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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
15/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	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
15/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	2025 On 07-August-14			Bond Future	116.08	116.0557	116.0844	116.0557	0.00
15/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	7094	7	7094	7	0.00
15/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	7074	7	7074	7	0.00
15/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	7084	7	7084	7	0.00
15/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2025 On 06-November-14			Bond Future	117.87	117.8358	117.8652	117.8358	0.00
15/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	875	1	875	1	0.00
15/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	855	1	855	1	0.00
15/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	865	1	865	1	0.00
15/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2030 On 07-August-14			Bond Future	8.69	94.7402	8.6888	94.7402	4,308.00
15/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	2387	3	2387	3	0.00
15/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	2542	3	2542	3	0.00
15/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	2464	3	2464	3	0.00
15/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2030 On 06-November-14			Bond Future	8.76	96.1829	8.7601	96.1829	0.00
15/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	1801	2	1801	2	0.00
15/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	1955	2	1955	2	0.00
15/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	1878	2	1878	2	0.00
15/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2030 On 05-February-15			Bond Future	8.83	93.6934	8.8295	93.6934	0.00
15/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	3131	3	3131	3	0.00
15/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	3280	4	3280	4	0.00
15/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	3206	4	3206	4	0.00
15/05/2014	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
15/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2037 On 07-August-14			Bond Future	8.89	96.7952	8.8892	96.7952	10,102.00
15/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	1579	2	1579	2	0.00
15/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	1396	2	1396	2	0.00
15/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	1487	2	1487	2	0.00
15/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2037 On 06-November-14			Bond Future	8.96	98.2692	8.9569	98.2692	0.00
15/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	6410	7	6410	7	0.00
15/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	6575	7	6575	7	0.00
15/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	6492	7	6492	7	0.00
15/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2037 On 05-February-15			Bond Future	9.02	95.5622	9.0227	95.5622	0.00
15/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	4112	4	4112	4	0.00
15/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	4281	5	4281	5	0.00
15/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	4197	4	4197	4	0.00
15/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2038 On 07-August-14			Bond Future	119.41	119.3829	119.4133	119.3829	334.00
15/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	13403	13	13403	13	0.00
15/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	13413	13	13413	13	0.00
15/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	13423	13	13423	13	0.00
15/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2038 On 06-November-14			Bond Future	121.25	121.2141	121.2452	121.2141	0.00
15/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	1255	1	1255	1	0.00
15/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	1235	1	1235	1	0.00
15/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	1245	1	1245	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
15/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2046 On 07-August-14			Bond Future	118.39	118.3620	118.3922	118.3620	5,218.00
15/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	13942	14	13942	14	0.00
15/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	13952	14	13952	14	0.00
15/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	13962	14	13962	14	0.00
15/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2046 On 06-November-14			Bond Future	118.86	118.8319	118.8627	118.8319	0.00
15/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	14433	14	14433	14	0.00
15/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	14413	14	14413	14	0.00
15/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	14423	14	14423	14	0.00
15/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2050 On 07-August-14			Bond Future	126.15	126.1202	126.1530	126.1202	1,300.00
15/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14153	14	14153	14	0.00
15/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14163	14	14163	14	0.00
15/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14143	14	14143	14	0.00
15/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2050 On 06-November-14			Bond Future	128.09	128.0546	128.0882	128.0546	0.00
15/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	2078	2	2078	2	0.00
15/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	2088	2	2088	2	0.00
15/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	2098	2	2098	2	0.00
15/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	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
15/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	AL12 On 07-August-14			Index Future	504.89	506.4190	504.8940	506.4190	0.00
15/05/2014	AL12 On 06-November-14			Index Future	512.58	514.1240	512.5760	514.1240	0.00
15/05/2014	AL12 On 05-February-15			Index Future	520.65	522.2300	520.6470	522.2300	0.00
15/05/2014	AL37 On 07-August-14			Index Future	426.93	427.3150	426.9290	427.3150	0.00
15/05/2014	AL37 On 06-November-14			Index Future	433.43	433.8160	433.4250	433.8160	0.00
15/05/2014	AL7T On 07-August-14			Index Future	505.36	506.5300	505.3550	506.5300	1.00
15/05/2014	AL7T On 06-November-14			Index Future	513.04	514.2360	513.0440	514.2360	0.00
15/05/2014	ALBI On 07-August-14			Index Future	458.83	459.7230	458.8340	459.7230	678.00
15/05/2014	ALBI On 06-November-14			Index Future	465.82	466.7180	465.8160	466.7180	0.00
15/05/2014	ALBI On 05-February-15			Index Future	473.15	474.0760	473.1500	474.0760	0.00
15/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
15/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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15/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
15/05/2014	EL28 On 07-August-14			Bond Future	122.00	121.9652	121.9963	121.9652	0.00
15/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	7986	8	7986	8	0.00
15/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	7996	8	7996	8	0.00
15/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	8006	8	8006	8	0.00
15/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	EL28 On 06-November-14			Bond Future	122.39	122.3544	122.3860	122.3544	0.00
15/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	386	0	386	0	0.00
15/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	396	0	396	0	0.00
15/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	376	0	376	0	0.00
15/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	ES33 On 07-August-14			Bond Future	9.48	86.0296	9.4796	86.0296	6,220.00
15/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	4847	5	4847	5	0.00
15/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	4916	5	4916	5	0.00
15/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	4778	5	4778	5	0.00
15/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
15/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
15/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
15/05/2014	ES33 On 06-November-14			Bond Future	9.57	83.5537	9.5705	83.5537	0.00
15/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	5104	5	5104	5	0.00
15/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	5171	5	5171	5	0.00
15/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	5238	6	5238	6	0.00
15/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
15/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
15/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
15/05/2014	ES33 On 05-February-15			Bond Future	9.66	84.8721	9.6610	84.8721	0.00
15/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	2499	3	2499	3	0.00
15/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	2429	3	2429	3	0.00

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15/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	2359		3	2359	3	0.00
15/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0		0	0	0	0.00
15/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0		0	0	0	0.00
15/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0		0	0	0	0.00
15/05/2014	GOVI On 07-August-14			GOVI	457.29		458.1140	457.2880	458.1140	504.00
15/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0		0	0	0	0.00
15/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0		0	0	0	0.00
15/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0		0	0	0	0.00
15/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	27020		2	27020	2	0.00
15/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	27120		2	27120	2	0.00
15/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	27220		2	27220	2	0.00
15/05/2014	GOVI On 06-November-14			GOVI	464.25		465.0840	464.2460	465.0840	28.00
15/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	152560		16	152560	16	0.00
15/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	152360		16	152360	16	0.00
15/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	152460		16	152460	16	0.00
15/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0		0	0	0	0.00
15/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0		0	0	0	0.00
15/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0		0	0	0	0.00
15/05/2014	GOVI On 05-February-15			GOVI	471.56		472.4160	471.5560	472.4160	0.00
15/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	115660		12	115660	12	0.00
15/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	115460		12	115460	12	0.00
15/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	115560		12	115560	12	0.00
15/05/2014	GOVI On 05-February-15	460.00	Put	GOVI	0		0	0	0	0.00
15/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0		0	0	0	0.00
15/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0		0	0	0	0.00
15/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00		110.0000	110.0000	110.0000	0.00
15/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	141.12		141.0882	141.1210	141.0882	635.00
15/05/2014	IGOV On 07-August-14			Index Future	213.42		213.3670	213.4200	213.3670	1,268.00
15/05/2014	IGOV On 06-November-14			Index Future	216.69		216.6390	216.6930	216.6390	87.00
15/05/2014	IGOV On 05-February-15			Index Future	220.13		220.0800	220.1310	220.0800	0.00
15/05/2014	ILBI On 07-August-14			Index Future	578.98		578.8320	578.9780	578.8320	210.00
15/05/2014	ILBI On 06-November-14			Index Future	587.87		587.7220	587.8670	587.7220	0.00
15/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82		(0.0200)	8.8220	(0.0200)	0.00
15/05/2014	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
15/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
15/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
15/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
15/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
15/05/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.81	94.1900	5.8100	94.1900	2,000.00
15/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.91	94.1000	5.9100	94.1000	2,000.00
15/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	5.95	94.0500	5.9500	94.0500	545.00
15/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.11	93.9000	6.1100	93.9000	0.00
15/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.16	93.8500	6.1600	93.8500	1,000.00
15/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.29	93.7300	6.2900	93.7300	0.00
15/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.50	93.5300	6.5000	93.5300	0.00
15/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.75	93.2700	6.7500	93.2700	2,850.00
15/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.92	93.1100	6.9200	93.1100	5,000.00
15/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.06	92.9500	7.0600	92.9500	0.00
15/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.20	92.8000	7.2000	92.8000	0.00
15/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.33	92.6600	7.3300	92.6600	0.00
15/05/2014	R023 On 07-August-14			Bond Future	7.99	102.2226	7.9942	102.2226	12,377.00
15/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3615	4	3615	4	0.00
15/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3703	4	3703	4	0.00
15/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3659	4	3659	4	0.00
15/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	671	1	671	1	0.00
15/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	643	1	643	1	0.00
15/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	657	1	657	1	0.00
15/05/2014	R023 On 06-November-14			Bond Future	8.07	99.8573	8.0712	99.8573	0.00
15/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	4353	5	4353	5	0.00
15/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	4392	5	4392	5	0.00
15/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	4314	4	4314	4	0.00
15/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1297	1	1297	1	0.00
15/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1280	1	1280	1	0.00
15/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1315	1	1315	1	0.00
15/05/2014	R023 On 05-February-15			Bond Future	8.15	101.4327	8.1462	101.4327	0.00
15/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	5098	5	5098	5	0.00
15/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	5135	5	5135	5	0.00
15/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	5061	5	5061	5	0.00



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15/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	1711	2	1711	2	0.00
15/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1693	2	1693	2	0.00
15/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	1729	2	1729	2	0.00
15/05/2014	R157 On 07-August-14			Bond Future	6.71	112.5744	6.7061	112.5744	8,548.00
15/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	256	0	256	0	0.00
15/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	262	0	262	0	0.00
15/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	268	0	268	0	0.00
15/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	219	0	219	0	0.00
15/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	214	0	214	0	0.00
15/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	209	0	209	0	0.00
15/05/2014	R157 On 06-November-14			Bond Future	6.88	107.4744	6.8837	107.4744	0.00
15/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	93	0	93	0	0.00
15/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	92	0	92	0	0.00
15/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	95	0	95	0	0.00
15/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	666	1	666	1	0.00
15/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	679	1	679	1	0.00
15/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	672	1	672	1	0.00
15/05/2014	R157 On 05-February-15			Bond Future	7.14	109.1710	7.1371	109.1710	0.00
15/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	1026	1	1026	1	0.00
15/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	1035	1	1035	1	0.00
15/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	1030	1	1030	1	0.00
15/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	86	0	86	0	0.00
15/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	87	0	87	0	0.00
15/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	85	0	85	0	0.00
15/05/2014	R186 On 07-August-14			Bond Future	8.12	120.0640	8.1221	120.0640	49,290.00
15/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	3280	3	3280	3	0.00
15/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	3382	4	3382	4	0.00
15/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	3081	3	3081	3	1,200.00
15/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	3331	4	3331	4	0.00
15/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	9082	9	9082	9	0.00
15/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	5653	6	5653	6	0.00
15/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	7114	7	7114	7	0.00
15/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	1769	2	1769	2	0.00
15/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	1837	2	1837	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
15/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	229	0	229	0	2,100.00
15/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	1803	2	1803	2	0.00
15/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	1980	2	1980	2	0.00
15/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	787	1	787	1	1,000.00
15/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	469	0	469	0	840.00
15/05/2014	R186 On 06-November-14			Bond Future	8.19	121.8914	8.1892	121.8914	0.00
15/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	8897	9	8897	9	0.00
15/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	3393	4	3393	4	0.00
15/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	3475	4	3475	4	0.00
15/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	3434	4	3434	4	0.00
15/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	3768	4	3768	4	0.00
15/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	3724	4	3724	4	0.00
15/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	3812	4	3812	4	0.00
15/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	960	1	960	1	2,010.00
15/05/2014	R186 On 05-February-15			Bond Future	8.25	118.5186	8.2526	118.5186	0.00
15/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	6753	7	6753	7	0.00
15/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	6804	7	6804	7	0.00
15/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	6701	7	6701	7	0.00
15/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	2712	3	2712	3	0.00
15/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	2684	3	2684	3	0.00
15/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	2740	3	2740	3	0.00
15/05/2014	R197 On 07-August-14			Bond Future	282.78	282.7138	282.7845	282.7138	1,244.00
15/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	12784	13	12784	13	0.00
15/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	12774	13	12774	13	0.00
15/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	12794	13	12794	13	0.00
15/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R197 On 06-November-14			Bond Future	287.12	287.0498	287.1222	287.0498	0.00
15/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	2122	2	2122	2	0.00
15/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	2132	2	2132	2	0.00
15/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	2112	2	2112	2	0.00
15/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00

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15/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R201 On 07-August-14			Bond Future	6.23	102.1083	6.2333	102.1083	0.00
15/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	71	0	71	0	0.00
15/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	73	0	73	0	0.00
15/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	72	0	72	0	0.00
15/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	410	0	410	0	0.00
15/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	408	0	408	0	0.00
15/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	405	0	405	0	0.00
15/05/2014	R202 On 07-August-14			Bond Future	225.22	225.1668	225.2242	225.1668	44,590.00
15/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	17518	17	17518	17	0.00
15/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	17499	17	17499	17	0.00
15/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	17508	17	17508	17	0.00
15/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	284	0	284	0	0.00
15/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	283	0	283	0	0.00
15/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	285	0	285	0	0.00
15/05/2014	R202 On 06-November-14			Bond Future	228.68	228.6201	228.6787	228.6201	0.00
15/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	1689	2	1689	2	0.00
15/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	1679	2	1679	2	0.00
15/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	1669	2	1669	2	0.00
15/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R203 On 07-August-14			Bond Future	7.28	106.0469	7.2763	106.0469	24,254.00
15/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	740	1	740	1	0.00
15/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	725	1	725	1	0.00
15/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	239	0	239	0	46.00
15/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	710	1	710	1	0.00
15/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	659	1	659	1	0.00
15/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	646	1	646	1	0.00
15/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	672	1	672	1	0.00
15/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1457	1	1457	1	0.00
15/05/2014	R203 On 06-November-14			Bond Future	7.39	103.4971	7.3889	103.4971	0.00
15/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	525	1	525	1	14.00
15/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	412	0	412	0	45.00

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15/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	427	0	427	0	0.00
15/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	420	0	420	0	0.00
15/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1578	2	1578	2	0.00
15/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	1829	2	1829	2	0.00
15/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	1792	2	1792	2	0.00
15/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	1810	2	1810	2	0.00
15/05/2014	R203 On 05-February-15			Bond Future	7.51	105.1301	7.5058	105.1301	0.00
15/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1410	1	1410	1	55.00
15/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2430	2	2430	2	0.00
15/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2413	2	2413	2	0.00
15/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2448	2	2448	2	0.00
15/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	477	0	477	0	0.00
15/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	471	0	471	0	0.00
15/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	979	1	979	1	0.00
15/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	482	0	482	0	0.00
15/05/2014	R204 On 07-August-14			Bond Future	7.48	103.0495	7.4777	103.0495	24,816.00
15/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	932	1	932	1	0.00
15/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	950	1	950	1	0.00
15/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1646	2	1646	2	0.00
15/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	914	1	914	1	0.00
15/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	533	1	533	1	530.00
15/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1054	1	1054	1	0.00
15/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1035	1	1035	1	0.00
15/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1016	1	1016	1	0.00
15/05/2014	R204 On 06-November-14			Bond Future	7.57	104.6180	7.5715	104.6180	0.00
15/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	572	1	572	1	0.00
15/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	582	1	582	1	0.00
15/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	2230	2	2230	2	0.00
15/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	561	1	561	1	0.00
15/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2601	3	2601	3	0.00
15/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	775	1	775	1	1,270.00
15/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2627	3	2627	3	0.00
15/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2576	3	2576	3	0.00
15/05/2014	R204 On 05-February-15			Bond Future	7.66	102.2334	7.6625	102.2334	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
15/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2838	3	2838	3	0.00
15/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2816	3	2816	3	0.00
15/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2860	3	2860	3	0.00
15/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	905	1	905	1	0.00
15/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	915	1	915	1	0.00
15/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	925	1	925	1	0.00
15/05/2014	R207 On 07-August-14			Bond Future	7.66	98.8766	7.6614	98.8766	34,069.00
15/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	1256	1	1256	1	0.00
15/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	1278	1	1278	1	0.00
15/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1301	1	1301	1	0.00
15/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1112	1	1112	1	0.00
15/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1091	1	1091	1	0.00
15/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1132	1	1132	1	0.00
15/05/2014	R207 On 06-November-14			Bond Future	7.75	100.3819	7.7455	100.3819	0.00
15/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	969	1	969	1	0.00
15/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	999	1	999	1	0.00
15/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	984	1	984	1	0.00
15/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	2669	3	2669	3	0.00
15/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	2641	3	2641	3	0.00
15/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	2614	3	2614	3	0.00
15/05/2014	R207 On 05-February-15			Bond Future	7.83	98.3242	7.8280	98.3242	0.00
15/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3650	4	3650	4	0.00
15/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3704	4	3704	4	0.00
15/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3677	4	3677	4	0.00
15/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1054	1	1054	1	0.00
15/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1042	1	1042	1	0.00
15/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1065	1	1065	1	0.00
15/05/2014	R208 On 07-August-14			Bond Future	7.81	97.2469	7.8059	97.2469	11,985.00
15/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1378	1	1378	1	0.00
15/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2848	3	2848	3	0.00
15/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1403	2	1403	2	0.00
15/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1354	1	1354	1	0.00
15/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	544	1	544	1	630.00
15/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1383	1	1383	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
15/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1407	1	1407	1	0.00
15/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1432	1	1432	1	0.00
15/05/2014	R208 On 06-November-14			Bond Future	7.89	95.3283	7.8868	95.3283	0.00
15/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	1046	1	1046	1	0.00
15/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	1079	1	1079	1	0.00
15/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	1063	1	1063	1	0.00
15/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3727	4	3727	4	0.00
15/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3175	3	3175	3	0.00
15/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3143	3	3143	3	0.00
15/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	856	1	856	1	1,520.00
15/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3208	3	3208	3	0.00
15/05/2014	R208 On 05-February-15			Bond Future	7.96	96.8325	7.9644	96.8325	0.00
15/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3810	4	3810	4	0.00
15/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3869	4	3869	4	0.00
15/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3839	4	3839	4	0.00
15/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1425	1	1425	1	0.00
15/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1409	1	1409	1	0.00
15/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1395	1	1395	1	0.00
15/05/2014	R209 On 07-August-14			Bond Future	8.79	78.2193	8.7858	78.2193	24,622.00
15/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	3530	4	3530	4	0.00
15/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	3577	4	3577	4	0.00
15/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	3624	4	3624	4	0.00
15/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1539	1	1539	1	0.00
15/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	1595	1	1595	1	0.00
15/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	1567	1	1567	1	0.00
15/05/2014	R209 On 06-November-14			Bond Future	8.85	76.2629	8.8497	76.2629	0.00
15/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	8908	9	8908	9	0.00
15/05/2014	R209 On 06-November-14	9.50	Call	Bond Future	6359	0	6359	0	0.00
15/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3901	4	3901	4	2,050.00
15/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	9168	9	9168	9	0.00
15/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	8645	9	8645	9	0.00
15/05/2014	R209 On 06-November-14	8.50	Call	Bond Future	2330	0	2330	0	5,500.00
15/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	4061	4	4061	4	0.00
15/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	4309	5	4309	5	2,050.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
15/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	6752	7	6752	7	0.00
15/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	4143	4	4143	4	0.00
15/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	4102	4	4102	4	1,640.00
15/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	885	1	885	1	2,050.00
15/05/2014	R209 On 06-November-14	8.50	Put	Bond Future	5088	0	5088	0	0.00
15/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	825	1	825	1	1,640.00
15/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	765	1	765	1	2,050.00
15/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	2962	3	2962	3	0.00
15/05/2014	R209 On 06-November-14	9.50	Put	Bond Future	1614	0	1614	0	5,500.00
15/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3137	3	3137	3	0.00
15/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	2928	3	2928	3	0.00
15/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	2796	3	2796	3	0.00
15/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1455	1	1455	1	907.00
15/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	2996	3	2996	3	0.00
15/05/2014	R209 On 05-February-15			Bond Future	8.91	77.4663	8.9107	77.4663	0.00
15/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	5686	6	5686	6	0.00
15/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	5728	6	5728	6	0.00
15/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	5643	6	5643	6	0.00
15/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3179	3	3179	3	0.00
15/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3150	3	3150	3	0.00
15/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3209	3	3209	3	0.00
15/05/2014	R210 On 07-August-14			Bond Future	169.39	169.3446	169.3871	169.3446	618.00
15/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	10387	10	10387	10	0.00
15/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	10397	10	10397	10	0.00
15/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	10377	10	10377	10	0.00
15/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R210 On 06-November-14			Bond Future	169.95	169.9023	169.9454	169.9023	0.00
15/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	945	1	945	1	0.00
15/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	955	1	955	1	0.00
15/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	935	1	935	1	0.00
15/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R210 On 06-November-14	169.01	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
15/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R211 On 07-August-14			Bond Future	128.80	128.7729	128.8025	128.7729	390.00
15/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	812	1	812	1	0.00
15/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	802	1	802	1	0.00
15/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	792	1	792	1	0.00
15/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R211 On 06-November-14			Bond Future	130.78	130.7483	130.7784	130.7483	0.00
15/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	788	1	788	1	0.00
15/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	778	1	778	1	0.00
15/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	768	1	768	1	0.00
15/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R212 On 07-August-14			Bond Future	134.16	134.1254	134.1584	134.1254	21,797.00
15/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	5168	5	5168	5	0.00
15/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	5158	5	5158	5	0.00
15/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	5148	5	5148	5	0.00
15/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R212 On 06-November-14			Bond Future	136.22	136.1828	136.2166	136.1828	0.00
15/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1207	1	1207	1	0.00
15/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1217	1	1217	1	0.00
15/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1227	1	1227	1	0.00
15/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R213 On 07-August-14			Bond Future	8.68	88.8268	8.6809	88.8268	24,405.00
15/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	3059	3	3059	3	0.00
15/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	3147	3	3147	3	0.00
15/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	3103	3	3103	3	0.00
15/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	1772	2	1772	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
15/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	1804	2	1804	2	0.00
15/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	1835	2	1835	2	0.00
15/05/2014	R213 On 06-November-14			Bond Future	8.75	86.6372	8.7510	86.6372	0.00
15/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3848	4	3848	4	0.00
15/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3928	4	3928	4	0.00
15/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3888	4	3888	4	0.00
15/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3135	3	3135	3	0.00
15/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3100	3	3100	3	0.00
15/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3171	3	3171	3	0.00
15/05/2014	R213 On 05-February-15			Bond Future	8.82	88.0041	8.8195	88.0041	0.00
15/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	6145	6	6145	6	0.00
15/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	6057	6	6057	6	0.00
15/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	6101	6	6101	6	0.00
15/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	2941	3	2941	3	0.00
15/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	2914	3	2914	3	0.00
15/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	2969	3	2969	3	0.00
15/05/2014	R214 On 07-August-14			Bond Future	8.88	79.0627	8.8798	79.0627	5,228.00
15/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	5821	6	5821	6	0.00
15/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	5934	6	5934	6	0.00
15/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	5878	6	5878	6	0.00
15/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	739	1	739	1	0.00
15/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	769	1	769	1	0.00
15/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	754	1	754	1	0.00
15/05/2014	R214 On 06-November-14			Bond Future	8.94	76.9773	8.9439	76.9773	0.00
15/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	6896	7	6896	7	0.00
15/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	6947	7	6947	7	0.00
15/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	6997	7	6997	7	0.00
15/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	1629	2	1629	2	0.00
15/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1609	2	1609	2	0.00
15/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	1649	2	1649	2	0.00
15/05/2014	R214 On 05-February-15			Bond Future	9.01	78.1918	9.0064	78.1918	0.00
15/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	6756	7	6756	7	0.00
15/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	6711	7	6711	7	0.00
15/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	6665	7	6665	7	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
15/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	2971	3	2971	3	0.00
15/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	2943	3	2943	3	0.00
15/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	2998	3	2998	3	0.00
15/05/2014	R248 On 07-August-14			Bond Future	8.95	102.1465	8.9518	102.1465	14,129.00
15/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	6798	7	6798	7	0.00
15/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	6889	7	6889	7	0.00
15/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	6706	7	6706	7	0.00
15/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R248 On 06-November-14			Bond Future	9.02	99.2743	9.0181	99.2743	0.00
15/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	6743	7	6743	7	0.00
15/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	6923	7	6923	7	0.00
15/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	6833	7	6833	7	0.00
15/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R248 On 05-February-15			Bond Future	9.08	100.8406	9.0829	100.8406	0.00
15/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	4057	4	4057	4	0.00
15/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	4151	5	4151	5	0.00
15/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	3963	4	3963	4	0.00
15/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
15/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00