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INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES WEEKLY STATISTICS REPORT

FROM: 27/06/2014 TO: 27/06/2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	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
27/06/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	2025 On 07-August-14			Bond Future	117.23	117.2233	117.2278	117.2233	0.00
27/06/2014	2025 On 07-August-14	108.99	Call	Bond Future	8238	8	8	8	0.00
27/06/2014	2025 On 07-August-14	109.01	Call	Bond Future	8218	8	8	8	0.00
27/06/2014	2025 On 07-August-14	109.00	Call	Bond Future	8228	8	8	8	0.00
27/06/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2025 On 06-November-14			Bond Future	119.00	118.9916	118.9956	118.9916	0.00
27/06/2014	2025 On 06-November-14	116.99	Call	Bond Future	2006	2	2	2	0.00
27/06/2014	2025 On 06-November-14	117.01	Call	Bond Future	1986	2	2	2	0.00
27/06/2014	2025 On 06-November-14	117.00	Call	Bond Future	1996	2	2	2	0.00
27/06/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2030 On 07-August-14			Bond Future	8.84	93.1086	93.2775	93.1086	4,181.00
27/06/2014	2030 On 07-August-14	8.99	Call	Bond Future	1208	1	1	1	0.00
27/06/2014	2030 On 07-August-14	9.01	Call	Bond Future	1364	1	1	1	0.00
27/06/2014	2030 On 07-August-14	9.00	Call	Bond Future	1286	1	1	1	0.00
27/06/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	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
27/06/2014	2030 On 06-November-14			Bond Future	8.92	94.5022	94.6731	94.5022	0.00
27/06/2014	2030 On 06-November-14	8.99	Call	Bond Future	580	0	1	0	0.00
27/06/2014	2030 On 06-November-14	9.01	Call	Bond Future	734	1	1	1	0.00
27/06/2014	2030 On 06-November-14	9.00	Call	Bond Future	657	0	1	0	0.00
27/06/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2030 On 05-February-15			Bond Future	8.99	91.9588	92.1322	91.9588	0.00
27/06/2014	2030 On 05-February-15	9.24	Call	Bond Future	1865	2	2	2	0.00
27/06/2014	2030 On 05-February-15	9.26	Call	Bond Future	2014	2	2	2	0.00
27/06/2014	2030 On 05-February-15	9.25	Call	Bond Future	1940	2	2	2	0.00
27/06/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2037 On 07-August-14			Bond Future	9.05	94.7966	95.0367	94.7966	10,002.00
27/06/2014	2037 On 07-August-14	9.06	Call	Bond Future	102	0	0	0	0.00
27/06/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	0	0	0	0.00
27/06/2014	2037 On 07-August-14	9.05	Call	Bond Future	11	0	0	0	0.00
27/06/2014	2037 On 07-August-14	9.04	Put	Bond Future	81	0	0	0	0.00
27/06/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2037 On 06-November-14			Bond Future	9.12	96.2154	96.4586	96.2154	0.00
27/06/2014	2037 On 06-November-14	9.69	Call	Bond Future	4885	5	5	5	0.00
27/06/2014	2037 On 06-November-14	9.71	Call	Bond Future	5050	5	5	5	0.00
27/06/2014	2037 On 06-November-14	9.70	Call	Bond Future	4968	5	5	5	0.00
27/06/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2037 On 05-February-15			Bond Future	9.20	93.4481	93.6950	93.4481	0.00
27/06/2014	2037 On 05-February-15	9.49	Call	Bond Future	2537	2	3	2	0.00
27/06/2014	2037 On 05-February-15	9.51	Call	Bond Future	2707	2	3	2	0.00
27/06/2014	2037 On 05-February-15	9.50	Call	Bond Future	2622	2	3	2	0.00
27/06/2014	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
27/06/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2038 On 07-August-14			Bond Future	122.11	122.0997	122.1051	122.0997	1,061.00
27/06/2014	2038 On 07-August-14	106.01	Call	Bond Future	16095	16	16	16	0.00
27/06/2014	2038 On 07-August-14	106.00	Call	Bond Future	16105	16	16	16	0.00
27/06/2014	2038 On 07-August-14	105.99	Call	Bond Future	16115	16	16	16	0.00
27/06/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2038 On 06-November-14			Bond Future	123.95	123.9415	123.9464	123.9415	0.00
27/06/2014	2038 On 06-November-14	119.99	Call	Bond Future	3956	4	4	4	0.00
27/06/2014	2038 On 06-November-14	120.01	Call	Bond Future	3936	4	4	4	0.00
27/06/2014	2038 On 06-November-14	120.00	Call	Bond Future	3946	4	4	4	0.00
27/06/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2046 On 07-August-14			Bond Future	121.84	122.1067	121.8384	122.1067	5,348.00
27/06/2014	2046 On 07-August-14	104.45	Call	Bond Future	17388	18	17	18	0.00
27/06/2014	2046 On 07-August-14	104.44	Call	Bond Future	17398	18	17	18	0.00
27/06/2014	2046 On 07-August-14	104.43	Call	Bond Future	17408	18	17	18	0.00
27/06/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2046 On 06-November-14			Bond Future	122.33	122.6033	122.3302	122.6033	0.00
27/06/2014	2046 On 06-November-14	104.43	Call	Bond Future	17900	18	18	18	0.00
27/06/2014	2046 On 06-November-14	104.45	Call	Bond Future	17880	18	18	18	0.00
27/06/2014	2046 On 06-November-14	104.44	Call	Bond Future	17890	18	18	18	0.00
27/06/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2050 On 07-August-14			Bond Future	127.51	127.5053	127.5113	127.5053	2,800.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2014	2050 On 07-August-14	112.00	Call	Bond Future	15511	16	16	16	0.00
27/06/2014	2050 On 07-August-14	111.99	Call	Bond Future	15521	16	16	16	0.00
27/06/2014	2050 On 07-August-14	112.01	Call	Bond Future	15501	15	16	15	0.00
27/06/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2050 On 06-November-14			Bond Future	129.43	129.4283	129.4340	129.4283	0.00
27/06/2014	2050 On 06-November-14	126.01	Call	Bond Future	3424	3	3	3	0.00
27/06/2014	2050 On 06-November-14	126.00	Call	Bond Future	3434	3	3	3	0.00
27/06/2014	2050 On 06-November-14	125.99	Call	Bond Future	3444	3	3	3	0.00
27/06/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	AL12 On 07-August-14			Index Future	497.22	496.0960	497.2190	496.0960	0.00
27/06/2014	AL12 On 06-November-14			Index Future	504.66	503.5180	504.6550	503.5180	0.00
27/06/2014	AL12 On 05-February-15			Index Future	512.47	511.3130	512.4660	511.3130	0.00
27/06/2014	AL37 On 07-August-14			Index Future	424.45	424.2900	424.4540	424.2900	0.00
27/06/2014	AL37 On 06-November-14			Index Future	430.80	430.6370	430.8020	430.6370	0.00
27/06/2014	AL7T On 07-August-14			Index Future	499.32	498.8220	499.3200	498.8220	0.00
27/06/2014	AL7T On 06-November-14			Index Future	506.79	506.2840	506.7870	506.2840	1.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2014	ALBI On 07-August-14			Index Future	454.18	453.6160	454.1840	453.6160	598.00
27/06/2014	ALBI On 06-November-14			Index Future	460.98	460.4020	460.9760	460.4020	48.00
27/06/2014	ALBI On 05-February-15			Index Future	468.11	467.5290	468.1120	467.5290	0.00
27/06/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
27/06/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	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
27/06/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
27/06/2014	EL28 On 07-August-14			Bond Future	124.17	124.1615	124.1671	124.1615	0.00
27/06/2014	EL28 On 07-August-14	114.01	Call	Bond Future	10157	10	10	10	0.00
27/06/2014	EL28 On 07-August-14	114.00	Call	Bond Future	10167	10	10	10	0.00
27/06/2014	EL28 On 07-August-14	113.99	Call	Bond Future	10177	10	10	10	0.00
27/06/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	EL28 On 06-November-14			Bond Future	124.56	124.5530	124.5580	124.5530	0.00
27/06/2014	EL28 On 06-November-14	122.00	Call	Bond Future	2558	3	3	3	0.00
27/06/2014	EL28 On 06-November-14	121.99	Call	Bond Future	2568	3	3	3	0.00
27/06/2014	EL28 On 06-November-14	122.01	Call	Bond Future	2548	3	3	3	0.00
27/06/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	ES33 On 07-August-14			Bond Future	9.67	84.0876	84.2829	84.0876	6,220.00
27/06/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3405	3	3	3	0.00
27/06/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3474	3	3	3	0.00
27/06/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3336	3	3	3	0.00
27/06/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
27/06/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
27/06/2014	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
27/06/2014	ES33 On 06-November-14			Bond Future	9.77	81.5610	81.7587	81.5610	0.00
27/06/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3618	3	4	3	0.00
27/06/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3686	3	4	3	0.00
27/06/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3753	4	4	4	0.00
27/06/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
27/06/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
27/06/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
27/06/2014	ES33 On 05-February-15			Bond Future	9.87	82.8242	83.0249	82.8242	0.00
27/06/2014	ES33 On 05-February-15	10.01	Call	Bond Future	968	1	1	1	0.00
27/06/2014	ES33 On 05-February-15	10.00	Call	Bond Future	898	1	1	1	0.00
27/06/2014	ES33 On 05-February-15	9.99	Call	Bond Future	828	1	1	1	0.00
27/06/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	GOVI On 07-August-14			GOVI	452.92	452.4440	452.9200	452.4440	524.00
27/06/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
27/06/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
27/06/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
27/06/2014	GOVI On 07-August-14	459.99	Put	GOVI	70700	8	7	8	0.00
27/06/2014	GOVI On 07-August-14	460.00	Put	GOVI	70800	8	7	8	0.00
27/06/2014	GOVI On 07-August-14	460.01	Put	GOVI	70900	8	7	8	0.00
27/06/2014	GOVI On 06-November-14			GOVI	459.69	459.2130	459.6930	459.2130	28.00
27/06/2014	GOVI On 06-November-14	448.99	Call	GOVI	107030	10	11	10	0.00
27/06/2014	GOVI On 06-November-14	449.01	Call	GOVI	106830	10	11	10	0.00
27/06/2014	GOVI On 06-November-14	449.00	Call	GOVI	106930	10	11	10	0.00
27/06/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
27/06/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
27/06/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
27/06/2014	GOVI On 05-February-15			GOVI	466.81	466.3220	466.8090	466.3220	0.00
27/06/2014	GOVI On 05-February-15	459.99	Call	GOVI	68190	6	7	6	0.00
27/06/2014	GOVI On 05-February-15	460.01	Call	GOVI	67990	6	7	6	0.00
27/06/2014	GOVI On 05-February-15	460.00	Call	GOVI	68090	6	7	6	0.00
27/06/2014	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
27/06/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
27/06/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
27/06/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
27/06/2014	ICAA On 07-August-14			Can-Do Interest Rate	143.47	143.5922	143.4733	143.5922	635.00
27/06/2014	IGOV On 07-August-14			Index Future	216.98	216.9400	216.9800	216.9400	713.00
27/06/2014	IGOV On 06-November-14			Index Future	220.25	220.2120	220.2520	220.2120	640.00
27/06/2014	IGOV On 05-February-15			Index Future	223.69	223.6470	223.6870	223.6470	0.00
27/06/2014	ILBI On 07-August-14			Index Future	588.65	588.7050	588.6490	588.7050	210.00
27/06/2014	ILBI On 06-November-14			Index Future	597.54	597.5970	597.5380	597.5970	0.00
27/06/2014	J157 On 15-September-15			Interest Rate Swap	8.82	0.0200	0.0200	0.0200	0.00
27/06/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	0.1077	0.1077	0.00
27/06/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	0.0514	0.0514	0.00
27/06/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	0.0847	0.0847	0.00
27/06/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	0.0958	0.0958	0.00
27/06/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	0.0691	0.0691	0.00
27/06/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.82	94.1800	94.1800	94.1800	545.00
27/06/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.10	93.9000	93.9000	93.9000	0.00
27/06/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.16	93.8400	93.8400	93.8400	33,000.00
27/06/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.31	93.6900	93.6900	93.6900	0.00
27/06/2014	JBAF On 19-November-14			Jibar Tradeable Future	6.39	93.6100	93.6100	93.6100	0.00
27/06/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.51	93.4900	93.4900	93.4900	0.00
27/06/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.76	93.2400	93.2400	93.2400	2,850.00
27/06/2014	JBAF On 17-June-15			Jibar Tradeable Future	7.01	92.9900	92.9900	92.9900	5,000.00
27/06/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.20	92.8000	92.8000	92.8000	0.00
27/06/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.36	92.6400	92.6400	92.6400	0.00
27/06/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.49	92.5100	92.5100	92.5100	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
27/06/2014	JBAF On 15-June-16			Jibar Tradeable Future	7.62	92.3800	92.3800	92.3800	0.00
27/06/2014	R023 On 07-August-14			Bond Future	8.19	100.6798	100.7773	100.6798	11,508.00
27/06/2014	R023 On 07-August-14	8.49	Call	Bond Future	2138	2	2	2	0.00
27/06/2014	R023 On 07-August-14	8.51	Call	Bond Future	2227	2	2	2	0.00
27/06/2014	R023 On 07-August-14	8.50	Call	Bond Future	2182	2	2	2	0.00
27/06/2014	R023 On 07-August-14	8.50	Put	Bond Future	379	0	0	0	0.00
27/06/2014	R023 On 07-August-14	8.49	Put	Bond Future	393	0	0	0	0.00
27/06/2014	R023 On 07-August-14	8.51	Put	Bond Future	365	0	0	0	0.00
27/06/2014	R023 On 06-November-14			Bond Future	8.28	98.2658	98.3642	98.2658	0.00
27/06/2014	R023 On 06-November-14	8.59	Call	Bond Future	3027	3	3	3	0.00
27/06/2014	R023 On 06-November-14	8.60	Call	Bond Future	3063	3	3	3	0.00
27/06/2014	R023 On 06-November-14	8.61	Call	Bond Future	3100	3	3	3	0.00
27/06/2014	R023 On 06-November-14	8.60	Put	Bond Future	1250	1	1	1	0.00
27/06/2014	R023 On 06-November-14	8.61	Put	Bond Future	1230	1	1	1	0.00
27/06/2014	R023 On 06-November-14	8.59	Put	Bond Future	1271	1	1	1	0.00
27/06/2014	R023 On 05-February-15			Bond Future	8.37	99.7876	99.8873	99.7876	0.00
27/06/2014	R023 On 05-February-15	8.75	Call	Bond Future	3909	4	4	4	0.00
27/06/2014	R023 On 05-February-15	8.76	Call	Bond Future	3944	4	4	4	0.00
27/06/2014	R023 On 05-February-15	8.74	Call	Bond Future	3875	4	4	4	0.00
27/06/2014	R023 On 05-February-15	8.75	Put	Bond Future	1811	2	2	2	0.00
27/06/2014	R023 On 05-February-15	8.76	Put	Bond Future	1791	2	2	2	0.00
27/06/2014	R023 On 05-February-15	8.74	Put	Bond Future	1832	2	2	2	0.00
27/06/2014	R157 On 07-August-14			Bond Future	6.78	112.4352	112.4441	112.4352	6,048.00
27/06/2014	R157 On 07-August-14	6.74	Call	Bond Future	128	0	0	0	0.00
27/06/2014	R157 On 07-August-14	6.75	Call	Bond Future	133	0	0	0	0.00
27/06/2014	R157 On 07-August-14	6.76	Call	Bond Future	138	0	0	0	0.00
27/06/2014	R157 On 07-August-14	6.74	Put	Bond Future	176	0	0	0	0.00
27/06/2014	R157 On 07-August-14	6.75	Put	Bond Future	170	0	0	0	0.00
27/06/2014	R157 On 07-August-14	6.76	Put	Bond Future	164	0	0	0	0.00
27/06/2014	R157 On 06-November-14			Bond Future	7.02	107.3049	107.3134	107.3049	0.00
27/06/2014	R157 On 06-November-14	6.20	Call	Bond Future	47	0	0	0	0.00
27/06/2014	R157 On 06-November-14	6.19	Call	Bond Future	46	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
27/06/2014	R157 On 06-November-14	6.21	Call	Bond Future	48	0	0	0	0.00
27/06/2014	R157 On 06-November-14	6.21	Put	Bond Future	734	1	1	1	0.00
27/06/2014	R157 On 06-November-14	6.19	Put	Bond Future	748	1	1	1	0.00
27/06/2014	R157 On 06-November-14	6.20	Put	Bond Future	741	1	1	1	0.00
27/06/2014	R157 On 05-February-15			Bond Future	7.39	108.9673	108.9756	108.9673	0.00
27/06/2014	R157 On 05-February-15	8.74	Call	Bond Future	884	1	1	1	0.00
27/06/2014	R157 On 05-February-15	8.76	Call	Bond Future	893	1	1	1	0.00
27/06/2014	R157 On 05-February-15	8.75	Call	Bond Future	888	1	1	1	0.00
27/06/2014	R157 On 05-February-15	8.75	Put	Bond Future	90	0	0	0	0.00
27/06/2014	R157 On 05-February-15	8.74	Put	Bond Future	91	0	0	0	0.00
27/06/2014	R157 On 05-February-15	8.76	Put	Bond Future	89	0	0	0	0.00
27/06/2014	R186 On 07-August-14			Bond Future	8.33	117.8491	117.9864	117.8491	48,860.00
27/06/2014	R186 On 07-August-14	8.00	Call	Bond Future	460	0	0	0	105.00
27/06/2014	R186 On 07-August-14	8.29	Call	Bond Future	1297	1	1	1	0.00
27/06/2014	R186 On 07-August-14	8.31	Call	Bond Future	1378	1	1	1	0.00
27/06/2014	R186 On 07-August-14	8.25	Call	Bond Future	1145	1	1	1	1,200.00
27/06/2014	R186 On 07-August-14	8.30	Call	Bond Future	1337	1	1	1	0.00
27/06/2014	R186 On 07-August-14	9.20	Call	Bond Future	7083	7	7	7	0.00
27/06/2014	R186 On 07-August-14	8.43	Call	Bond Future	1922	2	2	2	0.00
27/06/2014	R186 On 07-August-14	8.70	Call	Bond Future	3486	3	3	3	0.00
27/06/2014	R186 On 07-August-14	7.60	Call	Bond Future	59	0	0	0	210.00
27/06/2014	R186 On 07-August-14	8.92	Call	Bond Future	5005	5	5	5	0.00
27/06/2014	R186 On 07-August-14	8.00	Put	Bond Future	3341	3	3	3	0.00
27/06/2014	R186 On 07-August-14	8.31	Put	Bond Future	1580	2	2	2	0.00
27/06/2014	R186 On 07-August-14	8.29	Put	Bond Future	1670	2	2	2	0.00
27/06/2014	R186 On 07-August-14	9.20	Put	Bond Future	46	0	0	0	2,100.00
27/06/2014	R186 On 07-August-14	8.30	Put	Bond Future	1625	2	2	2	0.00
27/06/2014	R186 On 07-August-14	8.25	Put	Bond Future	1859	2	2	2	0.00
27/06/2014	R186 On 07-August-14	8.43	Put	Bond Future	1110	1	1	1	105.00
27/06/2014	R186 On 07-August-14	8.70	Put	Bond Future	436	0	0	0	1,000.00
27/06/2014	R186 On 07-August-14	8.92	Put	Bond Future	176	0	0	0	840.00
27/06/2014	R186 On 07-August-14	7.60	Put	Bond Future	6523	7	7	7	0.00
27/06/2014	R186 On 06-November-14			Bond Future	8.41	119.6121	119.7509	119.6121	103.00

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27/06/2014	R186 On 06-November-14	9.17	Call	Bond Future	6904	7	7	7	0.00
27/06/2014	R186 On 06-November-14	8.14	Call	Bond Future	1902	2	2	2	0.00
27/06/2014	R186 On 06-November-14	8.16	Call	Bond Future	1967	2	2	2	0.00
27/06/2014	R186 On 06-November-14	8.15	Call	Bond Future	1934	2	2	2	0.00
27/06/2014	R186 On 06-November-14	8.15	Put	Bond Future	4142	4	4	4	0.00
27/06/2014	R186 On 06-November-14	8.16	Put	Bond Future	4090	4	4	4	0.00
27/06/2014	R186 On 06-November-14	8.14	Put	Bond Future	4195	4	4	4	0.00
27/06/2014	R186 On 06-November-14	9.17	Put	Bond Future	842	1	1	1	2,010.00
27/06/2014	R186 On 05-February-15			Bond Future	8.49	116.1692	116.3099	116.1692	0.00
27/06/2014	R186 On 05-February-15	8.75	Call	Bond Future	4970	5	5	5	0.00
27/06/2014	R186 On 05-February-15	8.76	Call	Bond Future	5017	5	5	5	0.00
27/06/2014	R186 On 05-February-15	9.00	Call	Bond Future	6208	6	6	6	0.00
27/06/2014	R186 On 05-February-15	8.74	Call	Bond Future	4924	5	5	5	0.00
27/06/2014	R186 On 05-February-15	8.75	Put	Bond Future	2866	3	3	3	0.00
27/06/2014	R186 On 05-February-15	8.76	Put	Bond Future	2834	3	3	3	0.00
27/06/2014	R186 On 05-February-15	9.00	Put	Bond Future	2146	2	2	2	9,600.00
27/06/2014	R186 On 05-February-15	8.74	Put	Bond Future	2898	3	3	3	0.00
27/06/2014	R197 On 07-August-14			Bond Future	287.27	287.2638	287.2740	287.2638	905.00
27/06/2014	R197 On 07-August-14	270.00	Call	Bond Future	17274	17	17	17	0.00
27/06/2014	R197 On 07-August-14	270.01	Call	Bond Future	17264	17	17	17	0.00
27/06/2014	R197 On 07-August-14	269.99	Call	Bond Future	17284	17	17	17	0.00
27/06/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R197 On 06-November-14			Bond Future	291.61	291.5966	291.6056	291.5966	0.00
27/06/2014	R197 On 06-November-14	285.00	Call	Bond Future	6606	7	7	7	0.00
27/06/2014	R197 On 06-November-14	284.99	Call	Bond Future	6616	7	7	7	0.00
27/06/2014	R197 On 06-November-14	285.01	Call	Bond Future	6596	7	7	7	0.00
27/06/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R201 On 07-August-14			Bond Future	5.96	102.1778	102.1876	102.1778	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
27/06/2014	R201 On 07-August-14	5.29	Call	Bond Future	48	0	0	0	0.00
27/06/2014	R201 On 07-August-14	5.31	Call	Bond Future	50	0	0	0	0.00
27/06/2014	R201 On 07-August-14	5.30	Call	Bond Future	49	0	0	0	0.00
27/06/2014	R201 On 07-August-14	5.29	Put	Bond Future	291	0	0	0	0.00
27/06/2014	R201 On 07-August-14	5.30	Put	Bond Future	288	0	0	0	0.00
27/06/2014	R201 On 07-August-14	5.31	Put	Bond Future	286	0	0	0	0.00
27/06/2014	R202 On 07-August-14			Bond Future	229.85	229.8383	229.8481	229.8383	44,627.00
27/06/2014	R202 On 07-August-14	207.99	Call	Bond Future	21864	22	22	22	0.00
27/06/2014	R202 On 07-August-14	208.01	Call	Bond Future	21844	22	22	22	0.00
27/06/2014	R202 On 07-August-14	208.00	Call	Bond Future	21854	22	22	22	0.00
27/06/2014	R202 On 07-August-14	208.00	Put	Bond Future	6	0	0	0	0.00
27/06/2014	R202 On 07-August-14	207.99	Put	Bond Future	6	0	0	0	0.00
27/06/2014	R202 On 07-August-14	208.01	Put	Bond Future	6	0	0	0	0.00
27/06/2014	R202 On 06-November-14			Bond Future	233.31	233.3050	233.3137	233.3050	0.00
27/06/2014	R202 On 06-November-14	226.99	Call	Bond Future	6324	6	6	6	0.00
27/06/2014	R202 On 06-November-14	227.00	Call	Bond Future	6314	6	6	6	0.00
27/06/2014	R202 On 06-November-14	227.01	Call	Bond Future	6304	6	6	6	0.00
27/06/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R203 On 07-August-14			Bond Future	7.34	105.7866	105.8197	105.7866	24,351.00
27/06/2014	R203 On 07-August-14	7.31	Call	Bond Future	380	0	0	0	0.00
27/06/2014	R203 On 07-August-14	7.30	Call	Bond Future	368	0	0	0	0.00
27/06/2014	R203 On 07-August-14	6.84	Call	Bond Future	44	0	0	0	46.00
27/06/2014	R203 On 07-August-14	7.29	Call	Bond Future	355	0	0	0	0.00
27/06/2014	R203 On 07-August-14	7.30	Put	Bond Future	487	1	0	1	0.00
27/06/2014	R203 On 07-August-14	7.31	Put	Bond Future	473	0	0	0	0.00
27/06/2014	R203 On 07-August-14	7.29	Put	Bond Future	502	1	1	1	0.00
27/06/2014	R203 On 07-August-14	6.84	Put	Bond Future	1447	1	1	1	0.00
27/06/2014	R203 On 06-November-14			Bond Future	7.47	103.2061	103.2392	103.2061	200.00
27/06/2014	R203 On 06-November-14	6.98	Call	Bond Future	282	0	0	0	14.00
27/06/2014	R203 On 06-November-14	6.84	Call	Bond Future	200	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
27/06/2014	R203 On 06-November-14	6.86	Call	Bond Future	210	0	0	0	0.00
27/06/2014	R203 On 06-November-14	6.85	Call	Bond Future	205	0	0	0	0.00
27/06/2014	R203 On 06-November-14	6.98	Put	Bond Future	1550	2	2	2	0.00
27/06/2014	R203 On 06-November-14	6.84	Put	Bond Future	1832	2	2	2	0.00
27/06/2014	R203 On 06-November-14	6.86	Put	Bond Future	1790	2	2	2	0.00
27/06/2014	R203 On 06-November-14	6.85	Put	Bond Future	1811	2	2	2	0.00
27/06/2014	R203 On 05-February-15			Bond Future	7.61	104.8046	104.8379	104.8046	0.00
27/06/2014	R203 On 05-February-15	7.69	Call	Bond Future	1097	1	1	1	55.00
27/06/2014	R203 On 05-February-15	8.35	Call	Bond Future	2100	2	2	2	0.00
27/06/2014	R203 On 05-February-15	8.34	Call	Bond Future	2083	2	2	2	0.00
27/06/2014	R203 On 05-February-15	8.36	Call	Bond Future	2118	2	2	2	0.00
27/06/2014	R203 On 05-February-15	8.35	Put	Bond Future	394	0	0	0	0.00
27/06/2014	R203 On 05-February-15	8.36	Put	Bond Future	388	0	0	0	0.00
27/06/2014	R203 On 05-February-15	7.69	Put	Bond Future	914	1	1	1	0.00
27/06/2014	R203 On 05-February-15	8.34	Put	Bond Future	399	0	0	0	0.00
27/06/2014	R204 On 07-August-14			Bond Future	7.61	102.5384	102.5624	102.5384	14,506.00
27/06/2014	R204 On 07-August-14	7.45	Call	Bond Future	344	0	0	0	0.00
27/06/2014	R204 On 07-August-14	7.46	Call	Bond Future	358	0	0	0	0.00
27/06/2014	R204 On 07-August-14	7.78	Call	Bond Future	970	1	1	1	0.00
27/06/2014	R204 On 07-August-14	7.44	Call	Bond Future	331	0	0	0	0.00
27/06/2014	R204 On 07-August-14	7.78	Put	Bond Future	329	0	0	0	530.00
27/06/2014	R204 On 07-August-14	7.44	Put	Bond Future	943	1	1	1	0.00
27/06/2014	R204 On 07-August-14	7.45	Put	Bond Future	919	1	1	1	0.00
27/06/2014	R204 On 07-August-14	7.46	Put	Bond Future	895	1	1	1	0.00
27/06/2014	R204 On 06-November-14			Bond Future	7.72	104.0724	104.0962	104.0724	200.00
27/06/2014	R204 On 06-November-14	7.00	Call	Bond Future	250	0	0	0	0.00
27/06/2014	R204 On 06-November-14	7.01	Call	Bond Future	257	0	0	0	0.00
27/06/2014	R204 On 06-November-14	7.99	Call	Bond Future	1642	2	2	2	0.00
27/06/2014	R204 On 06-November-14	6.99	Call	Bond Future	244	0	0	0	0.00
27/06/2014	R204 On 06-November-14	7.00	Put	Bond Future	2786	3	3	3	0.00
27/06/2014	R204 On 06-November-14	7.99	Put	Bond Future	693	1	1	1	1,270.00
27/06/2014	R204 On 06-November-14	6.99	Put	Bond Future	2816	3	3	3	0.00
27/06/2014	R204 On 06-November-14	7.01	Put	Bond Future	2757	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
27/06/2014	R204 On 05-February-15			Bond Future	7.83	101.6495	101.6735	101.6495	0.00
27/06/2014	R204 On 05-February-15	8.25	Call	Bond Future	2257	2	2	2	0.00
27/06/2014	R204 On 05-February-15	8.24	Call	Bond Future	2236	2	2	2	0.00
27/06/2014	R204 On 05-February-15	8.26	Call	Bond Future	2279	2	2	2	0.00
27/06/2014	R204 On 05-February-15	8.26	Put	Bond Future	865	1	1	1	0.00
27/06/2014	R204 On 05-February-15	8.25	Put	Bond Future	876	1	1	1	0.00
27/06/2014	R204 On 05-February-15	8.24	Put	Bond Future	887	1	1	1	0.00
27/06/2014	R207 On 07-August-14			Bond Future	7.84	97.9396	97.9894	97.9396	33,961.00
27/06/2014	R207 On 07-August-14	7.69	Call	Bond Future	456	0	0	0	0.00
27/06/2014	R207 On 07-August-14	7.70	Call	Bond Future	472	0	0	0	0.00
27/06/2014	R207 On 07-August-14	7.71	Call	Bond Future	489	0	0	0	0.00
27/06/2014	R207 On 07-August-14	7.70	Put	Bond Future	1061	1	1	1	0.00
27/06/2014	R207 On 07-August-14	7.71	Put	Bond Future	1034	1	1	1	0.00
27/06/2014	R207 On 07-August-14	7.69	Put	Bond Future	1088	1	1	1	0.00
27/06/2014	R207 On 06-November-14			Bond Future	7.94	99.4051	99.4551	99.4051	100.00
27/06/2014	R207 On 06-November-14	7.34	Call	Bond Future	449	0	0	0	0.00
27/06/2014	R207 On 06-November-14	7.36	Call	Bond Future	469	0	0	0	0.00
27/06/2014	R207 On 06-November-14	7.35	Call	Bond Future	459	0	0	0	0.00
27/06/2014	R207 On 06-November-14	7.34	Put	Bond Future	2942	3	3	3	0.00
27/06/2014	R207 On 06-November-14	7.35	Put	Bond Future	2910	3	3	3	0.00
27/06/2014	R207 On 06-November-14	7.36	Put	Bond Future	2877	3	3	3	0.00
27/06/2014	R207 On 05-February-15			Bond Future	8.04	97.3034	97.3540	97.3034	0.00
27/06/2014	R207 On 05-February-15	8.49	Call	Bond Future	2831	3	3	3	0.00
27/06/2014	R207 On 05-February-15	8.51	Call	Bond Future	2882	3	3	3	0.00
27/06/2014	R207 On 05-February-15	8.50	Call	Bond Future	2856	3	3	3	0.00
27/06/2014	R207 On 05-February-15	8.50	Put	Bond Future	1065	1	1	1	0.00
27/06/2014	R207 On 05-February-15	8.51	Put	Bond Future	1053	1	1	1	0.00
27/06/2014	R207 On 05-February-15	8.49	Put	Bond Future	1078	1	1	1	0.00
27/06/2014	R207 On 07-May-15			Bond Future	8.12	98.9657	99.0145	98.9657	0.00
27/06/2014	R207 On 07-May-15	8.25	Call	Bond Future	2439	2	2	2	0.00
27/06/2014	R207 On 07-May-15	7.73	Call	Bond Future	1499	1	1	1	66.00
27/06/2014	R207 On 07-May-15	8.26	Call	Bond Future	2460	2	2	2	0.00
27/06/2014	R207 On 07-May-15	8.24	Call	Bond Future	2418	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
27/06/2014	R207 On 07-May-15	8.26	Put	Bond Future	1918	2	2	2	0.00
27/06/2014	R207 On 07-May-15	7.73	Put	Bond Future	2957	3	3	3	0.00
27/06/2014	R207 On 07-May-15	8.25	Put	Bond Future	1935	2	2	2	0.00
27/06/2014	R207 On 07-May-15	8.24	Put	Bond Future	1952	2	2	2	0.00
27/06/2014	R208 On 07-August-14			Bond Future	8.00	96.0499	96.1054	96.0499	16,437.00
27/06/2014	R208 On 07-August-14	7.80	Call	Bond Future	417	0	0	0	0.00
27/06/2014	R208 On 07-August-14	8.28	Call	Bond Future	1666	2	2	2	0.00
27/06/2014	R208 On 07-August-14	7.79	Call	Bond Future	402	0	0	0	0.00
27/06/2014	R208 On 07-August-14	7.81	Call	Bond Future	433	0	0	0	0.00
27/06/2014	R208 On 07-August-14	8.28	Put	Bond Future	328	0	0	0	630.00
27/06/2014	R208 On 07-August-14	7.80	Put	Bond Future	1412	1	1	1	0.00
27/06/2014	R208 On 07-August-14	7.81	Put	Bond Future	1379	1	1	1	0.00
27/06/2014	R208 On 07-August-14	7.79	Put	Bond Future	1446	1	1	1	0.00
27/06/2014	R208 On 06-November-14			Bond Future	8.10	94.0888	94.1447	94.0888	100.00
27/06/2014	R208 On 06-November-14	7.44	Call	Bond Future	475	0	0	0	0.00
27/06/2014	R208 On 06-November-14	7.46	Call	Bond Future	497	0	0	0	0.00
27/06/2014	R208 On 06-November-14	7.45	Call	Bond Future	486	0	0	0	0.00
27/06/2014	R208 On 06-November-14	8.50	Call	Bond Future	2710	3	3	3	0.00
27/06/2014	R208 On 06-November-14	7.45	Put	Bond Future	3603	4	4	4	0.00
27/06/2014	R208 On 06-November-14	8.50	Put	Bond Future	844	1	1	1	1,520.00
27/06/2014	R208 On 06-November-14	7.44	Put	Bond Future	3642	4	4	4	0.00
27/06/2014	R208 On 06-November-14	7.46	Put	Bond Future	3565	4	4	4	0.00
27/06/2014	R208 On 05-February-15			Bond Future	8.19	95.5461	95.6026	95.5461	0.00
27/06/2014	R208 On 05-February-15	8.49	Call	Bond Future	2823	3	3	3	0.00
27/06/2014	R208 On 05-February-15	8.51	Call	Bond Future	2878	3	3	3	0.00
27/06/2014	R208 On 05-February-15	8.50	Call	Bond Future	2851	3	3	3	0.00
27/06/2014	R208 On 05-February-15	8.49	Put	Bond Future	1484	2	1	2	0.00
27/06/2014	R208 On 05-February-15	8.50	Put	Bond Future	1467	1	1	1	0.00
27/06/2014	R208 On 05-February-15	8.51	Put	Bond Future	1450	1	1	1	0.00
27/06/2014	R209 On 07-August-14			Bond Future	8.97	76.2956	76.4929	76.2956	27,051.00
27/06/2014	R209 On 07-August-14	9.04	Call	Bond Future	1686	2	2	2	0.00
27/06/2014	R209 On 07-August-14	9.05	Call	Bond Future	1728	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
27/06/2014	R209 On 07-August-14	9.06	Call	Bond Future	1771	2	2	2	0.00
27/06/2014	R209 On 07-August-14	9.06	Put	Bond Future	1098	1	1	1	0.00
27/06/2014	R209 On 07-August-14	9.04	Put	Bond Future	1163	1	1	1	0.00
27/06/2014	R209 On 07-August-14	9.05	Put	Bond Future	1130	1	1	1	0.00
27/06/2014	R209 On 06-November-14			Bond Future	9.04	74.2907	74.4905	74.2907	100.00
27/06/2014	R209 On 06-November-14	10.00	Call	Bond Future	7287	7	7	7	0.00
27/06/2014	R209 On 06-November-14	9.50	Call	Bond Future	4770	5	5	5	0.00
27/06/2014	R209 On 06-November-14	8.95	Call	Bond Future	2507	2	3	2	2,050.00
27/06/2014	R209 On 06-November-14	10.05	Call	Bond Future	7549	7	8	7	0.00
27/06/2014	R209 On 06-November-14	9.95	Call	Bond Future	7023	7	7	7	0.00
27/06/2014	R209 On 06-November-14	8.50	Call	Bond Future	1235	1	1	1	5,500.00
27/06/2014	R209 On 06-November-14	8.99	Call	Bond Future	2646	3	3	3	0.00
27/06/2014	R209 On 06-November-14	9.25	Call	Bond Future	3658	4	4	4	0.00
27/06/2014	R209 On 06-November-14	9.05	Call	Bond Future	2865	3	3	3	2,050.00
27/06/2014	R209 On 06-November-14	9.58	Call	Bond Future	5150	5	5	5	0.00
27/06/2014	R209 On 06-November-14	9.01	Call	Bond Future	2718	3	3	3	0.00
27/06/2014	R209 On 06-November-14	8.75	Call	Bond Future	1873	2	2	2	2,200.00
27/06/2014	R209 On 06-November-14	9.00	Call	Bond Future	2682	3	3	3	1,640.00
27/06/2014	R209 On 06-November-14	9.25	Put	Bond Future	2134	2	2	2	2,200.00
27/06/2014	R209 On 06-November-14	9.95	Put	Bond Future	716	1	1	1	2,050.00
27/06/2014	R209 On 06-November-14	8.50	Put	Bond Future	5447	6	5	6	0.00
27/06/2014	R209 On 06-November-14	10.00	Put	Bond Future	657	1	1	1	1,640.00
27/06/2014	R209 On 06-November-14	10.05	Put	Bond Future	600	1	1	1	2,050.00
27/06/2014	R209 On 06-November-14	8.75	Put	Bond Future	4097	4	4	4	0.00
27/06/2014	R209 On 06-November-14	9.00	Put	Bond Future	2995	3	3	3	0.00
27/06/2014	R209 On 06-November-14	8.95	Put	Bond Future	3196	3	3	3	0.00
27/06/2014	R209 On 06-November-14	9.01	Put	Bond Future	2956	3	3	3	0.00
27/06/2014	R209 On 06-November-14	9.50	Put	Bond Future	1478	2	1	2	5,500.00
27/06/2014	R209 On 06-November-14	9.05	Put	Bond Future	2805	3	3	3	0.00
27/06/2014	R209 On 06-November-14	9.58	Put	Bond Future	1307	1	1	1	907.00
27/06/2014	R209 On 06-November-14	8.99	Put	Bond Future	3035	3	3	3	0.00
27/06/2014	R209 On 05-February-15			Bond Future	9.11	75.4415	75.6442	75.4415	0.00
27/06/2014	R209 On 05-February-15	9.25	Call	Bond Future	4226	4	4	4	0.00
27/06/2014	R209 On 05-February-15	9.26	Call	Bond Future	4265	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
27/06/2014	R209 On 05-February-15	9.24	Call	Bond Future	4188	4	4	4	0.00
27/06/2014	R209 On 05-February-15	9.00	Call	Bond Future	3314	3	3	3	0.00
27/06/2014	R209 On 05-February-15	9.24	Put	Bond Future	3250	3	3	3	0.00
27/06/2014	R209 On 05-February-15	9.26	Put	Bond Future	3184	3	3	3	0.00
27/06/2014	R209 On 05-February-15	9.25	Put	Bond Future	3217	3	3	3	0.00
27/06/2014	R209 On 05-February-15	9.00	Put	Bond Future	4138	4	4	4	0.00
27/06/2014	R210 On 07-August-14			Bond Future	172.36	172.3566	172.3638	172.3566	618.00
27/06/2014	R210 On 07-August-14	159.00	Call	Bond Future	13364	13	13	13	0.00
27/06/2014	R210 On 07-August-14	158.99	Call	Bond Future	13374	13	13	13	0.00
27/06/2014	R210 On 07-August-14	159.01	Call	Bond Future	13354	13	13	13	0.00
27/06/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R210 On 06-November-14			Bond Future	172.92	172.9169	172.9232	172.9169	0.00
27/06/2014	R210 On 06-November-14	168.99	Call	Bond Future	3933	4	4	4	0.00
27/06/2014	R210 On 06-November-14	169.01	Call	Bond Future	3913	4	4	4	0.00
27/06/2014	R210 On 06-November-14	169.00	Call	Bond Future	3923	4	4	4	0.00
27/06/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R211 On 07-August-14			Bond Future	130.97	131.0990	130.9689	131.0990	390.00
27/06/2014	R211 On 07-August-14	127.99	Call	Bond Future	2979	3	3	3	0.00
27/06/2014	R211 On 07-August-14	128.00	Call	Bond Future	2969	3	3	3	0.00
27/06/2014	R211 On 07-August-14	128.01	Call	Bond Future	2959	3	3	3	0.00
27/06/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R211 On 06-November-14			Bond Future	132.94	133.0766	132.9439	133.0766	0.00
27/06/2014	R211 On 06-November-14	129.99	Call	Bond Future	2954	3	3	3	0.00
27/06/2014	R211 On 06-November-14	130.00	Call	Bond Future	2944	3	3	3	0.00
27/06/2014	R211 On 06-November-14	130.01	Call	Bond Future	2934	3	3	3	0.00
27/06/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
27/06/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R212 On 07-August-14			Bond Future	135.59	135.5818	135.5868	135.5818	20,029.00
27/06/2014	R212 On 07-August-14	128.99	Call	Bond Future	6597	7	7	7	0.00
27/06/2014	R212 On 07-August-14	129.00	Call	Bond Future	6587	7	7	7	0.00
27/06/2014	R212 On 07-August-14	129.01	Call	Bond Future	6577	7	7	7	0.00
27/06/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R212 On 06-November-14			Bond Future	137.63	137.6271	137.6315	137.6271	0.00
27/06/2014	R212 On 06-November-14	135.01	Call	Bond Future	2622	3	3	3	0.00
27/06/2014	R212 On 06-November-14	135.00	Call	Bond Future	2632	3	3	3	0.00
27/06/2014	R212 On 06-November-14	134.99	Call	Bond Future	2642	3	3	3	0.00
27/06/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R213 On 07-August-14			Bond Future	8.83	87.1848	87.3461	87.1848	24,963.00
27/06/2014	R213 On 07-August-14	8.84	Call	Bond Future	1446	1	1	1	0.00
27/06/2014	R213 On 07-August-14	8.86	Call	Bond Future	1525	1	2	1	0.00
27/06/2014	R213 On 07-August-14	8.85	Call	Bond Future	1485	1	1	1	0.00
27/06/2014	R213 On 07-August-14	8.86	Put	Bond Future	1316	1	1	1	0.00
27/06/2014	R213 On 07-August-14	8.85	Put	Bond Future	1353	1	1	1	0.00
27/06/2014	R213 On 07-August-14	8.84	Put	Bond Future	1390	1	1	1	0.00
27/06/2014	R213 On 06-November-14			Bond Future	8.91	84.9483	85.1115	84.9483	0.00
27/06/2014	R213 On 06-November-14	8.84	Call	Bond Future	2547	2	3	2	0.00
27/06/2014	R213 On 06-November-14	8.86	Call	Bond Future	2618	3	3	3	0.00
27/06/2014	R213 On 06-November-14	8.85	Call	Bond Future	2583	3	3	3	0.00
27/06/2014	R213 On 06-November-14	8.85	Put	Bond Future	3036	3	3	3	0.00
27/06/2014	R213 On 06-November-14	8.86	Put	Bond Future	2997	3	3	3	0.00
27/06/2014	R213 On 06-November-14	8.84	Put	Bond Future	3077	3	3	3	0.00
27/06/2014	R213 On 05-February-15			Bond Future	8.99	86.2639	86.4294	86.2639	0.00
27/06/2014	R213 On 05-February-15	9.26	Call	Bond Future	4786	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
27/06/2014	R213 On 05-February-15	9.24	Call	Bond Future	4703	5	5	5	0.00
27/06/2014	R213 On 05-February-15	9.25	Call	Bond Future	4744	5	5	5	0.00
27/06/2014	R213 On 05-February-15	9.25	Put	Bond Future	2834	3	3	3	0.00
27/06/2014	R213 On 05-February-15	9.26	Put	Bond Future	2804	3	3	3	0.00
27/06/2014	R213 On 05-February-15	9.24	Put	Bond Future	2864	3	3	3	0.00
27/06/2014	R214 On 07-August-14			Bond Future	9.04	77.1764	77.4613	77.1764	6,032.00
27/06/2014	R214 On 07-August-14	9.54	Call	Bond Future	4055	4	4	4	0.00
27/06/2014	R214 On 07-August-14	9.56	Call	Bond Future	4176	4	4	4	0.00
27/06/2014	R214 On 07-August-14	9.55	Call	Bond Future	4115	4	4	4	0.00
27/06/2014	R214 On 07-August-14	9.56	Put	Bond Future	296	0	0	0	0.00
27/06/2014	R214 On 07-August-14	9.54	Put	Bond Future	318	0	0	0	0.00
27/06/2014	R214 On 07-August-14	9.55	Put	Bond Future	307	0	0	0	0.00
27/06/2014	R214 On 06-November-14			Bond Future	9.12	75.0430	75.3318	75.0430	0.00
27/06/2014	R214 On 06-November-14	9.20	Call	Bond Future	3295	3	3	3	2,500.00
27/06/2014	R214 On 06-November-14	9.64	Call	Bond Future	5292	5	5	5	0.00
27/06/2014	R214 On 06-November-14	9.65	Call	Bond Future	5342	5	5	5	0.00
27/06/2014	R214 On 06-November-14	9.66	Call	Bond Future	5391	5	5	5	0.00
27/06/2014	R214 On 06-November-14	9.80	Call	Bond Future	6103	6	6	6	0.00
27/06/2014	R214 On 06-November-14	9.20	Put	Bond Future	2646	3	3	3	0.00
27/06/2014	R214 On 06-November-14	9.80	Put	Bond Future	1091	1	1	1	2,500.00
27/06/2014	R214 On 06-November-14	9.65	Put	Bond Future	1379	1	1	1	0.00
27/06/2014	R214 On 06-November-14	9.66	Put	Bond Future	1358	1	1	1	0.00
27/06/2014	R214 On 06-November-14	9.64	Put	Bond Future	1400	1	1	1	0.00
27/06/2014	R214 On 05-February-15			Bond Future	9.19	76.2052	76.4983	76.2052	0.00
27/06/2014	R214 On 05-February-15	9.51	Call	Bond Future	5243	5	5	5	0.00
27/06/2014	R214 On 05-February-15	9.50	Call	Bond Future	5200	5	5	5	0.00
27/06/2014	R214 On 05-February-15	9.49	Call	Bond Future	5157	5	5	5	0.00
27/06/2014	R214 On 05-February-15	9.50	Put	Bond Future	2857	3	3	3	0.00
27/06/2014	R214 On 05-February-15	9.51	Put	Bond Future	2827	3	3	3	0.00
27/06/2014	R214 On 05-February-15	9.49	Put	Bond Future	2887	3	3	3	0.00
27/06/2014	R248 On 07-August-14			Bond Future	9.12	99.6393	100.1055	99.6393	13,550.00
27/06/2014	R248 On 07-August-14	9.65	Call	Bond Future	5123	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
27/06/2014	R248 On 07-August-14	9.66	Call	Bond Future	5215	5	5	5	0.00
27/06/2014	R248 On 07-August-14	9.64	Call	Bond Future	5032	5	5	5	0.00
27/06/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R248 On 06-November-14			Bond Future	9.19	96.7039	97.1765	96.7039	0.00
27/06/2014	R248 On 06-November-14	9.72	Call	Bond Future	5017	5	5	5	0.00
27/06/2014	R248 On 06-November-14	9.74	Call	Bond Future	5197	5	5	5	0.00
27/06/2014	R248 On 06-November-14	9.73	Call	Bond Future	5107	5	5	5	0.00
27/06/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R248 On 05-February-15			Bond Future	9.26	98.2016	98.6813	98.2016	0.00
27/06/2014	R248 On 05-February-15	9.50	Call	Bond Future	2278	2	2	2	0.00
27/06/2014	R248 On 05-February-15	9.51	Call	Bond Future	2371	2	2	2	0.00
27/06/2014	R248 On 05-February-15	9.49	Call	Bond Future	2184	2	2	2	0.00
27/06/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
27/06/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00