/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2732	3	3	3	0.00
23/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	3634	4	4	4	0.00
23/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	872	1	1	1	1,520.00
23/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	3672	4	4	4	0.00
23/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3596	4	4	4	0.00
23/06/2014	R208 On 05-February-15			Bond Future	8.19	95.4663	95.5987	95.4663	0.00
23/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2874	3	3	3	0.00
23/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2928	3	3	3	0.00
23/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2901	3	3	3	0.00
23/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1539	2	2	2	0.00
23/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1521	2	2	2	0.00
23/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1504	2	2	2	0.00
23/06/2014	R209 On 07-August-14			Bond Future	9.00	75.9905	76.2630	75.9905	25,573.00
23/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1663	2	2	2	0.00
23/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1703	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
23/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1743	2	2	2	0.00
23/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1300	1	1	1	0.00
23/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1369	2	1	2	0.00
23/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1334	2	1	2	0.00
23/06/2014	R209 On 06-November-14			Bond Future	9.07	73.9844	74.2600	73.9844	100.00
23/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	7116	7	7	7	0.00
23/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4642	4	5	4	0.00
23/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2440	2	2	2	2,050.00
23/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	7379	7	7	7	0.00
23/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	6856	7	7	7	0.00
23/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1204	1	1	1	5,500.00
23/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2575	2	3	2	0.00
23/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3555	3	4	3	0.00
23/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2787	3	3	3	2,050.00
23/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	5014	5	5	5	0.00
23/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2645	3	3	3	0.00
23/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2610	3	3	3	1,640.00
23/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1824	2	2	2	2,200.00
23/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2261	2	2	2	2,200.00
23/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	780	1	1	1	2,050.00
23/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	5646	6	6	6	0.00
23/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	718	1	1	1	1,640.00
23/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	660	1	1	1	2,050.00
23/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4279	4	4	4	0.00
23/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	3154	3	3	3	0.00
23/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3360	4	3	4	0.00
23/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	3114	3	3	3	0.00
23/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1580	2	2	2	5,500.00
23/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	2957	3	3	3	0.00
23/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1402	2	1	2	907.00
23/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3194	3	3	3	0.00
23/06/2014	R209 On 05-February-15			Bond Future	9.14	75.1323	75.4116	75.1323	0.00
23/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	4269	4	4	4	0.00
23/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4307	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
23/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	4231	4	4	4	0.00
23/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3492	4	3	4	0.00
23/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3458	4	3	4	0.00
23/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3526	4	4	4	0.00
23/06/2014	R210 On 07-August-14			Bond Future	172.08	172.0242	172.0794	172.0242	618.00
23/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	13079	13	13	13	0.00
23/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	13089	13	13	13	0.00
23/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	13069	13	13	13	0.00
23/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R210 On 06-November-14			Bond Future	172.64	172.5869	172.6409	172.5869	0.00
23/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	3641	4	4	4	0.00
23/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3651	4	4	4	0.00
23/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	3631	4	4	4	0.00
23/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R211 On 07-August-14			Bond Future	130.90	130.8661	130.9047	130.8661	390.00
23/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2915	3	3	3	0.00
23/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2905	3	3	3	0.00
23/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2895	3	3	3	0.00
23/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R211 On 06-November-14			Bond Future	132.88	132.8459	132.8836	132.8459	0.00
23/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2894	3	3	3	0.00
23/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2884	3	3	3	0.00
23/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2874	3	3	3	0.00
23/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	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
23/06/2014	R212 On 07-August-14			Bond Future	134.99	134.9476	134.9908	134.9476	20,029.00
23/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	6001	6	6	6	0.00
23/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	5991	6	6	6	0.00
23/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	5981	6	6	6	0.00
23/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R212 On 06-November-14			Bond Future	137.03	136.9892	137.0316	136.9892	0.00
23/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	2022	2	2	2	0.00
23/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	2032	2	2	2	0.00
23/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	2042	2	2	2	0.00
23/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R213 On 07-August-14			Bond Future	8.87	86.7970	87.0343	86.7970	24,257.00
23/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1390	1	1	1	0.00
23/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1463	1	1	1	0.00
23/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1426	1	1	1	0.00
23/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	1566	2	2	2	0.00
23/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	1605	2	2	2	0.00
23/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	1645	2	2	2	0.00
23/06/2014	R213 On 06-November-14			Bond Future	8.95	84.5584	84.7983	84.5584	0.00
23/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2472	2	2	2	0.00
23/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2541	2	3	2	0.00
23/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2506	2	3	2	0.00
23/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3274	3	3	3	0.00
23/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	3233	3	3	3	0.00
23/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3315	3	3	3	0.00
23/06/2014	R213 On 05-February-15			Bond Future	9.03	85.8702	86.1130	85.8702	0.00
23/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4718	5	5	5	0.00
23/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4638	5	5	5	0.00
23/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4678	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
23/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	3084	3	3	3	0.00
23/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	3053	3	3	3	0.00
23/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	3115	3	3	3	0.00
23/06/2014	R214 On 07-August-14			Bond Future	9.10	76.7416	77.0242	76.7416	6,154.00
23/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	3754	4	4	4	0.00
23/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	3869	4	4	4	0.00
23/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	3811	4	4	4	0.00
23/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	426	1	0	1	0.00
23/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	454	1	0	1	0.00
23/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	440	1	0	1	0.00
23/06/2014	R214 On 06-November-14			Bond Future	9.17	74.6051	74.8911	74.6051	0.00
23/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	3118	3	3	3	2,500.00
23/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	5036	5	5	5	0.00
23/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	5083	5	5	5	0.00
23/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	5131	5	5	5	0.00
23/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	5819	6	6	6	0.00
23/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	2910	3	3	3	0.00
23/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1248	1	1	1	2,500.00
23/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1561	2	2	2	0.00
23/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1539	2	2	2	0.00
23/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1584	2	2	2	0.00
23/06/2014	R214 On 05-February-15			Bond Future	9.24	75.7625	76.0523	75.7625	0.00
23/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	5070	5	5	5	0.00
23/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	5029	5	5	5	0.00
23/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	4987	5	5	5	0.00
23/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	3132	3	3	3	0.00
23/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	3101	3	3	3	0.00
23/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	3163	3	3	3	0.00
23/06/2014	R248 On 07-August-14			Bond Future	9.18	99.0324	99.4435	99.0324	14,129.00
23/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	4461	4	4	4	0.00
23/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	4553	4	5	4	0.00
23/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	4370	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
23/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R248 On 06-November-14			Bond Future	9.26	96.0921	96.5084	96.0921	0.00
23/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	4349	4	4	4	0.00
23/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	4529	4	5	4	0.00
23/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	4439	4	4	4	0.00
23/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R248 On 05-February-15			Bond Future	9.33	97.5828	98.0047	97.5828	0.00
23/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	1601	1	2	1	0.00
23/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	1695	1	2	1	0.00
23/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	1508	1	2	1	0.00
23/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
23/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00