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## INTEREST RATE AND CURRENCY DERIVATIVES

### DERIVATIVES MONTHLY STATISTICS REPORT

For May 2014

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	1386 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	2025 On 07-August-14			Bond Future	116.06	115.9683	116.0557	115.9683	0.00
14/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	7066	7	7066	7	0.00
14/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	7046	7	7046	7	0.00
14/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	7056	7	7056	7	0.00
14/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2025 On 06-November-14			Bond Future	117.84	117.7481	117.8358	117.7481	0.00
14/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	846	1	846	1	0.00
14/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	826	1	826	1	0.00
14/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	836	1	836	1	0.00
14/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2030 On 07-August-14			Bond Future	8.65	94.2182	8.6536	94.2182	4,308.00
14/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	2671	2	2671	2	0.00
14/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	2826	2	2826	2	0.00
14/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	2749	2	2749	2	0.00
14/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2030 On 06-November-14			Bond Future	8.72	95.6537	8.7238	95.6537	0.00
14/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	2090	2	2090	2	0.00
14/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	2244	2	2244	2	0.00
14/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	2167	2	2167	2	0.00
14/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2030 On 05-February-15			Bond Future	8.79	93.1583	8.7919	93.1583	0.00
14/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	3426	3	3426	3	0.00
14/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	3575	3	3575	3	0.00
14/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	3501	3	3501	3	0.00
14/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2037 On 07-August-14			Bond Future	8.86	96.2881	8.8592	96.2881	10,102.00
14/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	1860	1	1860	1	0.00
14/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	1678	1	1678	1	0.00
14/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	1769	1	1769	1	0.00
14/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2037 On 06-November-14			Bond Future	8.93	97.7552	8.9260	97.7552	0.00
14/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	6696	6	6696	6	0.00
14/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	6861	6	6861	6	0.00
14/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	6778	6	6778	6	0.00
14/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2037 On 05-February-15			Bond Future	8.99	95.0426	8.9907	95.0426	0.00
14/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	4404	4	4404	4	0.00
14/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	4574	4	4574	4	0.00
14/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	4489	4	4489	4	0.00
14/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2038 On 07-August-14			Bond Future	119.38	119.2899	119.3829	119.2899	334.00
14/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	13373	13	13373	13	0.00
14/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	13383	13	13383	13	0.00
14/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	13393	13	13393	13	0.00
14/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2038 On 06-November-14			Bond Future	121.21	121.1206	121.2141	121.1206	0.00
14/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	1224	1	1224	1	0.00
14/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	1204	1	1204	1	0.00
14/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	1214	1	1214	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2046 On 07-August-14			Bond Future	118.36	118.2700	118.3620	118.2700	5,218.00
14/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	13912	14	13912	14	0.00
14/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	13922	14	13922	14	0.00
14/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	13932	14	13932	14	0.00
14/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2046 On 06-November-14			Bond Future	118.83	118.7390	118.8319	118.7390	0.00
14/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	14402	14	14402	14	0.00
14/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	14382	14	14382	14	0.00
14/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	14392	14	14392	14	0.00
14/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2050 On 07-August-14			Bond Future	126.12	126.0207	126.1202	126.0207	1,300.00
14/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14120	14	14120	14	0.00
14/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14130	14	14130	14	0.00
14/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14110	14	14110	14	0.00
14/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2050 On 06-November-14			Bond Future	128.05	127.9546	128.0546	127.9546	0.00
14/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	2045	2	2045	2	0.00
14/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	2055	2	2055	2	0.00
14/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	2065	2	2065	2	0.00
14/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	8607 On 21-December-26			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
14/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	AL12 On 07-August-14			Index Future	506.42	503.9790	506.4190	503.9790	0.00
14/05/2014	AL12 On 06-November-14			Index Future	514.12	511.6460	514.1240	511.6460	0.00
14/05/2014	AL12 On 05-February-15			Index Future	522.23	519.7230	522.2300	519.7230	0.00
14/05/2014	AL37 On 07-August-14			Index Future	427.32	426.1250	427.3150	426.1250	0.00
14/05/2014	AL37 On 06-November-14			Index Future	433.82	432.6070	433.8160	432.6070	0.00
14/05/2014	AL7T On 07-August-14			Index Future	506.53	504.5870	506.5300	504.5870	1.00
14/05/2014	AL7T On 06-November-14			Index Future	514.24	512.2630	514.2360	512.2630	0.00
14/05/2014	ALBI On 07-August-14			Index Future	459.72	458.0760	459.7230	458.0760	678.00
14/05/2014	ALBI On 06-November-14			Index Future	466.72	465.0440	466.7180	465.0440	0.00
14/05/2014	ALBI On 05-February-15			Index Future	474.08	472.3860	474.0760	472.3860	0.00
14/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
14/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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14/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
14/05/2014	EL28 On 07-August-14			Bond Future	121.97	121.8707	121.9652	121.8707	0.00
14/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7955	8	7955	8	0.00
14/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7965	8	7965	8	0.00
14/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	7975	8	7975	8	0.00
14/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	EL28 On 06-November-14			Bond Future	122.35	122.2592	122.3544	122.2592	0.00
14/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	354	0	354	0	0.00
14/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	364	0	364	0	0.00
14/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	344	0	344	0	0.00
14/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	ES33 On 07-August-14			Bond Future	9.44	85.5760	9.4394	85.5760	6,220.00
14/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	5152	5	5152	5	0.00
14/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	5221	5	5221	5	0.00
14/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	5083	5	5083	5	0.00
14/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
14/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
14/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
14/05/2014	ES33 On 06-November-14			Bond Future	9.53	83.0937	9.5291	83.0937	0.00
14/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5413	5	5413	5	0.00
14/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5481	5	5481	5	0.00
14/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5548	5	5548	5	0.00
14/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
14/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
14/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
14/05/2014	ES33 On 05-February-15			Bond Future	9.62	84.4071	9.6180	84.4071	0.00
14/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2815	2	2815	2	0.00
14/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2745	2	2745	2	0.00

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14/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2675	2	2675	2	0.00
14/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	GOVI On 07-August-14			GOVI	458.11	456.5200	458.1140	456.5200	504.00
14/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
14/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
14/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
14/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	18760	3	18760	3	0.00
14/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	18860	3	18860	3	0.00
14/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	18960	3	18960	3	0.00
14/05/2014	GOVI On 06-November-14			GOVI	465.08	463.4650	465.0840	463.4650	28.00
14/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	160940	14	160940	14	0.00
14/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	160740	14	160740	14	0.00
14/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	160840	14	160840	14	0.00
14/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
14/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
14/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
14/05/2014	GOVI On 05-February-15			GOVI	472.42	470.7820	472.4160	470.7820	0.00
14/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	124260	11	124260	11	0.00
14/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	124060	11	124060	11	0.00
14/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	124160	11	124160	11	0.00
14/05/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
14/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
14/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
14/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
14/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	141.09	140.9085	141.0882	140.9085	635.00
14/05/2014	IGOV On 07-August-14			Index Future	213.37	213.1070	213.3670	213.1070	1,268.00
14/05/2014	IGOV On 06-November-14			Index Future	216.64	216.3750	216.6390	216.3750	86.00
14/05/2014	IGOV On 05-February-15			Index Future	220.08	219.8160	220.0800	219.8160	0.00
14/05/2014	ILBI On 07-August-14			Index Future	578.83	577.8300	578.8320	577.8300	210.00
14/05/2014	ILBI On 06-November-14			Index Future	587.72	586.7070	587.7220	586.7070	0.00
14/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
14/05/2014	J186 On 21-December-26			Interest Rate Swap	8.68	0.1077	8.6830	0.1077	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
14/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
14/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
14/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
14/05/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.81	94.2000	5.8100	94.2000	2,000.00
14/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.90	94.0700	5.9000	94.0700	2,000.00
14/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.95	94.0300	5.9500	94.0300	545.00
14/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.10	93.8600	6.1000	93.8600	0.00
14/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.15	93.8100	6.1500	93.8100	1,000.00
14/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.27	93.6800	6.2700	93.6800	0.00
14/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.47	93.4800	6.4700	93.4800	0.00
14/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.73	93.2100	6.7300	93.2100	2,850.00
14/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.89	93.0500	6.8900	93.0500	5,000.00
14/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.05	92.8800	7.0500	92.8800	0.00
14/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.20	92.7300	7.2000	92.7300	0.00
14/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.34	92.5900	7.3400	92.5900	0.00
14/05/2014	R023 On 07-August-14			Bond Future	7.95	101.8280	7.9535	101.8280	12,377.00
14/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3811	4	3811	4	0.00
14/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3901	4	3901	4	0.00
14/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3856	4	3856	4	0.00
14/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	621	1	621	1	0.00
14/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	594	1	594	1	0.00
14/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	607	1	607	1	0.00
14/05/2014	R023 On 06-November-14			Bond Future	8.03	99.4575	8.0288	99.4575	0.00
14/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	4535	4	4535	4	0.00
14/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	4575	4	4575	4	0.00
14/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	4496	4	4496	4	0.00
14/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1229	1	1229	1	0.00
14/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1213	1	1213	1	0.00
14/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1246	1	1246	1	0.00
14/05/2014	R023 On 05-February-15			Bond Future	8.10	101.0292	8.1016	101.0292	0.00
14/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	5279	5	5279	5	0.00
14/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	5317	5	5317	5	0.00
14/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	5242	5	5242	5	0.00



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14/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	1636	2	1636	2	0.00
14/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1619	2	1619	2	0.00
14/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	1653	2	1653	2	0.00
14/05/2014	R157 On 07-August-14			Bond Future	6.66	112.5345	6.6646	112.5345	8,548.00
14/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	282	0	282	0	0.00
14/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	288	0	288	0	0.00
14/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	294	0	294	0	0.00
14/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	199	0	199	0	0.00
14/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	195	0	195	0	0.00
14/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	190	0	190	0	0.00
14/05/2014	R157 On 06-November-14			Bond Future	6.83	107.4348	6.8292	107.4348	0.00
14/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	105	0	105	0	0.00
14/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	103	0	103	0	0.00
14/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	107	0	107	0	0.00
14/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	631	1	631	1	0.00
14/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	644	1	644	1	0.00
14/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	638	1	638	1	0.00
14/05/2014	R157 On 05-February-15			Bond Future	7.05	109.1335	7.0542	109.1335	0.00
14/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	1067	1	1067	1	0.00
14/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	1077	1	1077	1	0.00
14/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	1072	1	1072	1	0.00
14/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	79	0	79	0	0.00
14/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	79	0	79	0	0.00
14/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	78	0	78	0	0.00
14/05/2014	R186 On 07-August-14			Bond Future	8.09	119.5033	8.0919	119.5033	49,290.00
14/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	3454	3	3454	3	0.00
14/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	3559	3	3559	3	0.00
14/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	3250	3	3250	3	1,200.00
14/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	3506	3	3506	3	0.00
14/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	9330	9	9330	9	0.00
14/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	5872	5	5872	5	0.00
14/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	7349	7	7349	7	0.00
14/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	1684	2	1684	2	0.00
14/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	1749	2	1749	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
14/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	215	0	215	0	2,100.00
14/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	1716	2	1716	2	0.00
14/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	1886	2	1886	2	0.00
14/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	744	1	744	1	1,000.00
14/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	442	1	442	1	840.00
14/05/2014	R186 On 06-November-14			Bond Future	8.16	121.3232	8.1579	121.3232	0.00
14/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	9123	9	9123	9	0.00
14/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	3537	3	3537	3	0.00
14/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	3621	3	3621	3	0.00
14/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	3579	3	3579	3	0.00
14/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	3646	4	3646	4	0.00
14/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	3604	4	3604	4	0.00
14/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	3690	4	3690	4	0.00
14/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	920	1	920	1	2,010.00
14/05/2014	R186 On 05-February-15			Bond Future	8.22	117.9445	8.2199	117.9445	0.00
14/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6941	7	6941	7	0.00
14/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	6993	7	6993	7	0.00
14/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	6889	7	6889	7	0.00
14/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	2628	3	2628	3	0.00
14/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	2601	3	2601	3	0.00
14/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	2655	3	2655	3	0.00
14/05/2014	R197 On 07-August-14			Bond Future	282.71	281.5038	282.7138	281.5038	1,244.00
14/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	12714	12	12714	12	0.00
14/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	12704	11	12704	11	0.00
14/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	12724	12	12724	12	0.00
14/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R197 On 06-November-14			Bond Future	287.05	285.8234	287.0498	285.8234	0.00
14/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	2050	1	2050	1	0.00
14/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	2060	1	2060	1	0.00
14/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	2040	1	2040	1	0.00
14/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R197 On 06-November-14	285.01	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
14/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R201 On 07-August-14			Bond Future	6.19	102.0879	6.1853	102.0879	0.00
14/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	76	0	76	0	0.00
14/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	78	0	78	0	0.00
14/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	77	0	77	0	0.00
14/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	398	0	398	0	0.00
14/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	396	0	396	0	0.00
14/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	393	0	393	0	0.00
14/05/2014	R202 On 07-August-14			Bond Future	225.17	224.9918	225.1668	224.9918	44,590.00
14/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	17471	17	17471	17	0.00
14/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	17453	17	17453	17	0.00
14/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	17462	17	17462	17	0.00
14/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	295	0	295	0	0.00
14/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	295	0	295	0	0.00
14/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	296	0	296	0	0.00
14/05/2014	R202 On 06-November-14			Bond Future	228.62	228.4441	228.6201	228.4441	0.00
14/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	1630	1	1630	1	0.00
14/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	1620	1	1620	1	0.00
14/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	1610	1	1610	1	0.00
14/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R203 On 07-August-14			Bond Future	7.26	105.8247	7.2612	105.8247	24,254.00
14/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	766	1	766	1	0.00
14/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	751	1	751	1	0.00
14/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	253	0	253	0	46.00
14/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	736	1	736	1	0.00
14/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	643	1	643	1	0.00
14/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	631	1	631	1	0.00
14/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	656	1	656	1	0.00
14/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1429	2	1429	2	0.00
14/05/2014	R203 On 06-November-14			Bond Future	7.37	103.2723	7.3724	103.2723	0.00
14/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	542	1	542	1	14.00
14/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	426	0	426	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
14/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	442	0	442	0	0.00
14/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	434	0	434	0	0.00
14/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1553	2	1553	2	0.00
14/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	1801	2	1801	2	0.00
14/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	1764	2	1764	2	0.00
14/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	1782	2	1782	2	0.00
14/05/2014	R203 On 05-February-15			Bond Future	7.49	104.9044	7.4865	104.9044	0.00
14/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1438	1	1438	1	55.00
14/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2466	2	2466	2	0.00
14/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2448	2	2448	2	0.00
14/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2483	2	2483	2	0.00
14/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	467	1	467	1	0.00
14/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	462	1	462	1	0.00
14/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	962	1	962	1	0.00
14/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	473	1	473	1	0.00
14/05/2014	R204 On 07-August-14			Bond Future	7.47	102.7989	7.4736	102.7989	24,816.00
14/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	945	1	945	1	0.00
14/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	964	1	964	1	0.00
14/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1662	2	1662	2	0.00
14/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	927	1	927	1	0.00
14/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	533	1	533	1	530.00
14/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1052	1	1052	1	0.00
14/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1033	1	1033	1	0.00
14/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1014	1	1014	1	0.00
14/05/2014	R204 On 06-November-14			Bond Future	7.57	104.3643	7.5670	104.3643	0.00
14/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	579	1	579	1	0.00
14/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	589	1	589	1	0.00
14/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	2244	2	2244	2	0.00
14/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	569	1	569	1	0.00
14/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2593	3	2593	3	0.00
14/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	773	1	773	1	1,270.00
14/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2619	3	2619	3	0.00
14/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2568	3	2568	3	0.00
14/05/2014	R204 On 05-February-15			Bond Future	7.66	101.9784	7.6571	101.9784	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
14/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2853	3	2853	3	0.00
14/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2831	3	2831	3	0.00
14/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2875	3	2875	3	0.00
14/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	902	1	902	1	0.00
14/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	912	1	912	1	0.00
14/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	922	1	922	1	0.00
14/05/2014	R207 On 07-August-14			Bond Future	7.63	98.5196	7.6309	98.5196	34,069.00
14/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	1333	1	1333	1	0.00
14/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	1356	1	1356	1	0.00
14/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1380	1	1380	1	0.00
14/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1057	1	1057	1	0.00
14/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1038	1	1038	1	0.00
14/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1077	1	1077	1	0.00
14/05/2014	R207 On 06-November-14			Bond Future	7.71	100.0202	7.7133	100.0202	0.00
14/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	1022	1	1022	1	0.00
14/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	1052	1	1052	1	0.00
14/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	1037	1	1037	1	0.00
14/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	2587	3	2587	3	0.00
14/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	2560	3	2560	3	0.00
14/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	2533	3	2533	3	0.00
14/05/2014	R207 On 05-February-15			Bond Future	7.79	97.9594	7.7932	97.9594	0.00
14/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3750	4	3750	4	0.00
14/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3805	4	3805	4	0.00
14/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3778	4	3778	4	0.00
14/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1016	1	1016	1	0.00
14/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1005	1	1005	1	0.00
14/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1027	1	1027	1	0.00
14/05/2014	R208 On 07-August-14			Bond Future	7.77	96.8966	7.7703	96.8966	11,985.00
14/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1477	1	1477	1	0.00
14/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2988	3	2988	3	0.00
14/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1503	1	1503	1	0.00
14/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1451	1	1451	1	0.00
14/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	508	1	508	1	630.00
14/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1307	2	1307	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
14/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1330	2	1330	2	0.00
14/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1354	2	1354	2	0.00
14/05/2014	R208 On 06-November-14			Bond Future	7.85	94.9735	7.8494	94.9735	0.00
14/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	1113	1	1113	1	0.00
14/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	1147	1	1147	1	0.00
14/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	1130	1	1130	1	0.00
14/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3863	4	3863	4	0.00
14/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3064	3	3064	3	0.00
14/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3032	3	3032	3	0.00
14/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	813	1	813	1	1,520.00
14/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3096	3	3096	3	0.00
14/05/2014	R208 On 05-February-15			Bond Future	7.92	96.4745	7.9247	96.4745	0.00
14/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3937	4	3937	4	0.00
14/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3997	4	3997	4	0.00
14/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3967	4	3967	4	0.00
14/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1368	2	1368	2	0.00
14/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1353	2	1353	2	0.00
14/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1339	2	1339	2	0.00
14/05/2014	R209 On 07-August-14			Bond Future	8.75	77.7618	8.7455	77.7618	24,622.00
14/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	3748	3	3748	3	0.00
14/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	3844	4	3844	4	0.00
14/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	3796	4	3796	4	0.00
14/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1445	2	1445	2	0.00
14/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	1498	2	1498	2	0.00
14/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1471	2	1471	2	0.00
14/05/2014	R209 On 06-November-14			Bond Future	8.81	75.7991	8.8082	75.7991	0.00
14/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	9183	9	9183	9	0.00
14/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	4091	4	4091	4	2,050.00
14/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	9446	9	9446	9	0.00
14/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	8917	9	8917	9	0.00
14/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	4255	4	4255	4	0.00
14/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	4510	4	4510	4	2,050.00
14/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	7000	7	7000	7	0.00
14/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	4339	4	4339	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
14/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	4297	4	4297	4	1,640.00
14/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	838	1	838	1	2,050.00
14/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	781	1	781	1	1,640.00
14/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	724	1	724	1	2,050.00
14/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	2838	3	2838	3	0.00
14/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3008	3	3008	3	0.00
14/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	2805	3	2805	3	0.00
14/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	2871	3	2871	3	0.00
14/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	2677	3	2677	3	0.00
14/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1384	2	1384	2	907.00
14/05/2014	R209 On 05-February-15			Bond Future	8.87	76.9972	8.8679	76.9972	0.00
14/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	5897	6	5897	6	0.00
14/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	5940	6	5940	6	0.00
14/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	5854	6	5854	6	0.00
14/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3065	3	3065	3	0.00
14/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3036	3	3036	3	0.00
14/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3094	3	3094	3	0.00
14/05/2014	R210 On 07-August-14			Bond Future	169.34	169.2157	169.3446	169.2157	618.00
14/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	10345	10	10345	10	0.00
14/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	10355	10	10355	10	0.00
14/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	10335	10	10335	10	0.00
14/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R210 On 06-November-14			Bond Future	169.90	169.7724	169.9023	169.7724	0.00
14/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	902	1	902	1	0.00
14/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	912	1	912	1	0.00
14/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	892	1	892	1	0.00
14/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R210 On 06-November-14	169.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R211 On 07-August-14			Bond Future	128.77	128.6829	128.7729	128.6829	390.00
14/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	783	1	783	1	0.00
14/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	773	1	773	1	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	763	1	763	1	0.00
14/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R211 On 06-November-14			Bond Future	130.75	130.6577	130.7483	130.6577	0.00
14/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	758	1	758	1	0.00
14/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	748	1	748	1	0.00
14/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	738	1	738	1	0.00
14/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R212 On 07-August-14			Bond Future	134.13	133.9305	134.1254	133.9305	21,797.00
14/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	5135	5	5135	5	0.00
14/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	5125	5	5125	5	0.00
14/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	5115	5	5115	5	0.00
14/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R212 On 06-November-14			Bond Future	136.18	135.9859	136.1828	135.9859	0.00
14/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1173	1	1173	1	0.00
14/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1183	1	1183	1	0.00
14/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1193	1	1193	1	0.00
14/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R213 On 07-August-14			Bond Future	8.64	88.3275	8.6405	88.3275	24,405.00
14/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	3262	3	3262	3	0.00
14/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	3354	3	3354	3	0.00
14/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	3308	3	3308	3	0.00
14/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	1665	2	1665	2	0.00
14/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	1694	2	1694	2	0.00
14/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	1725	2	1725	2	0.00
14/05/2014	R213 On 06-November-14			Bond Future	8.71	86.1310	8.7094	86.1310	0.00
14/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	4036	4	4036	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
14/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	4119	4	4119	4	0.00
14/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	4077	4	4077	4	0.00
14/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3005	3	3005	3	0.00
14/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	2971	3	2971	3	0.00
14/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3040	3	3040	3	0.00
14/05/2014	R213 On 05-February-15			Bond Future	8.78	87.4921	8.7764	87.4921	0.00
14/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	6363	6	6363	6	0.00
14/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	6274	6	6274	6	0.00
14/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	6318	6	6318	6	0.00
14/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	2833	3	2833	3	0.00
14/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	2807	3	2807	3	0.00
14/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	2860	3	2860	3	0.00
14/05/2014	R214 On 07-August-14			Bond Future	8.84	78.6690	8.8446	78.6690	5,228.00
14/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	6062	6	6062	6	0.00
14/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	6177	6	6177	6	0.00
14/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	6119	6	6119	6	0.00
14/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	695	1	695	1	0.00
14/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	724	1	724	1	0.00
14/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	709	1	709	1	0.00
14/05/2014	R214 On 06-November-14			Bond Future	8.91	76.5784	8.9077	76.5784	0.00
14/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	7120	7	7120	7	0.00
14/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	7171	7	7171	7	0.00
14/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	7222	7	7222	7	0.00
14/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	1563	2	1563	2	0.00
14/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1543	2	1543	2	0.00
14/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	1583	2	1583	2	0.00
14/05/2014	R214 On 05-February-15			Bond Future	8.97	77.7886	8.9691	77.7886	0.00
14/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	6960	7	6960	7	0.00
14/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	6914	7	6914	7	0.00
14/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	6868	7	6868	7	0.00
14/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	2878	3	2878	3	0.00
14/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	2851	3	2851	3	0.00
14/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	2905	3	2905	3	0.00
14/05/2014	R248 On 07-August-14			Bond Future	8.92	101.6942	8.9165	101.6942	14,129.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
14/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	7164	7	7164	7	0.00
14/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	7256	7	7256	7	0.00
14/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	7073	7	7073	7	0.00
14/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R248 On 06-November-14			Bond Future	8.98	98.8159	8.9819	98.8159	0.00
14/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	7115	7	7115	7	0.00
14/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	7295	7	7295	7	0.00
14/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	7205	7	7205	7	0.00
14/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R248 On 05-February-15			Bond Future	9.05	100.3775	9.0454	100.3775	0.00
14/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	4437	4	4437	4	0.00
14/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	4531	4	4531	4	0.00
14/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	4343	4	4343	4	0.00
14/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
14/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00