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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
20/05/2014	0106 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	0357 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	0403 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	0457 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	0703 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	0757 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	0804 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	0807 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	0857 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	0904 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	0908 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	0957 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	0986 On 31-March-36			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	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
20/05/2014	1409 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	2025 On 07-August-14			Bond Future	116.51	116.4778	116.5065	116.4778	0.00
20/05/2014	2025 On 07-August-14	108.99	Call	Bond Future	7517	7	7517	7	0.00
20/05/2014	2025 On 07-August-14	109.01	Call	Bond Future	7497	7	7497	7	0.00
20/05/2014	2025 On 07-August-14	109.00	Call	Bond Future	7507	7	7507	7	0.00
20/05/2014	2025 On 07-August-14	108.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2025 On 07-August-14	109.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2025 On 07-August-14	109.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2025 On 06-November-14			Bond Future	118.29	118.2635	118.2927	118.2635	0.00
20/05/2014	2025 On 06-November-14	116.99	Call	Bond Future	1303	1	1303	1	0.00
20/05/2014	2025 On 06-November-14	117.01	Call	Bond Future	1283	1	1283	1	0.00
20/05/2014	2025 On 06-November-14	117.00	Call	Bond Future	1293	1	1293	1	0.00
20/05/2014	2025 On 06-November-14	116.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2025 On 06-November-14	117.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2025 On 06-November-14	117.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2030 On 07-August-14			Bond Future	8.81	94.3446	8.8148	94.3446	4,308.00
20/05/2014	2030 On 07-August-14	8.99	Call	Bond Future	1377	2	1377	2	0.00
20/05/2014	2030 On 07-August-14	9.01	Call	Bond Future	1532	2	1532	2	0.00
20/05/2014	2030 On 07-August-14	9.00	Call	Bond Future	1455	2	1455	2	0.00
20/05/2014	2030 On 07-August-14	9.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2030 On 07-August-14	9.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2030 On 07-August-14	8.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2030 On 06-November-14			Bond Future	8.89	95.7805	8.8903	95.7805	0.00
20/05/2014	2030 On 06-November-14	8.99	Call	Bond Future	775	2	775	2	0.00
20/05/2014	2030 On 06-November-14	9.01	Call	Bond Future	930	2	930	2	0.00
20/05/2014	2030 On 06-November-14	9.00	Call	Bond Future	852	2	852	2	0.00
20/05/2014	2030 On 06-November-14	8.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2030 On 06-November-14	9.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2030 On 06-November-14	9.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2030 On 05-February-15			Bond Future	8.97	93.2742	8.9652	93.2742	0.00
20/05/2014	2030 On 05-February-15	9.24	Call	Bond Future	2079	3	2079	3	0.00
20/05/2014	2030 On 05-February-15	9.26	Call	Bond Future	2228	3	2228	3	0.00
20/05/2014	2030 On 05-February-15	9.25	Call	Bond Future	2154	3	2154	3	0.00
20/05/2014	2030 On 05-February-15	9.24	Put	Bond Future	0	0	0	0	0.00

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20/05/2014	2030 On 05-February-15	9.26	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2030 On 05-February-15	9.25	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2037 On 07-August-14			Bond Future	9.05	96.3839	9.0512	96.3839	10,102.00
20/05/2014	2037 On 07-August-14	9.06	Call	Bond Future	80	1	80	1	0.00
20/05/2014	2037 On 07-August-14	9.04	Call	Bond Future	0	1	0	1	0.00
20/05/2014	2037 On 07-August-14	9.05	Call	Bond Future	0	1	0	1	0.00
20/05/2014	2037 On 07-August-14	9.04	Put	Bond Future	102	0	102	0	0.00
20/05/2014	2037 On 07-August-14	9.05	Put	Bond Future	11	0	11	0	0.00
20/05/2014	2037 On 07-August-14	9.06	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2037 On 06-November-14			Bond Future	9.12	97.8509	9.1237	97.8509	0.00
20/05/2014	2037 On 06-November-14	9.69	Call	Bond Future	4888	6	4888	6	0.00
20/05/2014	2037 On 06-November-14	9.71	Call	Bond Future	5053	6	5053	6	0.00
20/05/2014	2037 On 06-November-14	9.70	Call	Bond Future	4970	6	4970	6	0.00
20/05/2014	2037 On 06-November-14	9.70	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2037 On 06-November-14	9.71	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2037 On 06-November-14	9.69	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2037 On 05-February-15			Bond Future	9.20	95.1267	9.1957	95.1267	0.00
20/05/2014	2037 On 05-February-15	9.49	Call	Bond Future	2555	4	2555	4	0.00
20/05/2014	2037 On 05-February-15	9.51	Call	Bond Future	2725	4	2725	4	0.00
20/05/2014	2037 On 05-February-15	9.50	Call	Bond Future	2640	4	2640	4	0.00
20/05/2014	2037 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2037 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2037 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2038 On 07-August-14			Bond Future	120.06	120.1422	120.0611	120.1422	334.00
20/05/2014	2038 On 07-August-14	106.01	Call	Bond Future	14051	14	14051	14	0.00
20/05/2014	2038 On 07-August-14	106.00	Call	Bond Future	14061	14	14061	14	0.00
20/05/2014	2038 On 07-August-14	105.99	Call	Bond Future	14071	14	14071	14	0.00
20/05/2014	2038 On 07-August-14	105.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2038 On 07-August-14	106.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2038 On 07-August-14	106.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2038 On 06-November-14			Bond Future	121.90	121.9841	121.9017	121.9841	0.00
20/05/2014	2038 On 06-November-14	119.99	Call	Bond Future	1912	2	1912	2	0.00
20/05/2014	2038 On 06-November-14	120.01	Call	Bond Future	1892	2	1892	2	0.00
20/05/2014	2038 On 06-November-14	120.00	Call	Bond Future	1902	2	1902	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2014	2038 On 06-November-14	119.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2038 On 06-November-14	120.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2038 On 06-November-14	120.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2046 On 07-August-14			Bond Future	118.22	118.1857	118.2160	118.1857	5,218.00
20/05/2014	2046 On 07-August-14	104.45	Call	Bond Future	13766	14	13766	14	0.00
20/05/2014	2046 On 07-August-14	104.44	Call	Bond Future	13776	14	13776	14	0.00
20/05/2014	2046 On 07-August-14	104.43	Call	Bond Future	13786	14	13786	14	0.00
20/05/2014	2046 On 07-August-14	104.44	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2046 On 07-August-14	104.45	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2046 On 07-August-14	104.43	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2046 On 06-November-14			Bond Future	118.68	118.6518	118.6828	118.6518	0.00
20/05/2014	2046 On 06-November-14	104.43	Call	Bond Future	14253	14	14253	14	0.00
20/05/2014	2046 On 06-November-14	104.45	Call	Bond Future	14233	14	14233	14	0.00
20/05/2014	2046 On 06-November-14	104.44	Call	Bond Future	14243	14	14243	14	0.00
20/05/2014	2046 On 06-November-14	104.43	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2046 On 06-November-14	104.45	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2046 On 06-November-14	104.44	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2050 On 07-August-14			Bond Future	126.25	126.2170	126.2495	126.2170	2,150.00
20/05/2014	2050 On 07-August-14	112.00	Call	Bond Future	14250	14	14250	14	0.00
20/05/2014	2050 On 07-August-14	111.99	Call	Bond Future	14260	14	14260	14	0.00
20/05/2014	2050 On 07-August-14	112.01	Call	Bond Future	14240	14	14240	14	0.00
20/05/2014	2050 On 07-August-14	112.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2050 On 07-August-14	112.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2050 On 07-August-14	111.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2050 On 06-November-14			Bond Future	128.19	128.1516	128.1851	128.1516	0.00
20/05/2014	2050 On 06-November-14	126.01	Call	Bond Future	2175	2	2175	2	0.00
20/05/2014	2050 On 06-November-14	126.00	Call	Bond Future	2185	2	2185	2	0.00
20/05/2014	2050 On 06-November-14	125.99	Call	Bond Future	2195	2	2195	2	0.00
20/05/2014	2050 On 06-November-14	126.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2050 On 06-November-14	125.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	2050 On 06-November-14	126.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	5701 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	5706 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	8607 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/05/2014	8608 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	8657 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	AI03 On 09-March-16			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	AL12 On 07-August-14			Index Future	498.44	504.3250	498.4430	504.3250	0.00
20/05/2014	AL12 On 06-November-14			Index Future	506.02	511.9890	506.0180	511.9890	0.00
20/05/2014	AL12 On 05-February-15			Index Future	513.93	520.0030	513.9290	520.0030	0.00
20/05/2014	AL37 On 07-August-14			Index Future	425.17	426.9030	425.1720	426.9030	0.00
20/05/2014	AL37 On 06-November-14			Index Future	431.63	433.3900	431.6340	433.3900	0.00
20/05/2014	AL7T On 07-August-14			Index Future	501.70	505.0020	501.7000	505.0020	1.00
20/05/2014	AL7T On 06-November-14			Index Future	509.32	512.6760	509.3240	512.6760	0.00
20/05/2014	ALBI On 07-August-14			Index Future	455.13	458.5450	455.1300	458.5450	682.00
20/05/2014	ALBI On 06-November-14			Index Future	462.05	465.5130	462.0470	465.5130	0.00
20/05/2014	ALBI On 05-February-15			Index Future	469.27	472.8000	469.2710	472.8000	0.00
20/05/2014	C023 On 28-February-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C025 On 31-January-25			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C038 On 31-January-38			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C048 On 28-February-48			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C050 On 31-December-50			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C157 On 15-September-15			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C186 On 21-December-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C197 On 07-December-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C201 On 22-December-14			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C202 On 07-December-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C203 On 15-September-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C204 On 21-December-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C207 On 15-January-20			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C208 On 31-March-21			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C209 On 31-March-36			Price Contribution	6.25	6.2500	6.2500	6.2500	0.00
20/05/2014	C210 On 31-March-28			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C211 On 31-January-17			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C212 On 31-January-22			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C213 On 28-February-31			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	C214 On 28-February-41			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	CES1 On 20-April-18			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00

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20/05/2014	CS23 On 25-January-23			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	CS26 On 02-April-26			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	CS33 On 15-September-33			Price Contribution	100.00	100.0000	100.0000	100.0000	0.00
20/05/2014	EL28 On 07-August-14			Bond Future	122.66	122.6336	122.6647	122.6336	0.00
20/05/2014	EL28 On 07-August-14	114.01	Call	Bond Future	8655	9	8655	9	0.00
20/05/2014	EL28 On 07-August-14	114.00	Call	Bond Future	8665	9	8665	9	0.00
20/05/2014	EL28 On 07-August-14	113.99	Call	Bond Future	8675	9	8675	9	0.00
20/05/2014	EL28 On 07-August-14	114.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	EL28 On 07-August-14	113.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	EL28 On 07-August-14	114.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	EL28 On 06-November-14			Bond Future	123.06	123.0320	123.0637	123.0320	0.00
20/05/2014	EL28 On 06-November-14	122.00	Call	Bond Future	1064	1	1064	1	0.00
20/05/2014	EL28 On 06-November-14	121.99	Call	Bond Future	1074	1	1074	1	0.00
20/05/2014	EL28 On 06-November-14	122.01	Call	Bond Future	1054	1	1054	1	0.00
20/05/2014	EL28 On 06-November-14	122.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	EL28 On 06-November-14	122.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	EL28 On 06-November-14	121.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	ES33 On 07-August-14			Bond Future	9.65	85.5834	9.6463	85.5834	6,220.00
20/05/2014	ES33 On 07-August-14	10.15	Call	Bond Future	3599	5	3599	5	0.00
20/05/2014	ES33 On 07-August-14	10.16	Call	Bond Future	3667	5	3667	5	0.00
20/05/2014	ES33 On 07-August-14	10.14	Call	Bond Future	3530	5	3530	5	0.00
20/05/2014	ES33 On 07-August-14	10.15	Put	Bond Future	0	0	0	0	0.00
20/05/2014	ES33 On 07-August-14	10.16	Put	Bond Future	0	0	0	0	0.00
20/05/2014	ES33 On 07-August-14	10.14	Put	Bond Future	0	0	0	0	0.00
20/05/2014	ES33 On 06-November-14			Bond Future	9.74	83.0999	9.7427	83.0999	0.00
20/05/2014	ES33 On 06-November-14	10.29	Call	Bond Future	3836	5	3836	5	0.00
20/05/2014	ES33 On 06-November-14	10.30	Call	Bond Future	3903	5	3903	5	0.00
20/05/2014	ES33 On 06-November-14	10.31	Call	Bond Future	3970	5	3970	5	0.00
20/05/2014	ES33 On 06-November-14	10.29	Put	Bond Future	0	0	0	0	0.00
20/05/2014	ES33 On 06-November-14	10.30	Put	Bond Future	0	0	0	0	0.00
20/05/2014	ES33 On 06-November-14	10.31	Put	Bond Future	0	0	0	0	0.00
20/05/2014	ES33 On 05-February-15			Bond Future	9.84	84.4021	9.8401	84.4021	0.00
20/05/2014	ES33 On 05-February-15	10.01	Call	Bond Future	1202	2	1202	2	0.00
20/05/2014	ES33 On 05-February-15	10.00	Call	Bond Future	1132	2	1132	2	0.00

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20/05/2014	ES33 On 05-February-15	9.99	Call	Bond Future	1062	2	1062	2	0.00
20/05/2014	ES33 On 05-February-15	10.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	ES33 On 05-February-15	10.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	ES33 On 05-February-15	9.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	GOVI On 07-August-14			GOVI	453.88	457.0360	453.8760	457.0360	507.00
20/05/2014	GOVI On 07-August-14	459.99	Call	GOVI	0	0	0	0	0.00
20/05/2014	GOVI On 07-August-14	460.00	Call	GOVI	0	0	0	0	0.00
20/05/2014	GOVI On 07-August-14	460.01	Call	GOVI	0	0	0	0	0.00
20/05/2014	GOVI On 07-August-14	459.99	Put	GOVI	61140	3	61140	3	0.00
20/05/2014	GOVI On 07-August-14	460.00	Put	GOVI	61240	3	61240	3	0.00
20/05/2014	GOVI On 07-August-14	460.01	Put	GOVI	61340	3	61340	3	0.00
20/05/2014	GOVI On 06-November-14			GOVI	460.77	463.9810	460.7740	463.9810	28.00
20/05/2014	GOVI On 06-November-14	448.99	Call	GOVI	117840	15	117840	15	0.00
20/05/2014	GOVI On 06-November-14	449.01	Call	GOVI	117640	15	117640	15	0.00
20/05/2014	GOVI On 06-November-14	449.00	Call	GOVI	117740	15	117740	15	0.00
20/05/2014	GOVI On 06-November-14	449.01	Put	GOVI	0	0	0	0	0.00
20/05/2014	GOVI On 06-November-14	449.00	Put	GOVI	0	0	0	0	0.00
20/05/2014	GOVI On 06-November-14	448.99	Put	GOVI	0	0	0	0	0.00
20/05/2014	GOVI On 05-February-15			GOVI	467.98	471.2450	467.9770	471.2450	0.00
20/05/2014	GOVI On 05-February-15	459.99	Call	GOVI	79870	11	79870	11	0.00
20/05/2014	GOVI On 05-February-15	460.01	Call	GOVI	79670	11	79670	11	0.00
20/05/2014	GOVI On 05-February-15	460.00	Call	GOVI	79770	11	79770	11	0.00
20/05/2014	GOVI On 05-February-15	460.00	Put	GOVI	0	0	0	0	0.00
20/05/2014	GOVI On 05-February-15	460.01	Put	GOVI	0	0	0	0	0.00
20/05/2014	GOVI On 05-February-15	459.99	Put	GOVI	0	0	0	0	0.00
20/05/2014	GVIX On 01-January-29			LIVE INDEX	110.00	110.0000	110.0000	110.0000	0.00
20/05/2014	ICAA On 07-August-14			Can-Do Interest Rate	141.24	141.2028	141.2357	141.2028	635.00
20/05/2014	IGOV On 07-August-14			Index Future	214.61	214.5640	214.6050	214.5640	1,268.00
20/05/2014	IGOV On 06-November-14			Index Future	217.89	217.8510	217.8920	217.8510	87.00
20/05/2014	IGOV On 05-February-15			Index Future	221.33	221.2860	221.3250	221.2860	0.00
20/05/2014	ILBI On 07-August-14			Index Future	581.90	581.7860	581.8980	581.7860	210.00
20/05/2014	ILBI On 06-November-14			Index Future	590.82	590.7080	590.8190	590.7080	0.00
20/05/2014	J157 On 15-September-15			Interest Rate Swap	8.82	(0.0200)	8.8220	(0.0200)	0.00
20/05/2014	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
20/05/2014	J201 On 22-December-14			Interest Rate Swap	8.66	0.0514	8.6550	0.0514	0.00
20/05/2014	J203 On 15-September-17			Interest Rate Swap	8.98	0.0847	8.9750	0.0847	0.00
20/05/2014	J204 On 21-December-18			Interest Rate Swap	8.96	0.0958	8.9620	0.0958	0.00
20/05/2014	J207 On 15-January-20			Interest Rate Swap	9.00	0.0691	8.9970	0.0691	0.00
20/05/2014	JBAF On 21-May-14			Jibar Tradeable Future	5.80	94.2100	5.8000	94.2100	2,000.00
20/05/2014	JBAF On 18-June-14			Jibar Tradeable Future	5.95	94.1100	5.9500	94.1100	2,000.00
20/05/2014	JBAF On 16-July-14			Jibar Tradeable Future	6.00	94.0800	6.0000	94.0800	545.00
20/05/2014	JBAF On 20-August-14			Jibar Tradeable Future	6.15	93.9300	6.1500	93.9300	0.00
20/05/2014	JBAF On 17-September-14			Jibar Tradeable Future	6.20	93.8600	6.2000	93.8600	1,000.00
20/05/2014	JBAF On 15-October-14			Jibar Tradeable Future	6.36	93.7100	6.3600	93.7100	0.00
20/05/2014	JBAF On 17-December-14			Jibar Tradeable Future	6.56	93.5100	6.5600	93.5100	0.00
20/05/2014	JBAF On 18-March-15			Jibar Tradeable Future	6.81	93.2500	6.8100	93.2500	2,850.00
20/05/2014	JBAF On 17-June-15			Jibar Tradeable Future	6.98	93.0800	6.9800	93.0800	5,000.00
20/05/2014	JBAF On 16-September-15			Jibar Tradeable Future	7.14	92.9200	7.1400	92.9200	0.00
20/05/2014	JBAF On 15-December-15			Jibar Tradeable Future	7.29	92.7800	7.2900	92.7800	0.00
20/05/2014	JBAF On 16-March-16			Jibar Tradeable Future	7.44	92.6300	7.4400	92.6300	0.00
20/05/2014	R023 On 07-August-14			Bond Future	8.11	101.8911	8.1110	101.8911	12,377.00
20/05/2014	R023 On 07-August-14	8.49	Call	Bond Future	3056	4	3056	4	0.00
20/05/2014	R023 On 07-August-14	8.51	Call	Bond Future	3138	4	3138	4	0.00
20/05/2014	R023 On 07-August-14	8.50	Call	Bond Future	3097	4	3097	4	0.00
20/05/2014	R023 On 07-August-14	8.49	Put	Bond Future	816	1	816	1	0.00
20/05/2014	R023 On 07-August-14	8.51	Put	Bond Future	782	1	782	1	0.00
20/05/2014	R023 On 07-August-14	8.50	Put	Bond Future	799	1	799	1	0.00
20/05/2014	R023 On 06-November-14			Bond Future	8.19	99.5199	8.1932	99.5199	0.00
20/05/2014	R023 On 06-November-14	8.60	Call	Bond Future	3835	4	3835	4	0.00
20/05/2014	R023 On 06-November-14	8.61	Call	Bond Future	3872	4	3872	4	0.00
20/05/2014	R023 On 06-November-14	8.59	Call	Bond Future	3798	4	3798	4	0.00
20/05/2014	R023 On 06-November-14	8.60	Put	Bond Future	1495	1	1495	1	0.00
20/05/2014	R023 On 06-November-14	8.61	Put	Bond Future	1476	1	1476	1	0.00
20/05/2014	R023 On 06-November-14	8.59	Put	Bond Future	1515	1	1515	1	0.00
20/05/2014	R023 On 05-February-15			Bond Future	8.28	101.0791	8.2755	101.0791	0.00
20/05/2014	R023 On 05-February-15	8.75	Call	Bond Future	4580	5	4580	5	0.00
20/05/2014	R023 On 05-February-15	8.76	Call	Bond Future	4615	5	4615	5	0.00
20/05/2014	R023 On 05-February-15	8.74	Call	Bond Future	4544	5	4544	5	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2014	R023 On 05-February-15	8.75	Put	Bond Future	1930	2	1930	2	0.00
20/05/2014	R023 On 05-February-15	8.76	Put	Bond Future	1911	2	1911	2	0.00
20/05/2014	R023 On 05-February-15	8.74	Put	Bond Future	1950	2	1950	2	0.00
20/05/2014	R157 On 07-August-14			Bond Future	6.89	112.4710	6.8917	112.4710	8,548.00
20/05/2014	R157 On 07-August-14	6.74	Call	Bond Future	156	0	156	0	0.00
20/05/2014	R157 On 07-August-14	6.75	Call	Bond Future	160	0	160	0	0.00
20/05/2014	R157 On 07-August-14	6.76	Call	Bond Future	165	0	165	0	0.00
20/05/2014	R157 On 07-August-14	6.74	Put	Bond Future	321	0	321	0	0.00
20/05/2014	R157 On 07-August-14	6.75	Put	Bond Future	315	0	315	0	0.00
20/05/2014	R157 On 07-August-14	6.76	Put	Bond Future	309	0	309	0	0.00
20/05/2014	R157 On 06-November-14			Bond Future	7.13	107.3685	7.1292	107.3685	0.00
20/05/2014	R157 On 06-November-14	6.20	Call	Bond Future	53	0	53	0	0.00
20/05/2014	R157 On 06-November-14	6.19	Call	Bond Future	52	0	52	0	0.00
20/05/2014	R157 On 06-November-14	6.21	Call	Bond Future	55	0	55	0	0.00
20/05/2014	R157 On 06-November-14	6.21	Put	Bond Future	832	1	832	1	0.00
20/05/2014	R157 On 06-November-14	6.19	Put	Bond Future	846	1	846	1	0.00
20/05/2014	R157 On 06-November-14	6.20	Put	Bond Future	839	1	839	1	0.00
20/05/2014	R157 On 05-February-15			Bond Future	7.51	109.0516	7.5132	109.0516	0.00
20/05/2014	R157 On 05-February-15	8.74	Call	Bond Future	845	1	845	1	0.00
20/05/2014	R157 On 05-February-15	8.76	Call	Bond Future	854	1	854	1	0.00
20/05/2014	R157 On 05-February-15	8.75	Call	Bond Future	849	1	849	1	0.00
20/05/2014	R157 On 05-February-15	8.75	Put	Bond Future	126	0	126	0	0.00
20/05/2014	R157 On 05-February-15	8.74	Put	Bond Future	128	0	128	0	0.00
20/05/2014	R157 On 05-February-15	8.76	Put	Bond Future	125	0	125	0	0.00
20/05/2014	R186 On 07-August-14			Bond Future	8.26	119.6808	8.2643	119.6808	49,540.00
20/05/2014	R186 On 07-August-14	8.29	Call	Bond Future	2516	3	2516	3	0.00
20/05/2014	R186 On 07-August-14	8.31	Call	Bond Future	2605	3	2605	3	0.00
20/05/2014	R186 On 07-August-14	8.25	Call	Bond Future	2344	3	2344	3	1,200.00
20/05/2014	R186 On 07-August-14	8.30	Call	Bond Future	2561	3	2561	3	0.00
20/05/2014	R186 On 07-August-14	9.20	Call	Bond Future	7934	9	7934	9	0.00
20/05/2014	R186 On 07-August-14	8.70	Call	Bond Future	4660	6	4660	6	0.00
20/05/2014	R186 On 07-August-14	8.92	Call	Bond Future	6037	7	6037	7	0.00
20/05/2014	R186 On 07-August-14	8.31	Put	Bond Future	2216	2	2216	2	0.00
20/05/2014	R186 On 07-August-14	8.29	Put	Bond Future	2297	2	2297	2	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2014	R186 On 07-August-14	9.20	Put	Bond Future	305	0	305	0	2,100.00
20/05/2014	R186 On 07-August-14	8.30	Put	Bond Future	2256	2	2256	2	0.00
20/05/2014	R186 On 07-August-14	8.25	Put	Bond Future	2466	2	2466	2	0.00
20/05/2014	R186 On 07-August-14	8.70	Put	Bond Future	1018	1	1018	1	1,000.00
20/05/2014	R186 On 07-August-14	8.92	Put	Bond Future	616	0	616	0	840.00
20/05/2014	R186 On 06-November-14			Bond Future	8.34	121.5013	8.3367	121.5013	0.00
20/05/2014	R186 On 06-November-14	9.17	Call	Bond Future	7862	9	7862	9	0.00
20/05/2014	R186 On 06-November-14	8.14	Call	Bond Future	2760	3	2760	3	0.00
20/05/2014	R186 On 06-November-14	8.16	Call	Bond Future	2832	3	2832	3	0.00
20/05/2014	R186 On 06-November-14	8.15	Call	Bond Future	2796	3	2796	3	0.00
20/05/2014	R186 On 06-November-14	8.15	Put	Bond Future	4373	4	4373	4	0.00
20/05/2014	R186 On 06-November-14	8.16	Put	Bond Future	4324	4	4324	4	0.00
20/05/2014	R186 On 06-November-14	8.14	Put	Bond Future	4422	4	4422	4	0.00
20/05/2014	R186 On 06-November-14	9.17	Put	Bond Future	1169	1	1169	1	2,010.00
20/05/2014	R186 On 05-February-15			Bond Future	8.41	118.1093	8.4070	118.1093	0.00
20/05/2014	R186 On 05-February-15	8.75	Call	Bond Future	5898	7	5898	7	0.00
20/05/2014	R186 On 05-February-15	8.76	Call	Bond Future	5946	7	5946	7	0.00
20/05/2014	R186 On 05-February-15	8.74	Call	Bond Future	5850	7	5850	7	0.00
20/05/2014	R186 On 05-February-15	8.75	Put	Bond Future	3133	3	3133	3	0.00
20/05/2014	R186 On 05-February-15	8.76	Put	Bond Future	3102	3	3102	3	0.00
20/05/2014	R186 On 05-February-15	8.74	Put	Bond Future	3164	3	3164	3	0.00
20/05/2014	R197 On 07-August-14			Bond Future	283.22	283.1443	283.2151	283.1443	1,244.00
20/05/2014	R197 On 07-August-14	270.00	Call	Bond Future	13215	13	13215	13	0.00
20/05/2014	R197 On 07-August-14	270.01	Call	Bond Future	13205	13	13205	13	0.00
20/05/2014	R197 On 07-August-14	269.99	Call	Bond Future	13225	13	13225	13	0.00
20/05/2014	R197 On 07-August-14	270.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R197 On 07-August-14	270.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R197 On 07-August-14	269.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R197 On 06-November-14			Bond Future	287.56	287.4846	287.5567	287.4846	0.00
20/05/2014	R197 On 06-November-14	285.00	Call	Bond Future	2557	2	2557	2	0.00
20/05/2014	R197 On 06-November-14	284.99	Call	Bond Future	2567	2	2567	2	0.00
20/05/2014	R197 On 06-November-14	285.01	Call	Bond Future	2547	2	2547	2	0.00
20/05/2014	R197 On 06-November-14	285.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R197 On 06-November-14	285.01	Put	Bond Future	0	0	0	0	0.00

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20/05/2014	R197 On 06-November-14	284.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R201 On 07-August-14			Bond Future	6.36	102.0648	6.3611	102.0648	0.00
20/05/2014	R201 On 07-August-14	5.29	Call	Bond Future	56	0	56	0	0.00
20/05/2014	R201 On 07-August-14	5.31	Call	Bond Future	58	0	58	0	0.00
20/05/2014	R201 On 07-August-14	5.30	Call	Bond Future	57	0	57	0	0.00
20/05/2014	R201 On 07-August-14	5.29	Put	Bond Future	441	0	441	0	0.00
20/05/2014	R201 On 07-August-14	5.30	Put	Bond Future	438	0	438	0	0.00
20/05/2014	R201 On 07-August-14	5.31	Put	Bond Future	436	0	436	0	0.00
20/05/2014	R202 On 07-August-14			Bond Future	228.44	228.3858	228.4436	228.3858	44,590.00
20/05/2014	R202 On 07-August-14	207.99	Call	Bond Future	20575	21	20575	21	0.00
20/05/2014	R202 On 07-August-14	208.01	Call	Bond Future	20556	21	20556	21	0.00
20/05/2014	R202 On 07-August-14	208.00	Call	Bond Future	20565	21	20565	21	0.00
20/05/2014	R202 On 07-August-14	208.00	Put	Bond Future	122	0	122	0	0.00
20/05/2014	R202 On 07-August-14	207.99	Put	Bond Future	122	0	122	0	0.00
20/05/2014	R202 On 07-August-14	208.01	Put	Bond Future	122	0	122	0	0.00
20/05/2014	R202 On 06-November-14			Bond Future	231.95	231.8865	231.9455	231.8865	0.00
20/05/2014	R202 On 06-November-14	226.99	Call	Bond Future	4955	5	4955	5	0.00
20/05/2014	R202 On 06-November-14	227.00	Call	Bond Future	4945	5	4945	5	0.00
20/05/2014	R202 On 06-November-14	227.01	Call	Bond Future	4935	5	4935	5	0.00
20/05/2014	R202 On 06-November-14	227.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R202 On 06-November-14	227.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R202 On 06-November-14	226.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R203 On 07-August-14			Bond Future	7.38	105.9956	7.3759	105.9956	24,254.00
20/05/2014	R203 On 07-August-14	7.31	Call	Bond Future	583	1	583	1	0.00
20/05/2014	R203 On 07-August-14	7.30	Call	Bond Future	570	1	570	1	0.00
20/05/2014	R203 On 07-August-14	6.84	Call	Bond Future	166	0	166	0	46.00
20/05/2014	R203 On 07-August-14	7.29	Call	Bond Future	557	1	557	1	0.00
20/05/2014	R203 On 07-August-14	7.30	Put	Bond Future	780	1	780	1	0.00
20/05/2014	R203 On 07-August-14	7.31	Put	Bond Future	765	1	765	1	0.00
20/05/2014	R203 On 07-August-14	7.29	Put	Bond Future	795	1	795	1	0.00
20/05/2014	R203 On 07-August-14	6.84	Put	Bond Future	1659	1	1659	1	0.00
20/05/2014	R203 On 06-November-14			Bond Future	7.50	103.4441	7.4988	103.4441	0.00
20/05/2014	R203 On 06-November-14	6.98	Call	Bond Future	425	1	425	1	14.00
20/05/2014	R203 On 06-November-14	6.84	Call	Bond Future	328	0	328	0	45.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2014	R203 On 06-November-14	6.86	Call	Bond Future	341	0	341	0	0.00
20/05/2014	R203 On 06-November-14	6.85	Call	Bond Future	334	0	334	0	0.00
20/05/2014	R203 On 06-November-14	6.98	Put	Bond Future	1759	2	1759	2	0.00
20/05/2014	R203 On 06-November-14	6.84	Put	Bond Future	2025	2	2025	2	0.00
20/05/2014	R203 On 06-November-14	6.86	Put	Bond Future	1986	2	1986	2	0.00
20/05/2014	R203 On 06-November-14	6.85	Put	Bond Future	2005	2	2005	2	0.00
20/05/2014	R203 On 05-February-15			Bond Future	7.63	105.0650	7.6325	105.0650	0.00
20/05/2014	R203 On 05-February-15	7.69	Call	Bond Future	1238	1	1238	1	55.00
20/05/2014	R203 On 05-February-15	8.35	Call	Bond Future	2204	2	2204	2	0.00
20/05/2014	R203 On 05-February-15	8.34	Call	Bond Future	2188	2	2188	2	0.00
20/05/2014	R203 On 05-February-15	8.36	Call	Bond Future	2221	2	2221	2	0.00
20/05/2014	R203 On 05-February-15	8.35	Put	Bond Future	547	0	547	0	0.00
20/05/2014	R203 On 05-February-15	8.36	Put	Bond Future	541	0	541	0	0.00
20/05/2014	R203 On 05-February-15	7.69	Put	Bond Future	1104	1	1104	1	0.00
20/05/2014	R203 On 05-February-15	8.34	Put	Bond Future	554	0	554	0	0.00
20/05/2014	R204 On 07-August-14			Bond Future	7.58	103.0611	7.5754	103.0611	24,816.00
20/05/2014	R204 On 07-August-14	7.45	Call	Bond Future	737	1	737	1	0.00
20/05/2014	R204 On 07-August-14	7.46	Call	Bond Future	753	1	753	1	0.00
20/05/2014	R204 On 07-August-14	7.78	Call	Bond Future	1382	2	1382	2	0.00
20/05/2014	R204 On 07-August-14	7.44	Call	Bond Future	721	1	721	1	0.00
20/05/2014	R204 On 07-August-14	7.78	Put	Bond Future	631	1	631	1	530.00
20/05/2014	R204 On 07-August-14	7.44	Put	Bond Future	1222	1	1222	1	0.00
20/05/2014	R204 On 07-August-14	7.45	Put	Bond Future	1201	1	1201	1	0.00
20/05/2014	R204 On 07-August-14	7.46	Put	Bond Future	1180	1	1180	1	0.00
20/05/2014	R204 On 06-November-14			Bond Future	7.68	104.6287	7.6765	104.6287	0.00
20/05/2014	R204 On 06-November-14	7.00	Call	Bond Future	460	1	460	1	0.00
20/05/2014	R204 On 06-November-14	7.01	Call	Bond Future	469	1	469	1	0.00
20/05/2014	R204 On 06-November-14	7.99	Call	Bond Future	1973	2	1973	2	0.00
20/05/2014	R204 On 06-November-14	6.99	Call	Bond Future	452	1	452	1	0.00
20/05/2014	R204 On 06-November-14	7.00	Put	Bond Future	2858	3	2858	3	0.00
20/05/2014	R204 On 06-November-14	7.99	Put	Bond Future	885	1	885	1	1,270.00
20/05/2014	R204 On 06-November-14	6.99	Put	Bond Future	2885	3	2885	3	0.00
20/05/2014	R204 On 06-November-14	7.01	Put	Bond Future	2831	3	2831	3	0.00
20/05/2014	R204 On 05-February-15			Bond Future	7.78	102.2331	7.7789	102.2331	0.00

Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2014	R204 On 05-February-15	8.25	Call	Bond Future	2567	3	2567	3	0.00
20/05/2014	R204 On 05-February-15	8.24	Call	Bond Future	2546	3	2546	3	0.00
20/05/2014	R204 On 05-February-15	8.26	Call	Bond Future	2588	3	2588	3	0.00
20/05/2014	R204 On 05-February-15	8.26	Put	Bond Future	1018	1	1018	1	0.00
20/05/2014	R204 On 05-February-15	8.25	Put	Bond Future	1029	1	1029	1	0.00
20/05/2014	R204 On 05-February-15	8.24	Put	Bond Future	1040	1	1040	1	0.00
20/05/2014	R207 On 07-August-14			Bond Future	7.77	98.7072	7.7741	98.7072	34,069.00
20/05/2014	R207 On 07-August-14	7.69	Call	Bond Future	982	1	982	1	0.00
20/05/2014	R207 On 07-August-14	7.70	Call	Bond Future	1002	1	1002	1	0.00
20/05/2014	R207 On 07-August-14	7.71	Call	Bond Future	1021	1	1021	1	0.00
20/05/2014	R207 On 07-August-14	7.70	Put	Bond Future	1321	1	1321	1	0.00
20/05/2014	R207 On 07-August-14	7.71	Put	Bond Future	1297	1	1297	1	0.00
20/05/2014	R207 On 07-August-14	7.69	Put	Bond Future	1344	1	1344	1	0.00
20/05/2014	R207 On 06-November-14			Bond Future	7.87	100.2091	7.8650	100.2091	0.00
20/05/2014	R207 On 06-November-14	7.34	Call	Bond Future	785	1	785	1	0.00
20/05/2014	R207 On 06-November-14	7.36	Call	Bond Future	811	1	811	1	0.00
20/05/2014	R207 On 06-November-14	7.35	Call	Bond Future	798	1	798	1	0.00
20/05/2014	R207 On 06-November-14	7.34	Put	Bond Future	2979	3	2979	3	0.00
20/05/2014	R207 On 06-November-14	7.35	Put	Bond Future	2949	3	2949	3	0.00
20/05/2014	R207 On 06-November-14	7.36	Put	Bond Future	2920	3	2920	3	0.00
20/05/2014	R207 On 05-February-15			Bond Future	7.96	98.1378	7.9575	98.1378	0.00
20/05/2014	R207 On 05-February-15	8.49	Call	Bond Future	3283	4	3283	4	0.00
20/05/2014	R207 On 05-February-15	8.51	Call	Bond Future	3335	4	3335	4	0.00
20/05/2014	R207 On 05-February-15	8.50	Call	Bond Future	3309	4	3309	4	0.00
20/05/2014	R207 On 05-February-15	8.50	Put	Bond Future	1198	1	1198	1	0.00
20/05/2014	R207 On 05-February-15	8.51	Put	Bond Future	1185	1	1185	1	0.00
20/05/2014	R207 On 05-February-15	8.49	Put	Bond Future	1211	1	1211	1	0.00
20/05/2014	R208 On 07-August-14			Bond Future	7.93	97.0275	7.9285	97.0275	11,985.00
20/05/2014	R208 On 07-August-14	7.80	Call	Bond Future	1054	1	1054	1	0.00
20/05/2014	R208 On 07-August-14	8.28	Call	Bond Future	2376	3	2376	3	0.00
20/05/2014	R208 On 07-August-14	7.81	Call	Bond Future	1075	1	1075	1	0.00
20/05/2014	R208 On 07-August-14	7.79	Call	Bond Future	1033	1	1033	1	0.00
20/05/2014	R208 On 07-August-14	8.28	Put	Bond Future	675	1	675	1	630.00
20/05/2014	R208 On 07-August-14	7.81	Put	Bond Future	1658	1	1658	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
20/05/2014	R208 On 07-August-14	7.80	Put	Bond Future	1686	1	1686	1	0.00
20/05/2014	R208 On 07-August-14	7.79	Put	Bond Future	1714	1	1714	1	0.00
20/05/2014	R208 On 06-November-14			Bond Future	8.02	95.1048	8.0157	95.1048	0.00
20/05/2014	R208 On 06-November-14	7.44	Call	Bond Future	830	1	830	1	0.00
20/05/2014	R208 On 06-November-14	7.46	Call	Bond Future	859	1	859	1	0.00
20/05/2014	R208 On 06-November-14	7.45	Call	Bond Future	844	1	844	1	0.00
20/05/2014	R208 On 06-November-14	8.50	Call	Bond Future	3268	4	3268	4	0.00
20/05/2014	R208 On 06-November-14	7.45	Put	Bond Future	3569	3	3569	3	0.00
20/05/2014	R208 On 06-November-14	7.46	Put	Bond Future	3534	3	3534	3	0.00
20/05/2014	R208 On 06-November-14	8.50	Put	Bond Future	1010	1	1010	1	1,520.00
20/05/2014	R208 On 06-November-14	7.44	Put	Bond Future	3604	3	3604	3	0.00
20/05/2014	R208 On 05-February-15			Bond Future	8.10	96.5950	8.1021	96.5950	0.00
20/05/2014	R208 On 05-February-15	8.49	Call	Bond Future	3380	4	3380	4	0.00
20/05/2014	R208 On 05-February-15	8.51	Call	Bond Future	3436	4	3436	4	0.00
20/05/2014	R208 On 05-February-15	8.50	Call	Bond Future	3408	4	3408	4	0.00
20/05/2014	R208 On 05-February-15	8.49	Put	Bond Future	1627	1	1627	1	0.00
20/05/2014	R208 On 05-February-15	8.50	Put	Bond Future	1610	1	1610	1	0.00
20/05/2014	R208 On 05-February-15	8.51	Put	Bond Future	1594	1	1594	1	0.00
20/05/2014	R209 On 07-August-14			Bond Future	8.95	77.7566	8.9528	77.7566	24,622.00
20/05/2014	R209 On 07-August-14	9.04	Call	Bond Future	2690	3	2690	3	0.00
20/05/2014	R209 On 07-August-14	9.05	Call	Bond Future	2731	3	2731	3	0.00
20/05/2014	R209 On 07-August-14	9.06	Call	Bond Future	2771	3	2771	3	0.00
20/05/2014	R209 On 07-August-14	9.06	Put	Bond Future	1967	2	1967	2	0.00
20/05/2014	R209 On 07-August-14	9.04	Put	Bond Future	2035	2	2035	2	0.00
20/05/2014	R209 On 07-August-14	9.05	Put	Bond Future	2001	2	2001	2	0.00
20/05/2014	R209 On 06-November-14			Bond Future	9.02	75.7925	9.0215	75.7925	0.00
20/05/2014	R209 On 06-November-14	10.00	Call	Bond Future	7804	9	7804	9	0.00
20/05/2014	R209 On 06-November-14	9.50	Call	Bond Future	5400	6	5400	6	0.00
20/05/2014	R209 On 06-November-14	8.95	Call	Bond Future	3164	4	3164	4	2,050.00
20/05/2014	R209 On 06-November-14	10.05	Call	Bond Future	8052	9	8052	9	0.00
20/05/2014	R209 On 06-November-14	8.50	Call	Bond Future	1801	2	1801	2	5,500.00
20/05/2014	R209 On 06-November-14	9.95	Call	Bond Future	7553	8	7553	8	0.00
20/05/2014	R209 On 06-November-14	8.99	Call	Bond Future	3306	4	3306	4	0.00
20/05/2014	R209 On 06-November-14	9.05	Call	Bond Future	3528	4	3528	4	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
20/05/2014	R209 On 06-November-14	9.58	Call	Bond Future	5766	7	5766	7	0.00
20/05/2014	R209 On 06-November-14	9.01	Call	Bond Future	3379	4	3379	4	0.00
20/05/2014	R209 On 06-November-14	9.00	Call	Bond Future	3342	4	3342	4	1,640.00
20/05/2014	R209 On 06-November-14	9.95	Put	Bond Future	1094	1	1094	1	2,050.00
20/05/2014	R209 On 06-November-14	8.50	Put	Bond Future	5861	5	5861	5	0.00
20/05/2014	R209 On 06-November-14	10.00	Put	Bond Future	1022	1	1022	1	1,640.00
20/05/2014	R209 On 06-November-14	10.05	Put	Bond Future	951	1	951	1	2,050.00
20/05/2014	R209 On 06-November-14	9.00	Put	Bond Future	3503	3	3503	3	0.00
20/05/2014	R209 On 06-November-14	9.50	Put	Bond Future	1956	2	1956	2	5,500.00
20/05/2014	R209 On 06-November-14	8.95	Put	Bond Future	3701	3	3701	3	0.00
20/05/2014	R209 On 06-November-14	9.01	Put	Bond Future	3465	3	3465	3	0.00
20/05/2014	R209 On 06-November-14	8.99	Put	Bond Future	3542	3	3542	3	0.00
20/05/2014	R209 On 06-November-14	9.05	Put	Bond Future	3315	3	3315	3	0.00
20/05/2014	R209 On 06-November-14	9.58	Put	Bond Future	1770	1	1770	1	907.00
20/05/2014	R209 On 05-February-15			Bond Future	9.09	76.9803	9.0885	76.9803	0.00
20/05/2014	R209 On 05-February-15	9.25	Call	Bond Future	4854	6	4854	6	0.00
20/05/2014	R209 On 05-February-15	9.26	Call	Bond Future	4893	6	4893	6	0.00
20/05/2014	R209 On 05-February-15	9.24	Call	Bond Future	4815	6	4815	6	0.00
20/05/2014	R209 On 05-February-15	9.25	Put	Bond Future	3677	3	3677	3	0.00
20/05/2014	R209 On 05-February-15	9.26	Put	Bond Future	3644	3	3644	3	0.00
20/05/2014	R209 On 05-February-15	9.24	Put	Bond Future	3710	3	3710	3	0.00
20/05/2014	R210 On 07-August-14			Bond Future	170.31	170.2652	170.3075	170.2652	618.00
20/05/2014	R210 On 07-August-14	159.00	Call	Bond Future	11308	11	11308	11	0.00
20/05/2014	R210 On 07-August-14	158.99	Call	Bond Future	11318	11	11318	11	0.00
20/05/2014	R210 On 07-August-14	159.01	Call	Bond Future	11298	11	11298	11	0.00
20/05/2014	R210 On 07-August-14	158.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R210 On 07-August-14	159.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R210 On 07-August-14	159.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R210 On 06-November-14			Bond Future	170.88	170.8355	170.8787	170.8355	0.00
20/05/2014	R210 On 06-November-14	169.00	Call	Bond Future	1879	2	1879	2	0.00
20/05/2014	R210 On 06-November-14	168.99	Call	Bond Future	1889	2	1889	2	0.00
20/05/2014	R210 On 06-November-14	169.01	Call	Bond Future	1869	2	1869	2	0.00
20/05/2014	R210 On 06-November-14	169.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	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
20/05/2014	R210 On 06-November-14	168.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R211 On 07-August-14			Bond Future	128.89	128.8601	128.8896	128.8601	390.00
20/05/2014	R211 On 07-August-14	127.99	Call	Bond Future	900	1	900	1	0.00
20/05/2014	R211 On 07-August-14	128.00	Call	Bond Future	890	1	890	1	0.00
20/05/2014	R211 On 07-August-14	128.01	Call	Bond Future	880	1	880	1	0.00
20/05/2014	R211 On 07-August-14	128.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R211 On 07-August-14	128.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R211 On 07-August-14	127.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R211 On 06-November-14			Bond Future	130.87	130.8356	130.8658	130.8356	0.00
20/05/2014	R211 On 06-November-14	129.99	Call	Bond Future	876	1	876	1	0.00
20/05/2014	R211 On 06-November-14	130.00	Call	Bond Future	866	1	866	1	0.00
20/05/2014	R211 On 06-November-14	130.01	Call	Bond Future	856	1	856	1	0.00
20/05/2014	R211 On 06-November-14	130.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R211 On 06-November-14	129.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R211 On 06-November-14	130.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R212 On 07-August-14			Bond Future	134.26	134.2232	134.2562	134.2232	21,797.00
20/05/2014	R212 On 07-August-14	128.99	Call	Bond Future	5266	5	5266	5	0.00
20/05/2014	R212 On 07-August-14	129.00	Call	Bond Future	5256	5	5256	5	0.00
20/05/2014	R212 On 07-August-14	129.01	Call	Bond Future	5246	5	5246	5	0.00
20/05/2014	R212 On 07-August-14	128.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R212 On 07-August-14	129.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R212 On 07-August-14	129.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R212 On 06-November-14			Bond Future	136.31	136.2809	136.3147	136.2809	0.00
20/05/2014	R212 On 06-November-14	135.01	Call	Bond Future	1305	1	1305	1	0.00
20/05/2014	R212 On 06-November-14	135.00	Call	Bond Future	1315	1	1315	1	0.00
20/05/2014	R212 On 06-November-14	134.99	Call	Bond Future	1325	1	1325	1	0.00
20/05/2014	R212 On 06-November-14	135.00	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R212 On 06-November-14	135.01	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R212 On 06-November-14	134.99	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R213 On 07-August-14			Bond Future	8.81	88.4442	8.8070	88.4442	24,188.00
20/05/2014	R213 On 07-August-14	8.84	Call	Bond Future	2440	3	2440	3	0.00
20/05/2014	R213 On 07-August-14	8.86	Call	Bond Future	2520	3	2520	3	0.00
20/05/2014	R213 On 07-August-14	8.85	Call	Bond Future	2480	3	2480	3	0.00
20/05/2014	R213 On 07-August-14	8.86	Put	Bond Future	2116	2	2116	2	0.00



Date	Contract Details	Strike	Call/ Put	Product	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
20/05/2014	R213 On 07-August-14	8.85	Put	Bond Future	2152	2	2152	2	0.00
20/05/2014	R213 On 07-August-14	8.84	Put	Bond Future	2189	2	2189	2	0.00
20/05/2014	R213 On 06-November-14			Bond Future	8.88	86.2481	8.8811	86.2481	0.00
20/05/2014	R213 On 06-November-14	8.84	Call	Bond Future	3276	4	3276	4	0.00
20/05/2014	R213 On 06-November-14	8.86	Call	Bond Future	3350	4	3350	4	0.00
20/05/2014	R213 On 06-November-14	8.85	Call	Bond Future	3313	4	3313	4	0.00
20/05/2014	R213 On 06-November-14	8.85	Put	Bond Future	3547	3	3547	3	0.00
20/05/2014	R213 On 06-November-14	8.86	Put	Bond Future	3508	3	3508	3	0.00
20/05/2014	R213 On 06-November-14	8.84	Put	Bond Future	3586	3	3586	3	0.00
20/05/2014	R213 On 05-February-15			Bond Future	8.95	87.5994	8.9548	87.5994	0.00
20/05/2014	R213 On 05-February-15	9.26	Call	Bond Future	5474	6	5474	6	0.00
20/05/2014	R213 On 05-February-15	9.24	Call	Bond Future	5391	6	5391	6	0.00
20/05/2014	R213 On 05-February-15	9.25	Call	Bond Future	5433	6	5433	6	0.00
20/05/2014	R213 On 05-February-15	9.25	Put	Bond Future	3285	3	3285	3	0.00
20/05/2014	R213 On 05-February-15	9.26	Put	Bond Future	3255	3	3255	3	0.00
20/05/2014	R213 On 05-February-15	9.24	Put	Bond Future	3315	3	3315	3	0.00
20/05/2014	R214 On 07-August-14			Bond Future	9.05	78.6631	9.0520	78.6631	5,228.00
20/05/2014	R214 On 07-August-14	9.54	Call	Bond Future	4702	6	4702	6	0.00
20/05/2014	R214 On 07-August-14	9.56	Call	Bond Future	4807	6	4807	6	0.00
20/05/2014	R214 On 07-August-14	9.55	Call	Bond Future	4755	6	4755	6	0.00
20/05/2014	R214 On 07-August-14	9.56	Put	Bond Future	986	1	986	1	0.00
20/05/2014	R214 On 07-August-14	9.54	Put	Bond Future	1025	1	1025	1	0.00
20/05/2014	R214 On 07-August-14	9.55	Put	Bond Future	1005	1	1005	1	0.00
20/05/2014	R214 On 06-November-14			Bond Future	9.12	76.5711	9.1211	76.5711	0.00
20/05/2014	R214 On 06-November-14	9.64	Call	Bond Future	5856	7	5856	7	0.00
20/05/2014	R214 On 06-November-14	9.65	Call	Bond Future	5903	7	5903	7	0.00
20/05/2014	R214 On 06-November-14	9.66	Call	Bond Future	5950	7	5950	7	0.00
20/05/2014	R214 On 06-November-14	9.65	Put	Bond Future	1981	2	1981	2	0.00
20/05/2014	R214 On 06-November-14	9.66	Put	Bond Future	1957	2	1957	2	0.00
20/05/2014	R214 On 06-November-14	9.64	Put	Bond Future	2005	2	2005	2	0.00
20/05/2014	R214 On 05-February-15			Bond Future	9.19	77.7708	9.1897	77.7708	0.00
20/05/2014	R214 On 05-February-15	9.51	Call	Bond Future	5808	7	5808	7	0.00
20/05/2014	R214 On 05-February-15	9.50	Call	Bond Future	5766	7	5766	7	0.00
20/05/2014	R214 On 05-February-15	9.49	Call	Bond Future	5724	7	5724	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
20/05/2014	R214 On 05-February-15	9.50	Put	Bond Future	3452	3	3452	3	0.00
20/05/2014	R214 On 05-February-15	9.51	Put	Bond Future	3422	3	3422	3	0.00
20/05/2014	R214 On 05-February-15	9.49	Put	Bond Future	3483	3	3483	3	0.00
20/05/2014	R248 On 07-August-14			Bond Future	9.11	101.6347	9.1087	101.6347	14,129.00
20/05/2014	R248 On 07-August-14	9.65	Call	Bond Future	5192	7	5192	7	0.00
20/05/2014	R248 On 07-August-14	9.66	Call	Bond Future	5283	7	5283	7	0.00
20/05/2014	R248 On 07-August-14	9.64	Call	Bond Future	5101	7	5101	7	0.00
20/05/2014	R248 On 07-August-14	9.66	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R248 On 07-August-14	9.65	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R248 On 07-August-14	9.64	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R248 On 06-November-14			Bond Future	9.18	98.7538	9.1797	98.7538	0.00
20/05/2014	R248 On 06-November-14	9.72	Call	Bond Future	5112	7	5112	7	0.00
20/05/2014	R248 On 06-November-14	9.74	Call	Bond Future	5292	7	5292	7	0.00
20/05/2014	R248 On 06-November-14	9.73	Call	Bond Future	5202	7	5202	7	0.00
20/05/2014	R248 On 06-November-14	9.73	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R248 On 06-November-14	9.74	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R248 On 06-November-14	9.72	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R248 On 05-February-15			Bond Future	9.25	100.3012	9.2504	100.3012	0.00
20/05/2014	R248 On 05-February-15	9.50	Call	Bond Future	2390	4	2390	4	0.00
20/05/2014	R248 On 05-February-15	9.51	Call	Bond Future	2483	4	2483	4	0.00
20/05/2014	R248 On 05-February-15	9.49	Call	Bond Future	2296	4	2296	4	0.00
20/05/2014	R248 On 05-February-15	9.50	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R248 On 05-February-15	9.51	Put	Bond Future	0	0	0	0	0.00
20/05/2014	R248 On 05-February-15	9.49	Put	Bond Future	0	0	0	0	0.00